

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

LEGG MASON INC
Form 13F-HR
November 14, 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: September 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 November 14, 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: 9717

Form13F Information Table Value Total: \$89,334,510 (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 Investment Counsel, LLC

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
1838 BD-DEB TRADING FD	COM	282520105	71	3851	SH		DEFINED	12
1ST SOURCE CORP	COM	336901103	50	2181	SH		DEFINED	2
21ST CENTY INS GROUP	COM	90130N103	19019	1192400	SH		DEFINED	6
21ST CENTY INS GROUP	COM	90130N103	1702	106725	SH		DEFINED	12
24/7 REAL MEDIA INC	COM NEW	901314203	0	40	SH		DEFINED	12
3-D SYS CORP DEL	COM NEW	88554D205	60	2700	SH		DEFINED	12
3COM CORP	COM	885535104	1	200	SH		DEFINED	17
3COM CORP	COM	885535104	0	50	SH		DEFINED	9
3COM CORP	COM	885535104	208	51065	SH		DEFINED	6
3COM CORP	COM	885535104	95	23215	SH		DEFINED	12
3M CO	COM	88579Y101	3888	53001	SH		DEFINED	2
3M CO	COM	88579Y101	13653	186110	SH		DEFINED	12
3M CO	COM	88579Y101	1898	25873	SH		DEFINED	1
3M CO	COM	88579Y101	11004	150000	SH		DEFINED	7

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

3M CO	COM	88579Y101	2015	27468	SH	DEFINED	11
3M CO	COM	88579Y101	13244	180528	SH	DEFINED	3
3M CO	COM	88579Y101	51	702	SH	DEFINED	4
3M CO	COM	88579Y101	233	3196	SH	DEFINED	9
3M CO	COM	88579Y101	1503	20490	SH	DEFINED	5
3M CO	COM	88579Y101	22454	306074	SH	DEFINED	17
40 / 86 STRATEGIC INCOME FD	SH BEN INT	349739102	16	1600	SH	DEFINED	12
8X8 INC NEW	COM	282914100	17	8500	SH	DEFINED	12
99 CENTS ONLY STORES	COM	65440K106	15	1665	SH	DEFINED	9
A C MOORE ARTS & CRAFTS INC	COM	00086T103	8	443	SH	DEFINED	11
A C MOORE ARTS & CRAFTS INC	COM	00086T103	13	700	SH	DEFINED	12
A D A M INC	COM	00088U108	6	1000	SH	DEFINED	17
A D C TELECOMMUNICATIONS	COM NEW	000886309	307	13439	SH	DEFINED	12
A D C TELECOMMUNICATIONS	COM NEW	000886309	207	9051	SH	DEFINED	5
AAR CORP	COM	000361105	5807	338014	SH	DEFINED	6
AAR CORP	COM	000361105	1383	80500	SH	DEFINED	3
AARON RENTS INC	COM	002535201	16734	791200	SH	DEFINED	3
AARON RENTS INC	COM	002535201	8	400	SH	DEFINED	12
AASTROM BIOSCIENCES INC	COM	00253U107	5	2000	SH	DEFINED	12
ABB LTD	SPONSORED ADR	000375204	149	20300	SH	DEFINED	11
ABB LTD	SPONSORED ADR	000375204	414	56250	SH	DEFINED	17
ABBEY NATL PLC	GDR	002920809	35	1335	SH	DEFINED	2
ABBEY NATL PLC	ADR PRF B7.375	002920700	27	1000	SH	DEFINED	11
ABBEY NATL PLC	GDR	002920809	21	800	SH	DEFINED	12
ABBOTT LABS	COM	002824100	22562	532129	SH	DEFINED	2
ABBOTT LABS	COM	002824100	5453	128618	SH	DEFINED	1
ABBOTT LABS	COM	002824100	234	5508	SH	DEFINED	9
ABBOTT LABS	COM	002824100	5314	125320	SH	DEFINED	11
ABBOTT LABS	COM	002824100	20888	492650	SH	DEFINED	12
ABBOTT LABS	COM	002824100	8505	200594	SH	DEFINED	5
ABBOTT LABS	COM	002824100	11849	279468	SH	DEFINED	4
ABBOTT LABS	COM	002824100	7984	188300	SH	DEFINED	3
ABBOTT LABS	COM	002824100	515	12145	SH	DEFINED	7
ABBOTT LABS	COM	002824100	43668	1029897	SH	DEFINED	17
ABC BANCORP	COM	000400101	2459	128159	SH	DEFINED	6
ABER DIAMOND CORP	COM	002893105	10048	274400	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A	002896207	331	6636	SH	DEFINED	12
ABERCROMBIE & FITCH CO	CL A	002896207	52	1050	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A	002896207	1382	27730	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	20	400	SH	DEFINED	9
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	285	45606	SH	DEFINED	12
ABGENIX INC	COM	00339B107	2222	175200	SH	DEFINED	12
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	149	9642	SH	DEFINED	12
ABIOMED INC	COM	003654100	107	10600	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	303	74810	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	4567	1135000	SH	DEFINED	7
ABM INDS INC	COM	000957100	54	2600	SH	DEFINED	12
ABN AMRO HLDG NV	SPONSORED ADR	000937102	307	12874	SH	DEFINED	6
ABN AMRO HLDG NV	SPONSORED ADR	000937102	39	1630	SH	DEFINED	11
ABX AIR INC	COM	00080S101	49	6000	SH	DEFINED	9
ABX AIR INC	COM	00080S101	191	23300	SH	DEFINED	3
ACACIA RESH CORP	ACACIA TCH COM	003881307	5	863	SH	DEFINED	12
ACACIA RESH CORP	COMBIMTRX COM	003881208	1	481	SH	DEFINED	12
ACADIA RLTY TR	COM SH BEN INT	004239109	45	2500	SH	DEFINED	2
ACADIA RLTY TR	COM SH BEN INT	004239109	22	1200	SH	DEFINED	12
ACAMBIS PLC	SPONSORED ADR	004286100	4925	574633	SH	DEFINED	6
ACCELRY S INC	COM	00430U103	204	30247	SH	DEFINED	9
ACCELRY S INC	COM	00430U103	9	1350	SH	DEFINED	12
ACCENTURE LTD BERMUDA	CL A	G1150G111	5	200	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	137805	5412600	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	6065	238230	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	6737	264625	SH	DEFINED	17

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

ACCENTURE LTD BERMUDA	CL A	G1150G111	123	4845	SH	DEFINED	11
ACCENTURE LTD BERMUDA	CL A	G1150G111	4909	192827	SH	DEFINED	12
ACCENTURE LTD BERMUDA	CL A	G1150G111	2111	82900	SH	DEFINED	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	1208	48200	SH	DEFINED	9
ACCESS NATL CORP	COM	004337101	407	21749	SH	DEFINED	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	9	10000	SH	DEFINED	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	148	168233	SH	DEFINED	5
ACCO BRANDS CORP	COM	00081T108	2226	78893	SH	DEFINED	17
ACCO BRANDS CORP	COM	00081T108	7	258	SH	DEFINED	9
ACCO BRANDS CORP	COM	00081T108	2	70	SH	DEFINED	4
ACCO BRANDS CORP	COM	00081T108	405	14349	SH	DEFINED	12
ACCO BRANDS CORP	COM	00081T108	23	799	SH	DEFINED	2
ACCO BRANDS CORP	COM	00081T108	255	9023	SH	DEFINED	6
ACCO BRANDS CORP	COM	00081T108	48	1697	SH	DEFINED	11
ACCURIDE CORP	COM	004398103	6915	500726	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	3485	178610	SH	DEFINED	6
ACE CASH EXPRESS INC	COM	004403101	3916	200740	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	48	2440	SH	DEFINED	12
ACE LTD	ORD	G0070K103	46460	987040	SH	DEFINED	6
ACE LTD	ORD	G0070K103	939	19939	SH	DEFINED	12
ACE LTD	ORD	G0070K103	14	300	SH	DEFINED	11
ACE LTD	ORD	G0070K103	1623	34480	SH	DEFINED	17
ACE LTD	ORD	G0070K103	659	14000	SH	DEFINED	5
ACM GOVT OPPORTUNITY FD INC	COM	000918102	5	690	SH	DEFINED	12
ACM INCOME FUND INC	COM	000912105	1165	139668	SH	DEFINED	12
ACM MANAGED DLR INCOME FD	COM	000949107	17	2200	SH	DEFINED	12
ACM MUN SECS INCOME FD INC	COM	000942102	56	5106	SH	DEFINED	12
ACTEL CORP	COM	004934105	3320	229622	SH	DEFINED	3
ACTEL CORP	COM	004934105	5	362	SH	DEFINED	11
ACTION PRODS INTL INC	COM	004920104	18	6000	SH	DEFINED	12
ACTIVE POWER INC	COM	00504W100	4	1000	SH	DEFINED	9
ACTIVISION INC NEW	COM NEW	004930202	74	3607	SH	DEFINED	12
ACTUANT CORP	CL A NEW	00508X203	529	11300	SH	DEFINED	5
ACTUANT CORP	CL A NEW	00508X203	44	950	SH	DEFINED	11
ACTUANT CORP	CL A NEW	00508X203	10119	216220	SH	DEFINED	3
ACUITY BRANDS INC	COM	00508Y102	13	450	SH	DEFINED	11
ACUITY BRANDS INC	COM	00508Y102	137	4630	SH	DEFINED	12
ACUSPHERE INC	COM	00511R870	2	300	SH	DEFINED	12
ACUSPHERE INC	COM	00511R870	0	65	SH	DEFINED	17
ACXIOM CORP	COM	005125109	17	900	SH	DEFINED	12
ACXIOM CORP	COM	005125109	5	269	SH	DEFINED	11
ACXIOM CORP	COM	005125109	752	40180	SH	DEFINED	3
ACXIOM CORP	COM	005125109	13609	726765	SH	DEFINED	6
ADAMS EXPRESS CO	COM	006212104	115	8747	SH	DEFINED	12
ADAPTEC INC	COM	00651F108	18	4600	SH	DEFINED	12
ADECCO SA	SPONSORED ADR	006754105	546	47730	SH	DEFINED	6
ADESA INC	COM	00686U104	8456	382640	SH	DEFINED	3
ADESA INC	COM	00686U104	18	800	SH	DEFINED	2
ADESA INC	COM	00686U104	7	300	SH	DEFINED	12
ADESA INC	COM	00686U104	18	810	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	10367	260860	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	5	160	SH	DEFINED	11
ADOBE SYS INC	COM	00724F101	42	1400	SH	DEFINED	2
ADOBE SYS INC	COM	00724F101	3	100	SH	DEFINED	9
ADOBE SYS INC	COM	00724F101	551	18452	SH	DEFINED	12
ADOBE SYS INC	COM	00724F101	4589	153750	SH	DEFINED	17
ADTRAN INC	COM	00738A106	3813	121040	SH	DEFINED	3
ADTRAN INC	COM	00738A106	1460	46350	SH	DEFINED	12
ADVANCE AUTO PARTS INC	COM	00751Y106	24415	631202	SH	DEFINED	3
ADVANCE AUTO PARTS INC	COM	00751Y106	99	2550	SH	DEFINED	12
ADVANCED DIGITAL INFORMATION	COM	007525108	0	0	SH	DEFINED	12
ADVANCED ENERGY INDS	COM	007973100	1059	98399	SH	DEFINED	3

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

ADVANCED MEDICAL OPTICS INC	COM	00763M108	15	400	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	9	243	SH	DEFINED	17
ADVANCED MEDICAL OPTICS INC	COM	00763M108	6	163	SH	DEFINED	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	71817	1892400	SH	DEFINED	8
ADVANCED MEDICAL OPTICS INC	COM	00763M108	0	2	SH	DEFINED	1
ADVANCED MICRO DEVICES INC	COM	007903107	6948	275700	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	1109	44000	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	721	28609	SH	DEFINED	12
ADVANCED NEUROMODULATION SYS	COM	00757T101	15	322	SH	DEFINED	11
ADVANCED NEUROMODULATION SYS	COM	00757T101	36	750	SH	DEFINED	9
ADVANCED POWER TECHNOLOGY IN	COM	00761E108	17	2000	SH	DEFINED	12
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	6	4000	SH	DEFINED	12
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	3	1800	SH	DEFINED	1
ADVANTA CORP	CL A	007942105	3230	123940	SH	DEFINED	6
ADVANTA CORP	CL A	007942105	22	839	SH	DEFINED	12
ADVANTA CORP	CL A	007942105	4	166	SH	DEFINED	9
ADVANTA CORP	CL B	007942204	4928	174578	SH	DEFINED	3
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	319	12797	SH	DEFINED	12
ADVENT CLAYMORE ENH GRW & IN	COM	00765E104	72	4077	SH	DEFINED	12
ADVENT SOFTWARE INC	COM	007974108	37	1365	SH	DEFINED	4
ADVENT SOFTWARE INC	COM	007974108	6	220	SH	DEFINED	12
ADVO INC	COM	007585102	11	350	SH	DEFINED	12
AEGON N V	ORD AMER REG	007924103	11	714	SH	DEFINED	9
AEGON N V	ORD AMER REG	007924103	42	2789	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	247	16546	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	492	33002	SH	DEFINED	17
AES CORP	COM	00130H105	214	13000	SH	DEFINED	5
AES CORP	COM	00130H105	1773	107900	SH	DEFINED	6
AES CORP	COM	00130H105	6729	409530	SH	DEFINED	3
AES CORP	COM	00130H105	2300	140000	SH	DEFINED	
AES CORP	COM	00130H105	8222	500415	SH	DEFINED	12
AES CORP	COM	00130H105	131440	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	364381	22177765	SH	DEFINED	10
AES CORP	COM	00130H105	1605180	97698133	SH	DEFINED	8
AES CORP	COM	00130H105	452	27540	SH	DEFINED	11
AES TR III	PFD CV 6.75%	00808N202	64	1350	SH	DEFINED	11
AES TR III	PFD CV 6.75%	00808N202	892	18700	SH	DEFINED	12
AETHER HLDGS INC	COM	00809C106	0	125	SH	DEFINED	12
AETNA INC NEW	COM	00817Y108	1564	18153	SH	DEFINED	12
AETNA INC NEW	COM	00817Y108	26	300	SH	DEFINED	17
AETNA INC NEW	COM	00817Y108	2629	31103	SH	DEFINED	9
AETNA INC NEW	COM	00817Y108	319	3700	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	269726	3131250	SH	DEFINED	10
AETNA INC NEW	COM	00817Y108	1239779	14392603	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	1303	15125	SH	DEFINED	5
AETNA INC NEW	COM	00817Y108	17789	206510	SH	DEFINED	3
AEW REAL ESTATE INCOME FD	COM	00104H107	63	3300	SH	DEFINED	12
AFC ENTERPRISES INC	COM	00104Q107	9	800	SH	DEFINED	2
AFFILIATED COMPUTER SERVICES	CL A	008190100	16	300	SH	DEFINED	4
AFFILIATED COMPUTER SERVICES	CL A	008190100	4197	76860	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	11	197	SH	DEFINED	11
AFFILIATED COMPUTER SERVICES	CL A	008190100	3772	69086	SH	DEFINED	12
AFFILIATED COMPUTER SERVICES	CL A	008190100	14120	258600	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	COM	008252108	3	41	SH	DEFINED	11
AFFILIATED MANAGERS GROUP	COM	008252108	18	255	SH	DEFINED	12
AFFILIATED MANAGERS GROUP	COM	008252108	16601	229231	SH	DEFINED	3
AFFIRMATIVE INS HLDGS INC	COM	008272106	16	1100	SH	DEFINED	11
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	1157	114472	SH	DEFINED	12
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	3	250	SH	DEFINED	9
AFFYMETRIX INC	COM	00826T108	51	1100	SH	DEFINED	12
AFFYMETRIX INC	COM	00826T108	125	2700	SH	DEFINED	2
AFLAC INC	COM	001055102	7566	167010	SH	DEFINED	3

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

AFLAC INC	COM	001055102	4558	100609	SH	DEFINED	2
AFLAC INC	COM	001055102	2	50	SH	DEFINED	6
AFLAC INC	COM	001055102	25678	566840	SH	DEFINED	17
AFLAC INC	COM	001055102	107	2367	SH	DEFINED	11
AFLAC INC	COM	001055102	262	5773	SH	DEFINED	9
AFLAC INC	COM	001055102	257	5675	SH	DEFINED	5
AFLAC INC	COM	001055102	2647	58441	SH	DEFINED	12
AFTERMARKET TECHNOLOGY CORP	COM	008318107	5830	317022	SH	DEFINED	6
AGCO CORP	COM	001084102	44468	2443300	SH	DEFINED	6
AGCO CORP	COM	001084102	32	1756	SH	DEFINED	11
AGCO CORP	COM	001084102	3073	168849	SH	DEFINED	12
AGERE SYS INC	COM	00845V308	23	2244	SH	DEFINED	12
AGERE SYS INC	COM	00845V308	322	30970	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	0	14	SH	DEFINED	2
AGERE SYS INC	COM	00845V308	8628	828800	SH	DEFINED	3
AGERE SYS INC	COM	00845V308	2	152	SH	DEFINED	11
AGERE SYS INC	COM	00845V308	7	700	SH	DEFINED	17
AGERE SYS INC	COM	00845V308	0	13	SH	DEFINED	1
AGILE SOFTWARE CORP DEL	COM	00846X105	6	800	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	928	28323	SH	DEFINED	17
AGILENT TECHNOLOGIES INC	COM	00846U101	15	457	SH	DEFINED	9
AGILENT TECHNOLOGIES INC	COM	00846U101	218	6651	SH	DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	12	380	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	2843	86814	SH	DEFINED	3
AGILENT TECHNOLOGIES INC	COM	00846U101	1090	33292	SH	DEFINED	12
AGL RES INC	COM	001204106	697	18788	SH	DEFINED	12
AGL RES INC	COM	001204106	36852	993040	SH	DEFINED	6
AGL RES INC	COM	001204106	27	725	SH	DEFINED	11
AGRIUM INC	COM	008916108	11023	501718	SH	DEFINED	3
AGRIUM INC	COM	008916108	397	18075	SH	DEFINED	12
AIM SELECT REAL ESTATE INCM	SHS	00888R107	177	10779	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 PRODS & CHEMS INC	COM	009158106	126	2280	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	777	14098	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	356	6464	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	32977	598060	SH	DEFINED	17
AIR PRODS & CHEMS INC	COM	009158106	31	571	SH	DEFINED	9
AIR PRODS & CHEMS INC	COM	009158106	1267	22972	SH	DEFINED	12
AIR PRODS & CHEMS INC	COM	009158106	22469	407490	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	143	2600	SH	DEFINED	4
AIRGAS INC	COM	009363102	13	450	SH	DEFINED	9
AIRGAS INC	COM	009363102	361	12195	SH	DEFINED	12
AIRGAS INC	COM	009363102	8247	278340	SH	DEFINED	3
AIRTRAN HLDGS INC	COM	00949P108	16	1300	SH	DEFINED	11
AIRTRAN HLDGS INC	COM	00949P108	234	18500	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	24	1900	SH	DEFINED	12
AK STL HLDG CORP	COM	001547108	64275	7500000	SH	DEFINED	13
AK STL HLDG CORP	COM	001547108	53	6181	SH	DEFINED	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	71	4478	SH	DEFINED	9
AKAMAI TECHNOLOGIES INC	COM	00971T101	116	7300	SH	DEFINED	12
AKZO NOBEL NV	SPONSORED ADR	010199305	27620	649064	SH	DEFINED	6
AKZO NOBEL NV	SPONSORED ADR	010199305	105	2410	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	39	885	SH	DEFINED	11
ALABAMA NATL BANCORP DELA	COM	010317105	550	8603	SH	DEFINED	2
ALADDIN KNOWLEDGE SYS LTD	ORD	M0392N101	120	5675	SH	DEFINED	12
ALAMO GROUP INC	COM	011311107	1356	68400	SH	DEFINED	6
ALASKA AIR GROUP INC	COM	011659109	10	350	SH	DEFINED	12
ALASKA AIR GROUP INC	COM	011659109	1542	53050	SH	DEFINED	3
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	266	23250	SH	DEFINED	3
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	623	54450	SH	DEFINED	12
ALBANY INTL CORP	CL A	012348108	56	1530	SH	DEFINED	11

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

ALBANY INTL CORP	CL A	012348108	11486	311520	SH	DEFINED	3
ALBEMARLE CORP	COM	012653101	7	185	SH	DEFINED	12
ALBEMARLE CORP	COM	012653101	73	1946	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	4330	96754	SH	DEFINED	12
ALBERTO CULVER CO	COM	013068101	9493	212128	SH	DEFINED	1
ALBERTO CULVER CO	COM	013068101	41	907	SH	DEFINED	17
ALBERTO CULVER CO	COM	013068101	27	600	SH	DEFINED	2
ALBERTO CULVER CO	COM	013068101	178	3974	SH	DEFINED	11
ALBERTSONS INC	COM	013104104	77	3000	SH	DEFINED	17
ALBERTSONS INC	COM	013104104	2561	99850	SH	DEFINED	12
ALBERTSONS INC	COM	013104104	8368	326238	SH	DEFINED	6
ALBERTSONS INC	COM	013104104	45	1761	SH	DEFINED	9
ALBERTSONS INC	COM	013104104	76353	2976739	SH	DEFINED	10
ALBERTSONS INC	COM	013104104	332444	12960788	SH	DEFINED	8
ALBERTSONS INC	COM	013104104	134	5225	SH	DEFINED	11
ALCAN INC	COM	013716105	25	775	SH	DEFINED	12
ALCAN INC	COM	013716105	54	1700	SH	DEFINED	17
ALCAN INC	COM	013716105	44078	1388265	SH	DEFINED	7
ALCATEL	SPONSORED ADR	013904305	17365	1324658	SH	DEFINED	6
ALCATEL	SPONSORED ADR	013904305	50	3751	SH	DEFINED	11
ALCOA INC	COM	013817101	6899	282526	SH	DEFINED	12
ALCOA INC	COM	013817101	6349	260000	SH	DEFINED	7
ALCOA INC	COM	013817101	10012	410000	SH	DEFINED	8
ALCOA INC	COM	013817101	8305	340091	SH	DEFINED	3
ALCOA INC	COM	013817101	253	10343	SH	DEFINED	17
ALCOA INC	COM	013817101	23632	970553	SH	DEFINED	6
ALCOA INC	COM	013817101	1	41	SH	DEFINED	1
ALCOA INC	COM	013817101	85	3500	SH	DEFINED	2
ALCOA INC	COM	013817101	150	6140	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	26	200	SH	DEFINED	17
ALCON INC	COM SHS	H01301102	432	3375	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	189	1477	SH	DEFINED	12
ALDERWOODS GROUP INC	*W EXP 01/02/200	014383111	0	17	SH	DEFINED	12
ALDERWOODS GROUP INC	COM	014383103	1371	83700	SH	DEFINED	3
ALERIS INTL INC	COM	014477103	5035	183410	SH	DEFINED	3
ALERIS INTL INC	COM	014477103	3	100	SH	DEFINED	12
ALEXANDER & BALDWIN INC	COM	014482103	47	875	SH	DEFINED	12
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	9	109	SH	DEFINED	12
ALEXION PHARMACEUTICALS INC	COM	015351109	17	600	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	COM	015351109	3	100	SH	DEFINED	12
ALFA CORP	COM	015385107	11486	688582	SH	DEFINED	6
ALICO INC	COM	016230104	21	400	SH	DEFINED	12
ALIGN TECHNOLOGY INC	COM	016255101	2	300	SH	DEFINED	2
ALIGN TECHNOLOGY INC	COM	016255101	1735	258205	SH	DEFINED	12
ALKERMES INC	COM	01642T108	2	90	SH	DEFINED	12
ALKERMES INC	COM	01642T108	6	378	SH	DEFINED	2
ALKERMES INC	COM	01642T108	14	850	SH	DEFINED	4
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	3	700	SH	DEFINED	12
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	246	54021	SH	DEFINED	6
ALLEGHANY CORP DEL	COM	017175100	8035	26260	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	500	16269	SH	DEFINED	12
ALLEGHENY ENERGY INC	COM	017361106	1788	58200	SH	DEFINED	3
ALLEGHENY ENERGY INC	COM	017361106	94	3055	SH	DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	44	1512	SH	DEFINED	9
ALLEGHENY ENERGY INC	COM	017361106	4649	155925	SH	DEFINED	6
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	26	840	SH	DEFINED	11
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	4	123	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1514	48873	SH	DEFINED	12
ALLERGAN INC	COM	018490102	2132	23270	SH	DEFINED	17
ALLERGAN INC	COM	018490102	152	1659	SH	DEFINED	12
ALLERGAN INC	COM	018490102	1247	13610	SH	DEFINED	3
ALLERGAN INC	COM	018490102	92	1000	SH	DEFINED	2

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

ALLERGAN INC	COM	018490102	472	5150	SH	DEFINED	5
ALLERGAN INC	COM	018490102	3470	37875	SH	DEFINED	1
ALLETE INC	COM NEW	018522300	1260	27500	SH	DEFINED	6
ALLETE INC	COM NEW	018522300	12	266	SH	DEFINED	2
ALLETE INC	COM NEW	018522300	5	100	SH	DEFINED	12
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1986	41515	SH	DEFINED	12
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	38	800	SH	DEFINED	17
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	2531	53047	SH	DEFINED	9
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	196	4100	SH	DEFINED	6
ALLIANCE DATA SYSTEMS CORP	COM	018581108	91	2314	SH	DEFINED	11
ALLIANCE DATA SYSTEMS CORP	COM	018581108	169	4318	SH	DEFINED	12
ALLIANCE GAMING CORP	COM NEW	01859P609	5410	498459	SH	DEFINED	6
ALLIANCE GAMING CORP	COM NEW	01859P609	537	49529	SH	DEFINED	12
ALLIANCE GAMING CORP	COM NEW	01859P609	100	9210	SH	DEFINED	11
ALLIANCE IMAGING INC	COM NEW	018606202	1978	231325	SH	DEFINED	3
ALLIANCE NATL MUN INCOME FD	COM	01864U106	228	14833	SH	DEFINED	12
ALLIANCE ONE INTL INC	COM	018772103	1860	525300	SH	DEFINED	6
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	293	6371	SH	DEFINED	12
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	61	1325	SH	DEFINED	11
ALLIANCE WORLD DLR GV FD II	COM	01879R106	965	76650	SH	DEFINED	12
ALLIANCE WORLD DLR GV FD INC	COM	018796102	192	15249	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	14162	486170	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	83	2850	SH	DEFINED	11
ALLIANT ENERGY CORP	COM	018802108	85	2916	SH	DEFINED	9
ALLIANT ENERGY CORP	COM	018802108	2291	78658	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	7	250	SH	DEFINED	17
ALLIANT TECHSYSTEMS INC	COM	018804104	86	1152	SH	DEFINED	12
ALLIANT TECHSYSTEMS INC	COM	018804104	2	33	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	1	20	SH	DEFINED	6
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	11939	883662	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	44	1525	SH	DEFINED	2
ALLIED CAP CORP NEW	COM	01903Q108	4620	161374	SH	DEFINED	12
ALLIED CAP CORP NEW	COM	01903Q108	87	3050	SH	DEFINED	11
ALLIED CAP CORP NEW	COM	01903Q108	663	23160	SH	DEFINED	3
ALLIED HEALTHCARE INTL INC	COM	01923A109	789	139710	SH	DEFINED	3
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	2266	53070	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	85	2000	SH	DEFINED	17
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	605	14176	SH	DEFINED	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	64	1500	SH	DEFINED	2
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	8	1000	SH	DEFINED	4
ALLIED WASTE INDS INC	PFD CV D 6.25%	019589704	128	500	SH	DEFINED	7
ALLIED WASTE INDS INC	PFD SR C CONV	019589605	19	400	SH	DEFINED	12
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	15	1750	SH	DEFINED	12
ALLMERICA FINL CORP	COM	019754100	23549	572400	SH	DEFINED	6
ALLMERICA FINL CORP	COM	019754100	135	3285	SH	DEFINED	2
ALLMERICA FINL CORP	COM	019754100	577	14023	SH	DEFINED	12
ALLMERICA SECS TR	SH BEN INT	019921105	195	20590	SH	DEFINED	12
ALLOS THERAPEUTICS INC	COM	019777101	2	1000	SH	DEFINED	12
ALLSTATE CORP	COM	020002101	3931	71104	SH	DEFINED	12
ALLSTATE CORP	COM	020002101	211	3825	SH	DEFINED	5
ALLSTATE CORP	COM	020002101	5656	102302	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	309	5585	SH	DEFINED	2
ALLSTATE CORP	COM	020002101	14529	262771	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	88	1588	SH	DEFINED	9
ALLSTATE CORP	COM	020002101	77	1388	SH	DEFINED	1
ALLSTATE CORP	COM	020002101	1683	30450	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	759	13728	SH	DEFINED	17
ALLTEL CORP	COM	020039103	571	8775	SH	DEFINED	2
ALLTEL CORP	COM	020039103	11720	180000	SH	DEFINED	8
ALLTEL CORP	COM	020039103	274	4206	SH	DEFINED	9
ALLTEL CORP	COM	020039103	83	1277	SH	DEFINED	4
ALLTEL CORP	COM	020039103	2468	37900	SH	DEFINED	5

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

ALLTEL CORP	COM	020039103	15136	232468	SH	DEFINED	17
ALLTEL CORP	COM	020039103	2930	45000	SH	DEFINED	11
ALLTEL CORP	COM	020039103	1996	30660	SH	DEFINED	3
ALLTEL CORP	COM	020039103	7	100	SH	DEFINED	6
ALLTEL CORP	COM	020039103	25113	385706	SH	DEFINED	12
ALLTEL CORP	PFD C CV \$2.06	020039509	41	100	SH	DEFINED	11
ALMOST FAMILY INC	COM	020409108	113	7000	SH	DEFINED	12
ALON USA ENERGY INC	COM	020520102	14697	608579	SH	DEFINED	3
ALON USA ENERGY INC	COM	020520102	14	600	SH	DEFINED	11
ALPHA NATURAL RESOURCES INC	COM	02076X102	3530	117510	SH	DEFINED	12
ALPHA NATURAL RESOURCES INC	COM	02076X102	505	16800	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	41028	1649689	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	87	3500	SH	DEFINED	12
ALTERA CORP	COM	021441100	29	1500	SH	DEFINED	17
ALTERA CORP	COM	021441100	6	300	SH	DEFINED	2
ALTERA CORP	COM	021441100	58	3038	SH	DEFINED	12
ALTRIA GROUP INC	COM	02209S103	35673	483970	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	3068	41620	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	1520	20616	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	15496	210223	SH	DEFINED	12
ALTRIA GROUP INC	COM	02209S103	58	790	SH	DEFINED	9
ALTRIA GROUP INC	COM	02209S103	37	500	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	29484	400000	SH	DEFINED	8
ALTRIA GROUP INC	COM	02209S103	478	6493	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S103	11001	149246	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	1371	18600	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	11244	152540	SH	DEFINED	17
ALVARION LTD	SHS	M0861T100	7	900	SH	DEFINED	12
AMAZON COM INC	COM	023135106	7	150	SH	DEFINED	2
AMAZON COM INC	COM	023135106	288	6350	SH	DEFINED	6
AMAZON COM INC	COM	023135106	20820	459607	SH	DEFINED	12
AMAZON COM INC	COM	023135106	2510136	55411390	SH	DEFINED	8
AMAZON COM INC	COM	023135106	23	500	SH	DEFINED	7
AMAZON COM INC	COM	023135106	5484	122685	SH	DEFINED	9
AMAZON COM INC	COM	023135106	303510	6700000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	496795	10966769	SH	DEFINED	10
AMAZON COM INC	COM	023135106	122	2700	SH	DEFINED	17
AMAZON COM INC	COM	023135106	684	15090	SH	DEFINED	11
AMB PROPERTY CORP	COM	00163T109	27	600	SH	DEFINED	2
AMB PROPERTY CORP	COM	00163T109	4	100	SH	DEFINED	12
AMBAC FINL GROUP INC	COM	023139108	132972	1845300	SH	DEFINED	8
AMBAC FINL GROUP INC	COM	023139108	993	13776	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	156	2166	SH	DEFINED	12
AMBAC FINL GROUP INC	COM	023139108	11	150	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	400	5545	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	240	3326	SH	DEFINED	11
AMBASSADORS GROUP INC	COM	023177108	1052	47160	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	121	4350	SH	DEFINED	12
AMDOCS LTD	ORD	G02602103	408	14705	SH	DEFINED	5
AMDOCS LTD	ORD	G02602103	8166	294490	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	3	112	SH	DEFINED	11
AMDOCS LTD	ORD	G02602103	88936	3250720	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	45096	1626250	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	3	125	SH	DEFINED	9
AMEDISYS INC	COM	023436108	17598	451230	SH	DEFINED	3
AMEDISYS INC	COM	023436108	433	11100	SH	DEFINED	12
AMEGY BANCORPORATION INC	COM	02343R102	860	38000	SH	DEFINED	1
AMEGY BANCORPORATION INC	COM	02343R102	142	6280	SH	DEFINED	12
AMEN PPTYS INC	COM NEW	023477201	0	75	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	234	1700	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	401	3036	SH	DEFINED	9
AMERADA HESS CORP	COM	023551104	8795	63960	SH	DEFINED	3

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

AMERADA HESS CORP	COM	023551104	349	2540	SH	DEFINED	6
AMERADA HESS CORP	PFD CV ACES 7%	023551401	2	20	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	323	2350	SH	DEFINED	17
AMERCO	COM	023586100	783	13450	SH	DEFINED	3
AMERCO	COM	023586100	12	200	SH	DEFINED	12
AMEREN CORP	COM	023608102	27	514	SH	DEFINED	11
AMEREN CORP	COM	023608102	379	7090	SH	DEFINED	17
AMEREN CORP	COM	023608102	2269	42450	SH	DEFINED	9
AMEREN CORP	COM	023608102	1505	28128	SH	DEFINED	12
AMEREN CORP	COM	023608102	16	300	SH	DEFINED	2
AMEREN CORP	COM	023608102	1728	32300	SH	DEFINED	3
AMEREN CORP	COM	023608102	388	7250	SH	DEFINED	6
AMERIANA BANCORP	COM	023613102	10	700	SH	DEFINED	12
AMERICA FIRST APT INV INC	COM	02363X104	1	62	SH	DEFINED	9
AMERICA FIRST APT INV INC	COM	02363X104	3	220	SH	DEFINED	12
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	158	21000	SH	DEFINED	12
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	135	5139	SH	DEFINED	9
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	9015	342500	SH	DEFINED	3
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	280	10650	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	6	210	SH	DEFINED	11
AMERICA SVC GROUP INC	COM	02364L109	2	140	SH	DEFINED	3
AMERICA SVC GROUP INC	COM	02364L109	2271	136900	SH	DEFINED	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	14	625	SH	DEFINED	12
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	33000	1429800	SH	DEFINED	6
AMERICAN BILTRITE INC	COM	024591109	11	900	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	6422	175180	SH	DEFINED	12
AMERICAN CAPITAL STRATEGIES	COM	024937104	125	3400	SH	DEFINED	11
AMERICAN CMNTY BANCSHARES IN	COM	02520W106	5	300	SH	DEFINED	12
AMERICAN DENTAL PARTNERS	COM	025353103	3077	90700	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	33199	1410903	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	80	3400	SH	DEFINED	12
AMERICAN ECOLOGY CORP	COM NEW	025533407	325	16550	SH	DEFINED	3
AMERICAN ECOLOGY CORP	COM NEW	025533407	59	3000	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	14214	358045	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	206	5200	SH	DEFINED	17
AMERICAN ELEC PWR INC	COM	025537101	12	300	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	398	10035	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	16	410	SH	DEFINED	9
AMERICAN ELEC PWR INC	COM	025537101	1898	47810	SH	DEFINED	6
AMERICAN ELEC PWR INC	COM	025537101	1057	26619	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	114	2884	SH	DEFINED	2
AMERICAN EQTY INVT LIFE HLD	COM	025676206	5942	523500	SH	DEFINED	6
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1149	101200	SH	DEFINED	1
AMERICAN EQTY INVT LIFE HLD	COM	025676206	8526	751211	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	7285	126835	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	9695	168780	SH	DEFINED	12
AMERICAN EXPRESS CO	COM	025816109	578	10066	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	201	3500	SH	DEFINED	7
AMERICAN EXPRESS CO	COM	025816109	160	2790	SH	DEFINED	9
AMERICAN EXPRESS CO	COM	025816109	32337	562974	SH	DEFINED	17
AMERICAN EXPRESS CO	COM	025816109	380	6623	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	502	8743	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	620	10800	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	3725	65082	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	54514	1606670	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	23031	678793	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	68	2000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	79	2334	SH	DEFINED	12
AMERICAN FINL RLTY TR	COM	02607P305	1465	103175	SH	DEFINED	12
AMERICAN FINL RLTY TR	COM	02607P305	4	295	SH	DEFINED	9
AMERICAN FINL RLTY TR	COM	02607P305	20	1393	SH	DEFINED	11

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

AMERICAN FINL RLTY TR	COM	02607P305	59	4150	SH	DEFINED	2
AMERICAN GREETINGS CORP	CL A	026375105	46662	1702975	SH	DEFINED	6
AMERICAN GREETINGS CORP	CL A	026375105	2	55	SH	DEFINED	12
AMERICAN HEALTHWAYS INC	COM	02649V104	119	2800	SH	DEFINED	12
AMERICAN HOME MTG INVT CORP	COM	02660R107	34075	1124589	SH	DEFINED	3
AMERICAN HOME MTG INVT CORP	COM	02660R107	43	1435	SH	DEFINED	12
AMERICAN INCOME FD INC	COM	02672T109	30	3700	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	5242	84600	SH	DEFINED	10
AMERICAN INTL GROUP INC	COM	026874107	827	13340	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	22398	361495	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	14446	233153	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	166158	2681700	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM	026874107	3272	52803	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	8402	135598	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	36481	588787	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	3580	57785	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	44408	716718	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	6464	104325	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	5928	96326	SH	DEFINED	9
AMERICAN INTL GROUP INC	COM	026874107	27812	448873	SH	DEFINED	17
AMERICAN MED SYS HLDGS INC	COM	02744M108	7028	348770	SH	DEFINED	3
AMERICAN MTG ACCEP CO	SH BEN INT	027568104	71	5029	SH	DEFINED	12
AMERICAN NATL BANKSHARES INC	COM	027745108	5	200	SH	DEFINED	12
AMERICAN NATL BANKSHARES INC	COM	027745108	1862	79472	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	60	500	SH	DEFINED	11
AMERICAN NATL INS CO	COM	028591105	8987	75447	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	60	500	SH	DEFINED	17
AMERICAN NATL INS CO	COM	028591105	20	165	SH	DEFINED	12
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	23	510	SH	DEFINED	12
AMERICAN PHYSICIANS CAPITAL	COM	028884104	362	7370	SH	DEFINED	3
AMERICAN PWR CONVERSION CORP	COM	029066107	4223	163000	SH	DEFINED	7
AMERICAN PWR CONVERSION CORP	COM	029066107	2007	77493	SH	DEFINED	12
AMERICAN PWR CONVERSION CORP	COM	029066107	57	2200	SH	DEFINED	11
AMERICAN PWR CONVERSION CORP	COM	029066107	85	3300	SH	DEFINED	2
AMERICAN REAL ESTATE PARTNR	DEPOSITRY UNIT	029169109	177	4718	SH	DEFINED	12
AMERICAN REPROGRAPHICS CO	COM	029263100	17	1000	SH	DEFINED	11
AMERICAN RETIREMENT CORP	COM	028913101	522	27720	SH	DEFINED	3
AMERICAN STD COS INC DEL	COM	029712106	415	8914	SH	DEFINED	12
AMERICAN STS WTR CO	COM	029899101	338	10115	SH	DEFINED	12
AMERICAN STS WTR CO	COM	029899101	46	1375	SH	DEFINED	2
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	124	12000	SH	DEFINED	12
AMERICAN TECHNOLOGY CORP	COM NEW	030145205	4	750	SH	DEFINED	12
AMERICAN TOWER CORP	CL A	029912201	8124	325624	SH	DEFINED	12
AMERICAN TOWER CORP	CL A	029912201	727	29156	SH	DEFINED	11
AMERICAN WOODMARK CORP	COM	030506109	711	21150	SH	DEFINED	12
AMERICAN WOODMARK CORP	COM	030506109	47	1400	SH	DEFINED	11
AMERICANWEST BANCORPORATION	COM	03058P109	1156	50000	SH	DEFINED	1
AMERICANWEST BANCORPORATION	COM	03058P109	42	1800	SH	DEFINED	3
AMERICAS CAR MART INC	COM	03062T105	9555	532728	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	134522	5635600	SH	DEFINED	13
AMERICREDIT CORP	COM	03060R101	214	8951	SH	DEFINED	12
AMERICREDIT CORP	COM	03060R101	33	1380	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	100729	4219900	SH	DEFINED	8
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	424	13185	SH	DEFINED	12
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	51	1600	SH	DEFINED	17
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	246	7638	SH	DEFINED	9
AMERIGROUP CORP	COM	03073T102	5661	296100	SH	DEFINED	6
AMERIGROUP CORP	COM	03073T102	4	200	SH	DEFINED	11
AMERIGROUP CORP	COM	03073T102	1498	78360	SH	DEFINED	12
AMERIGROUP CORP	COM	03073T102	13360	698746	SH	DEFINED	3
AMERIPRISE FINL INC	COM	03076C106	4	100	SH	DEFINED	9
AMERIPRISE FINL INC	COM	03076C106	11	300	SH	DEFINED	12

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

AMERIPRISE FINL INC	COM	03076C106	695	19407	SH	DEFINED	17
AMERISOURCEBERGEN CORP	COM	03073E105	351	4540	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM	03073E105	872	11280	SH	DEFINED	17
AMERISOURCEBERGEN CORP	COM	03073E105	1586	20520	SH	DEFINED	3
AMERISOURCEBERGEN CORP	COM	03073E105	389	5033	SH	DEFINED	12
AMERISTAR CASINOS INC	COM	03070Q101	256	12282	SH	DEFINED	12
AMERISTAR CASINOS INC	COM	03070Q101	242	11600	SH	DEFINED	11
AMERISTAR CASINOS INC	COM	03070Q101	21830	1047500	SH	DEFINED	3
AMERITRADE HLDG CORP NEW	COM	03074K100	26	1200	SH	DEFINED	12
AMERITRADE HLDG CORP NEW	COM	03074K100	139620	6500000	SH	DEFINED	13
AMERN STRATEGIC INCOME PTFL	COM	030099105	21	1841	SH	DEFINED	12
AMERON INTL INC	COM	030710107	6185	133300	SH	DEFINED	6
AMERON INTL INC	COM	030710107	23	500	SH	DEFINED	12
AMERUS GROUP CO	COM	03072M108	2	39	SH	DEFINED	12
AMERUS GROUP CO	COM	03072M108	1434	25000	SH	DEFINED	1
AMERUS GROUP CO	COM	03072M108	35	606	SH	DEFINED	9
AMERUS GROUP CO	COM	03072M108	58210	1014636	SH	DEFINED	6
AMETEK INC NEW	COM	031100100	31	725	SH	DEFINED	12
AMETEK INC NEW	COM	031100100	65	1513	SH	DEFINED	17
AMGEN INC	COM	031162100	26513	332786	SH	DEFINED	17
AMGEN INC	COM	031162100	989	12408	SH	DEFINED	11
AMGEN INC	COM	031162100	378	4750	SH	DEFINED	7
AMGEN INC	COM	031162100	256	3217	SH	DEFINED	9
AMGEN INC	COM	031162100	29763	373582	SH	DEFINED	12
AMGEN INC	COM	031162100	14925	187341	SH	DEFINED	3
AMGEN INC	COM	031162100	26736	335584	SH	DEFINED	1
AMGEN INC	COM	031162100	5624	70595	SH	DEFINED	2
AMGEN INC	COM	031162100	2087	26195	SH	DEFINED	5
AMGEN INC	COM	031162100	95	1188	SH	DEFINED	4
AMIS HLDGS INC	COM	031538101	916	77300	SH	DEFINED	3
AMKOR TECHNOLOGY INC	COM	031652100	0	100	SH	DEFINED	12
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	17	555	SH	DEFINED	9
AMN HEALTHCARE SERVICES INC	COM	001744101	5441	351710	SH	DEFINED	3
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	2	204	SH	DEFINED	12
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	27	2228	SH	DEFINED	2
AMPCO-PITTSBURGH CORP	COM	032037103	136	8800	SH	DEFINED	12
AMPEX CORP DEL	CL A NEW	032092306	375	12625	SH	DEFINED	3
AMPHENOL CORP NEW	CL A	032095101	277	6860	SH	DEFINED	11
AMPHENOL CORP NEW	CL A	032095101	1046	25935	SH	DEFINED	12
AMR CORP	COM	001765106	58136	5200000	SH	DEFINED	13
AMR CORP	COM	001765106	49	4400	SH	DEFINED	9
AMR CORP	COM	001765106	6403	686	SH	DEFINED	14
AMR CORP	COM	001765106	184	16450	SH	DEFINED	12
AMSOUTH BANCORPORATION	COM	032165102	3929	155560	SH	DEFINED	12
AMSOUTH BANCORPORATION	COM	032165102	1052	41800	SH	DEFINED	9
AMSOUTH BANCORPORATION	COM	032165102	48	1920	SH	DEFINED	11
AMSOUTH BANCORPORATION	COM	032165102	873	34547	SH	DEFINED	17
AMSOUTH BANCORPORATION	COM	032165102	424	16802	SH	DEFINED	6
AMSURG CORP	COM	03232P405	4041	147700	SH	DEFINED	3
AMVESCAP PLC	SPONSORED ADR	03235E100	0	122	SH	DEFINED	6
AMYLIN PHARMACEUTICALS INC	COM	032346108	49	1400	SH	DEFINED	12
AMYLIN PHARMACEUTICALS INC	COM	032346108	5967	171510	SH	DEFINED	3
ANADARKO PETE CORP	COM	032511107	5270	55039	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	6415	67000	SH	DEFINED	8
ANADARKO PETE CORP	COM	032511107	10647	111191	SH	DEFINED	17
ANADARKO PETE CORP	COM	032511107	304	3175	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	264	2753	SH	DEFINED	5
ANADARKO PETE CORP	COM	032511107	16	170	SH	DEFINED	9
ANADARKO PETE CORP	COM	032511107	8607	89890	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	2049	21402	SH	DEFINED	12
ANADARKO PETE CORP	COM	032511107	7000	73110	SH	DEFINED	3
ANADARKO PETE CORP	COM	032511107	1561	16301	SH	DEFINED	2

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

ANADYS PHARMACEUTICALS INC	COM	03252Q408	206	19300	SH	DEFINED	12
ANADYS PHARMACEUTICALS INC	COM	03252Q408	1905	178550	SH	DEFINED	3
ANALEX CORP	COM	032653107	3	1000	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	271	7290	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	20	549	SH	DEFINED	11
ANALOG DEVICES INC	COM	032654105	186	4998	SH	DEFINED	2
ANALOG DEVICES INC	COM	032654105	2868	77208	SH	DEFINED	17
ANAREN INC	COM	032744104	2	151	SH	DEFINED	11
ANCHOR BANCORP WIS INC	COM	032839102	69	2355	SH	DEFINED	2
ANCHOR BANCORP WIS INC	COM	032839102	15068	511123	SH	DEFINED	6
ANCHOR BANCORP WIS INC	COM	032839102	532	18060	SH	DEFINED	3
ANDERSONS INC	COM	034164103	2127	72650	SH	DEFINED	6
ANDREW CORP	COM	034425108	162	14491	SH	DEFINED	12
ANDREW CORP	COM	034425108	58	5200	SH	DEFINED	6
ANDRX CORP DEL	ANDRX GROUP	034553107	2	100	SH	DEFINED	9
ANDRX CORP DEL	ANDRX GROUP	034553107	180	11672	SH	DEFINED	12
ANGEION CORP	COM	03462H404	0	1	SH	DEFINED	12
ANGIODYNAMICS INC	COM	03475V101	233	11100	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	17623	1257024	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	7336	525900	SH	DEFINED	7
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	18	1300	SH	DEFINED	11
ANGLO AMERN PLC	ADR	03485P102	47601	1639351	SH	DEFINED	6
ANGLO AMERN PLC	ADR	03485P102	115	3823	SH	DEFINED	17
ANGLO AMERN PLC	ADR	03485P102	66	2200	SH	DEFINED	2
ANGLO AMERN PLC	ADR	03485P102	587	19440	SH	DEFINED	11
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	21	500	SH	DEFINED	17
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	42	1000	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	16764	389503	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	345	8017	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	3652	84851	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	17643	409916	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	426	9900	SH	DEFINED	7
ANHEUSER BUSCH COS INC	COM	035229103	12179	282970	SH	DEFINED	4
ANHEUSER BUSCH COS INC	COM	035229103	4662	108312	SH	DEFINED	5
ANHEUSER BUSCH COS INC	COM	035229103	21453	498450	SH	DEFINED	6
ANHEUSER BUSCH COS INC	COM	035229103	12877	299190	SH	DEFINED	12
ANHEUSER BUSCH COS INC	COM	035229103	2902	67626	SH	DEFINED	9
ANIMAS CORP DEL	COM	03525Y105	100	6350	SH	DEFINED	12
ANIXTER INTL INC	COM	035290105	56	1400	SH	DEFINED	2
ANNALY MTG MGMT INC	COM	035710409	10	800	SH	DEFINED	2
ANNALY MTG MGMT INC	COM	035710409	13	1000	SH	DEFINED	9
ANNALY MTG MGMT INC	COM	035710409	1423	109865	SH	DEFINED	12
ANNALY MTG MGMT INC	COM	035710409	33	2575	SH	DEFINED	11
ANNAPOLIS BANCORP INC	COM	035848100	105	11305	SH	DEFINED	12
ANNTAYLOR STORES CORP	COM	036115103	14	540	SH	DEFINED	12
ANNTAYLOR STORES CORP	COM	036115103	13	500	SH	DEFINED	9
ANNTAYLOR STORES CORP	COM	036115103	17	650	SH	DEFINED	11
ANSOFT CORP	COM	036384105	3	100	SH	DEFINED	12
ANSOFT CORP	COM	036384105	128	4388	SH	DEFINED	3
ANSYS INC	COM	03662Q105	28	719	SH	DEFINED	11
ANTEON INTL CORP	COM	03674E108	12333	288425	SH	DEFINED	1
ANTEON INTL CORP	COM	03674E108	464	10850	SH	DEFINED	12
ANTEON INTL CORP	COM	03674E108	87	2044	SH	DEFINED	11
ANTHRACITE CAP INC	COM	037023108	35	3000	SH	DEFINED	2
ANTHRACITE CAP INC	COM	037023108	1125	97130	SH	DEFINED	3
ANTHRACITE CAP INC	COM	037023108	54	4700	SH	DEFINED	12
ANTIGENICS INC DEL	COM	037032109	29	5300	SH	DEFINED	12
ANWORTH MORTGAGE ASSET CP	COM	037347101	14	1650	SH	DEFINED	12
AON CORP	COM	037389103	2653	82715	SH	DEFINED	12
AON CORP	COM	037389103	3172	98870	SH	DEFINED	3
AON CORP	COM	037389103	36618	1141445	SH	DEFINED	6
AON CORP	COM	037389103	40	1259	SH	DEFINED	11

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

APACHE CORP	COM	037411105	1322	17570	SH	DEFINED	1
APACHE CORP	COM	037411105	1603	21314	SH	DEFINED	6
APACHE CORP	COM	037411105	7296	97000	SH	DEFINED	8
APACHE CORP	COM	037411105	33	445	SH	DEFINED	11
APACHE CORP	COM	037411105	30656	407557	SH	DEFINED	17
APACHE CORP	COM	037411105	8944	118910	SH	DEFINED	3
APACHE CORP	COM	037411105	1551	20620	SH	DEFINED	2
APACHE CORP	COM	037411105	1956	26006	SH	DEFINED	5
APACHE CORP	COM	037411105	12334	163976	SH	DEFINED	12
APARTMENT INVT & MGMT CO	CL A	03748R101	1650	42543	SH	DEFINED	12
APEX MUN FD INC	COM	037580107	22	2300	SH	DEFINED	12
APEX SILVER MINES LTD	ORD	G04074103	6	360	SH	DEFINED	12
APEX SILVER MINES LTD	ORD	G04074103	6484	413168	SH	DEFINED	6
APOGEE ENTERPRISES INC	COM	037598109	195	11400	SH	DEFINED	3
APOGEE ENTERPRISES INC	COM	037598109	6338	370814	SH	DEFINED	6
APOLLO GROUP INC	CL A	037604105	245	3690	SH	DEFINED	17
APOLLO GROUP INC	CL A	037604105	868	13078	SH	DEFINED	5
APOLLO GROUP INC	CL A	037604105	327	4930	SH	DEFINED	12
APOLLO GROUP INC	CL A	037604105	16	235	SH	DEFINED	11
APOLLO INVT CORP	COM	03761U106	2269	114599	SH	DEFINED	12
APOLLO INVT CORP	COM	03761U106	20	1003	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	2155	40197	SH	DEFINED	12
APPLE COMPUTER INC	COM	037833100	27	500	SH	DEFINED	1
APPLE COMPUTER INC	COM	037833100	381	7100	SH	DEFINED	7
APPLE COMPUTER INC	COM	037833100	425	7920	SH	DEFINED	17
APPLE COMPUTER INC	COM	037833100	115	2140	SH	DEFINED	3
APPLE COMPUTER INC	COM	037833100	38	700	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	828	15450	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	21	400	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	100	1868	SH	DEFINED	2
APPLEBEES INTL INC	COM	037899101	5820	281287	SH	DEFINED	1
APPLEBEES INTL INC	COM	037899101	94	4526	SH	DEFINED	12
APPLEBEES INTL INC	COM	037899101	26	1275	SH	DEFINED	9
APPLEBEES INTL INC	COM	037899101	65	3165	SH	DEFINED	11
APPLERA CORP	COM AP BIO GRP	038020103	307	13200	SH	DEFINED	17
APPLERA CORP	COM CE GEN GRP	038020202	10	850	SH	DEFINED	12
APPLERA CORP	COM AP BIO GRP	038020103	541	23291	SH	DEFINED	12
APPLERA CORP	COM AP BIO GRP	038020103	4435	190834	SH	DEFINED	3
APPLICA INC	COM	03815A106	8	5000	SH	DEFINED	12
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	3	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	15941	444297	SH	DEFINED	3
APPLIED INNOVATION INC	COM	037916103	9	2450	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	7529	443936	SH	DEFINED	17
APPLIED MATLS INC	COM	038222105	248	14598	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	10396	612963	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	525	30970	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	9328	550000	SH	DEFINED	8
APPLIED MATLS INC	COM	038222105	7234	426529	SH	DEFINED	12
APPLIED MATLS INC	COM	038222105	3207	189114	SH	DEFINED	3
APPLIED MICRO CIRCUITS CORP	COM	03822W109	6	2000	SH	DEFINED	12
APPLIX INC	COM	038316105	393	62884	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	37998	1190800	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	206	6465	SH	DEFINED	12
APRIA HEALTHCARE GROUP INC	COM	037933108	12788	400760	SH	DEFINED	3
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	19	16000	SH	DEFINED	2
APTARGROUP INC	COM	038336103	33	655	SH	DEFINED	11
APTARGROUP INC	COM	038336103	422	8463	SH	DEFINED	12
APTIMUS INC	COM	03833V108	14	1000	SH	DEFINED	12
AQUA AMERICA INC	COM	03836W103	2894	76126	SH	DEFINED	12

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

AQUA AMERICA INC	COM	03836W103	85	2240	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	156	4108	SH	DEFINED	9
AQUACELL TECHNOLOGIES INC	COM	03840N107	24	45000	SH	DEFINED	12
AQUILA INC	COM	03840P102	16	4000	SH	DEFINED	12
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	199	4900	SH	DEFINED	11
ARADIGM CORP	COM	038505103	1	525	SH	DEFINED	7
ARAMARK CORP	CL B	038521100	1034	38725	SH	DEFINED	12
ARAMARK CORP	CL B	038521100	324	12125	SH	DEFINED	11
ARAMARK CORP	CL B	038521100	12095	452822	SH	DEFINED	3
ARBITRON INC	COM	03875Q108	307	7700	SH	DEFINED	11
ARBOR RLTY TR INC	COM	038923108	9256	329388	SH	DEFINED	3
ARBOR RLTY TR INC	COM	038923108	57	2038	SH	DEFINED	2
ARBOR RLTY TR INC	COM	038923108	10	350	SH	DEFINED	12
ARCADIS N V	NY REGISTRY SH	03923E107	516	19121	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	19497	393293	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	2843	57323	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	507	21800	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	16700	718250	SH	DEFINED	6
ARCH CHEMICALS INC	COM	03937R102	9	393	SH	DEFINED	12
ARCH COAL INC	COM	039380100	1659	24573	SH	DEFINED	12
ARCH COAL INC	PFD CV 5% PERP	039380209	5	33	SH	DEFINED	12
ARCH COAL INC	COM	039380100	16826	249273	SH	DEFINED	6
ARCH COAL INC	COM	039380100	13	196	SH	DEFINED	17
ARCH COAL INC	COM	039380100	54	800	SH	DEFINED	11
ARCHER DANIELS MIDLAND CO	COM	039483102	219	8906	SH	DEFINED	9
ARCHER DANIELS MIDLAND CO	COM	039483102	5397	218865	SH	DEFINED	11
ARCHER DANIELS MIDLAND CO	COM	039483102	1378	55898	SH	DEFINED	12
ARCHER DANIELS MIDLAND CO	COM	039483102	47	1895	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	5527	224140	SH	DEFINED	3
ARCHER DANIELS MIDLAND CO	COM	039483102	116	4687	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	514	20859	SH	DEFINED	6
ARCHIPELAGO HLDG INC	COM	03957A104	12	300	SH	DEFINED	12
ARCHSTONE SMITH TR	COM	039583109	178	4475	SH	DEFINED	17
ARCHSTONE SMITH TR	COM	039583109	36	900	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	13	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM	039583109	275	6895	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	2111	52936	SH	DEFINED	12
ARCHSTONE SMITH TR	COM	039583109	337	8447	SH	DEFINED	11
ARDEN RLTY INC	COM	039793104	334	8113	SH	DEFINED	12
ARES CAP CORP	COM	04010L103	939	57675	SH	DEFINED	12
ARGONAUT GROUP INC	COM	040157109	152	5642	SH	DEFINED	12
ARGONAUT GROUP INC	COM	040157109	10148	375716	SH	DEFINED	6
ARGOSY GAMING CO	COM	040228108	19714	419527	SH	DEFINED	3
ARIAD PHARMACEUTICALS INC	COM	04033A100	331	44508	SH	DEFINED	12
ARIBA INC	COM NEW	04033V203	0	42	SH	DEFINED	9
ARIBA INC	COM NEW	04033V203	4	750	SH	DEFINED	12
ARIES MARITIME TRANSPRT LTD	SHS	G0474B105	1587	105805	SH	DEFINED	12
ARKANSAS BEST CORP DEL	COM	040790107	36	1022	SH	DEFINED	11
ARKANSAS BEST CORP DEL	COM	040790107	3235	92760	SH	DEFINED	12
ARLINGTON TANKERS LTD	COM	G04899103	47	2000	SH	DEFINED	12
ARMOR HOLDINGS INC	COM	042260109	2	52	SH	DEFINED	11
ARMOR HOLDINGS INC	COM	042260109	260	6050	SH	DEFINED	12
ARQULE INC	COM	04269E107	320	40900	SH	DEFINED	12
ARRAY BIOPHARMA INC	COM	04269X105	793	110454	SH	DEFINED	12
ARRIS GROUP INC	COM	04269Q100	305	25700	SH	DEFINED	12
ARROW ELECTRS INC	COM	042735100	6585	209980	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	37113	1183460	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	548	17465	SH	DEFINED	12
ARROW FINL CORP	COM	042744102	333	12291	SH	DEFINED	6
ARROW INTL INC	COM	042764100	844	29915	SH	DEFINED	12
ARTESIAN RESOURCES CORP	CL A	043113208	21	700	SH	DEFINED	2
ARTESIAN RESOURCES CORP	CL A	043113208	9	300	SH	DEFINED	12

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

ARTHROCARE CORP	COM	043136100	13	315	SH	DEFINED	11
ARVINMERITOR INC	COM	043353101	33555	2006875	SH	DEFINED	6
ARVINMERITOR INC	COM	043353101	5832	348800	SH	DEFINED	3
ARVINMERITOR INC	COM	043353101	10	627	SH	DEFINED	12
ARVINMERITOR INC	COM	043353101	23	1350	SH	DEFINED	17
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	1029	60424	SH	DEFINED	3
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	8375	491800	SH	DEFINED	6
ASE TEST LTD	ORD	Y02516105	548	87400	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	1997	185556	SH	DEFINED	12
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	6996	650210	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	102	1850	SH	DEFINED	2
ASHLAND INC NEW	COM	044209104	106	1922	SH	DEFINED	12
ASHLAND INC NEW	COM	044209104	104	1890	SH	DEFINED	6
ASHLAND INC NEW	COM	044209104	105	1900	SH	DEFINED	17
ASHLAND INC NEW	COM	044209104	55	1000	SH	DEFINED	4
ASHWORTH INC	COM	04516H101	931	136346	SH	DEFINED	6
ASIA PAC FD INC	COM	044901106	78	4785	SH	DEFINED	12
ASIA TIGERS FD INC	COM	04516T105	10	700	SH	DEFINED	12
ASPECT MED SYS INC	COM	045235108	10	350	SH	DEFINED	12
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	30	1000	SH	DEFINED	12
ASSET ACCEP CAP CORP	COM	04543P100	19	635	SH	DEFINED	12
ASSET ACCEP CAP CORP	COM	04543P100	9617	320874	SH	DEFINED	3
ASSOCIATED BANC CORP	COM	045487105	28	905	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	480	15752	SH	DEFINED	12
ASSOCIATED BANC CORP	COM	045487105	18	597	SH	DEFINED	17
ASSOCIATED ESTATES RLTY CORP	COM	045604105	77	7825	SH	DEFINED	12
ASSURANT INC	COM	04621X108	19030	500000	SH	DEFINED	8
ASSURANT INC	COM	04621X108	1332	35000	SH	DEFINED	1
ASSURANT INC	COM	04621X108	2984	78410	SH	DEFINED	3
ASSURANT INC	COM	04621X108	7	175	SH	DEFINED	12
ASTA FDG INC	COM	046220109	6880	226611	SH	DEFINED	3
ASTA FDG INC	COM	046220109	328	10800	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	36	1350	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	5285	200035	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	79	3000	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	17	642	SH	DEFINED	9
ASTORIA FINL CORP	COM	046265104	48	1804	SH	DEFINED	11
ASTRAZENECA PLC	SPONSORED ADR	046353108	1555	33016	SH	DEFINED	17
ASTRAZENECA PLC	SPONSORED ADR	046353108	31503	686503	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	78	3928	SH	DEFINED	17
AT&T CORP	COM NEW	001957505	204	10318	SH	DEFINED	2
AT&T CORP	COM NEW	001957505	0	20	SH	DEFINED	1
AT&T CORP	COM NEW	001957505	484	24460	SH	DEFINED	12
AT&T CORP	COM NEW	001957505	65	3261	SH	DEFINED	9
AT&T CORP	COM NEW	001957505	18	902	SH	DEFINED	11
ATC HEALTHCARE INC	CL A	00209C102	1	1500	SH	DEFINED	12
ATHEROGENICS INC	COM	047439104	8	500	SH	DEFINED	12
ATHEROGENICS INC	COM	047439104	160	10000	SH	DEFINED	
ATHEROS COMMUNICATIONS INC	COM	04743P108	434	44500	SH	DEFINED	12
ATI TECHNOLOGIES INC	COM	001941103	157	11275	SH	DEFINED	12
ATI TECHNOLOGIES INC	COM	001941103	23316	1683900	SH	DEFINED	7
ATLAS AMER INC	COM	049167109	1984	40610	SH	DEFINED	3
ATLAS AMER INC	COM	049167109	341	6981	SH	DEFINED	1
ATLAS AMER INC	COM	049167109	21	425	SH	DEFINED	12
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	5	100	SH	DEFINED	9
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	4776	97872	SH	DEFINED	12
ATMEL CORP	COM	049513104	14	6840	SH	DEFINED	12
ATMOS ENERGY CORP	COM	049560105	58	2064	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	535	18921	SH	DEFINED	12
ATMOS ENERGY CORP	COM	049560105	28670	1014860	SH	DEFINED	6

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

ATRION CORP	COM	049904105	321	4942	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	29	350	SH	DEFINED	11
AU OPTRONICS CORP	SPONSORED ADR	002255107	825	63685	SH	DEFINED	3
AUDIBLE INC	COM NEW	05069A302	10	800	SH	DEFINED	12
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	18	200	SH	DEFINED	11
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	2991	32610	SH	DEFINED	17
AUTODESK INC	COM	052769106	124	2660	SH	DEFINED	11
AUTODESK INC	COM	052769106	1907	41059	SH	DEFINED	12
AUTOLIV INC	COM	052800109	5348	122944	SH	DEFINED	12
AUTOLIV INC	COM	052800109	78	1793	SH	DEFINED	11
AUTOLIV INC	COM	052800109	36189	831933	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	10985	255227	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	19230	446796	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	18795	436681	SH	DEFINED	12
AUTOMATIC DATA PROCESSING IN	COM	053015103	16956	393959	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	831	19300	SH	DEFINED	9
AUTOMATIC DATA PROCESSING IN	COM	053015103	1091	25356	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	12822	297898	SH	DEFINED	17
AUTOMATIC DATA PROCESSING IN	COM	053015103	2287	53126	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	66	1525	SH	DEFINED	7
AUTOMATIC DATA PROCESSING IN	COM	053015103	15293	355312	SH	DEFINED	2
AUTONATION INC	COM	05329W102	3032	151820	SH	DEFINED	12
AUTONATION INC	COM	05329W102	300	15040	SH	DEFINED	6
AUTOZONE INC	COM	053332102	2	25	SH	DEFINED	11
AUTOZONE INC	COM	053332102	21	250	SH	DEFINED	17
AUTOZONE INC	COM	053332102	83	1000	SH	DEFINED	9
AUTOZONE INC	COM	053332102	162387	1950600	SH	DEFINED	8
AUTOZONE INC	COM	053332102	4309	51765	SH	DEFINED	12
AUTOZONE INC	COM	053332102	549	6600	SH	DEFINED	3
AUTOZONE INC	COM	053332102	14020	168407	SH	DEFINED	6
AVALONBAY CMNTYS INC	COM	053484101	51	600	SH	DEFINED	9
AVALONBAY CMNTYS INC	COM	053484101	288	3365	SH	DEFINED	12
AVALONBAY CMNTYS INC	COM	053484101	249	2900	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	103	1200	SH	DEFINED	2
AVANEX CORP	COM	05348W109	3	3244	SH	DEFINED	12
AVANIR PHARMACEUTICALS	CL A	05348P104	3	950	SH	DEFINED	12
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	2	1600	SH	DEFINED	12
AVATAR HLDGS INC	COM	053494100	225	3800	SH	DEFINED	11
AVATAR HLDGS INC	COM	053494100	36	600	SH	DEFINED	12
AVAYA INC	COM	053499109	21	2075	SH	DEFINED	2
AVAYA INC	COM	053499109	0	33	SH	DEFINED	1
AVAYA INC	COM	053499109	15730	1527218	SH	DEFINED	3
AVAYA INC	COM	053499109	2	155	SH	DEFINED	17
AVAYA INC	COM	053499109	4816	467604	SH	DEFINED	12
AVAYA INC	COM	053499109	7	648	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	161	3067	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	1882	35917	SH	DEFINED	12
AVERY DENNISON CORP	COM	053611109	2714	51798	SH	DEFINED	17
AVIALL INC NEW	COM	05366B102	200	5915	SH	DEFINED	12
AVICI SYS INC	COM NEW	05367L802	0	81	SH	DEFINED	12
AVID TECHNOLOGY INC	COM	05367P100	21	513	SH	DEFINED	12
AVID TECHNOLOGY INC	COM	05367P100	2	60	SH	DEFINED	7
AVISTA CORP	COM	05379B107	1	47	SH	DEFINED	11
AVISTA CORP	COM	05379B107	30	1521	SH	DEFINED	12
AVNET INC	COM	053807103	26878	1099290	SH	DEFINED	6
AVNET INC	COM	053807103	1731	70791	SH	DEFINED	12
AVOCENT CORP	COM	053893103	366	11575	SH	DEFINED	12
AVON PRODS INC	COM	054303102	27	1000	SH	DEFINED	4
AVON PRODS INC	COM	054303102	1916	70975	SH	DEFINED	2
AVON PRODS INC	COM	054303102	346	12856	SH	DEFINED	9
AVON PRODS INC	COM	054303102	562	20806	SH	DEFINED	17
AVON PRODS INC	COM	054303102	179	6642	SH	DEFINED	11

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

AVON PRODS INC	COM	054303102	3329	123291	SH	DEFINED	12
AVX CORP NEW	COM	002444107	77	6070	SH	DEFINED	6
AVX CORP NEW	COM	002444107	6	500	SH	DEFINED	12
AWARE INC MASS	COM	05453N100	56	10000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	287	10425	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	349	12666	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	3	120	SH	DEFINED	9
AXA	SPONSORED ADR	054536107	15925	594251	SH	DEFINED	6
AXCAN PHARMA INC	COM	054923107	10	775	SH	DEFINED	12
AXCELIS TECHNOLOGIES INC	COM	054540109	10	1885	SH	DEFINED	2
AXCELIS TECHNOLOGIES INC	COM	054540109	11203	2146086	SH	DEFINED	6
AXCELIS TECHNOLOGIES INC	COM	054540109	12	2319	SH	DEFINED	12
AXCELIS TECHNOLOGIES INC	COM	054540109	1747	334623	SH	DEFINED	3
AXIS CAPITAL HOLDINGS	SHS	G0692U109	19463	682665	SH	DEFINED	6
AXONYX INC	COM	05461R101	1	500	SH	DEFINED	12
AZTAR CORP	COM	054802103	169	5500	SH	DEFINED	11
AZTAR CORP	COM	054802103	382	12399	SH	DEFINED	12
B A S F A G	SPONSORED ADR	055262505	784	10400	SH	DEFINED	17
BACK YD BURGERS INC	COM	05635W101	29	5700	SH	DEFINED	12
BADGER METER INC	COM	056525108	130	3300	SH	DEFINED	3
BADGER PAPER MLS INC	COM	056543101	1	1000	SH	DEFINED	12
BAKER HUGHES INC	COM	057224107	393	6585	SH	DEFINED	17
BAKER HUGHES INC	COM	057224107	9	154	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	2148	36000	SH	DEFINED	8
BAKER HUGHES INC	COM	057224107	5	85	SH	DEFINED	9
BAKER HUGHES INC	COM	057224107	5871	98377	SH	DEFINED	12
BAKER MICHAEL CORP	COM	057149106	1936	74335	SH	DEFINED	3
BAKER MICHAEL CORP	COM	057149106	60	2300	SH	DEFINED	12
BALDOR ELEC CO	COM	057741100	1409	55575	SH	DEFINED	12
BALDWIN & LYONS INC	CL B	057755209	206	8237	SH	DEFINED	6
BALL CORP	COM	058498106	775	21100	SH	DEFINED	3
BALL CORP	COM	058498106	170	4639	SH	DEFINED	12
BALLARD PWR SYS INC	COM	05858H104	18	3150	SH	DEFINED	12
BANCFIRST CORP	COM	05945F103	2974	34991	SH	DEFINED	3
BANCFIRST CORP	COM	05945F103	7535	88650	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	19	1055	SH	DEFINED	11
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	520	29625	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	95	5400	SH	DEFINED	2
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	6164	126000	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	71	600	SH	DEFINED	3
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	10	575	SH	DEFINED	12
BANCO SANTANDER CENT HISPANO	ADR	05964H105	13	1025	SH	DEFINED	11
BANCOLOMBIA S A	SPON ADR PREF	05968L102	7	300	SH	DEFINED	2
BANCORP RHODE ISLAND INC	COM	059690107	1720	46900	SH	DEFINED	1
BANCORP RHODE ISLAND INC	COM	059690107	45	1235	SH	DEFINED	12
BANCORPSOUTH INC	COM	059692103	202	8854	SH	DEFINED	12
BANCORPSOUTH INC	COM	059692103	25465	1114430	SH	DEFINED	6
BANDAG INC	COM	059815100	1847	43100	SH	DEFINED	3
BANDAG INC	COM	059815100	11932	278400	SH	DEFINED	6
BANDAG INC	COM	059815100	8	175	SH	DEFINED	12
BANDAG INC	CL A	059815308	4431	119400	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	296	6005	SH	DEFINED	12
BANK HAWAII CORP	COM	062540109	35003	711152	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	246	5000	SH	DEFINED	17
BANK HAWAII CORP	COM	062540109	148	3000	SH	DEFINED	11
BANK MONTREAL QUE	COM	063671101	45751	918670	SH	DEFINED	7
BANK NEW YORK INC	COM	064057102	1320	44866	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	318	10816	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	2386	81190	SH	DEFINED	9
BANK NEW YORK INC	COM	064057102	4261	144870	SH	DEFINED	12
BANK NEW YORK INC	COM	064057102	55	1868	SH	DEFINED	11
BANK NEW YORK INC	COM	064057102	77	2620	SH	DEFINED	17

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

BANK NEW YORK INC	COM	064057102	625	21250	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	4	150	SH	DEFINED	6
BANK NOVA SCOTIA HALIFAX	COM	064149107	62637	1674664	SH	DEFINED	7
BANK NOVA SCOTIA HALIFAX	COM	064149107	30	800	SH	DEFINED	12
BANK NOVA SCOTIA HALIFAX	COM	064149107	75	2000	SH	DEFINED	9
BANK OAKRIDGE NORTH CAROLINA	COM	064180102	13	1250	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	65	1548	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	45593	1082968	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	4545	107985	SH	DEFINED	9
BANK OF AMERICA CORPORATION	COM	060505104	931	22105	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	5982	142093	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	14457	343400	SH	DEFINED	8
BANK OF AMERICA CORPORATION	COM	060505104	152	3610	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	42221	1002880	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	49136	1167120	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	1464	34771	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	5859	139178	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	116241	2763522	SH	DEFINED	6
BANK OF CAROLINAS NC	COM	06423T102	3	144	SH	DEFINED	12
BANKATLANTIC BANCORP	CL A	065908501	5	300	SH	DEFINED	12
BANKUNITED FINL CORP	CL A	06652B103	17	726	SH	DEFINED	12
BANTA CORP	COM	066821109	64	1260	SH	DEFINED	3
BARCLAYS PLC	ADR	06738E204	5	112	SH	DEFINED	11
BARD C R INC	COM	067383109	1116	16896	SH	DEFINED	12
BARD C R INC	COM	067383109	21	312	SH	DEFINED	11
BARD C R INC	COM	067383109	79	1200	SH	DEFINED	2
BARD C R INC	COM	067383109	132	2000	SH	DEFINED	17
BARNES & NOBLE INC	COM	067774109	53	1400	SH	DEFINED	11
BARNES & NOBLE INC	COM	067774109	7563	200600	SH	DEFINED	6
BARNES & NOBLE INC	COM	067774109	521	13825	SH	DEFINED	12
BARNES & NOBLE INC	COM	067774109	4	100	SH	DEFINED	2
BARNES & NOBLE INC	COM	067774109	229	6068	SH	DEFINED	3
BARNES GROUP INC	COM	067806109	65	1800	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	14	400	SH	DEFINED	12
BARNES GROUP INC	COM	067806109	335	9330	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	110	2000	SH	DEFINED	11
BARR PHARMACEUTICALS INC	COM	068306109	215	3912	SH	DEFINED	12
BARR PHARMACEUTICALS INC	COM	068306109	36182	658810	SH	DEFINED	3
BARRETT BUSINESS SERVICES IN	COM	068463108	956	41850	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	46	1600	SH	DEFINED	17
BARRICK GOLD CORP	COM	067901108	15780	543200	SH	DEFINED	6
BARRICK GOLD CORP	COM	067901108	10379	357430	SH	DEFINED	7
BARRICK GOLD CORP	COM	067901108	2460	84683	SH	DEFINED	12
BARRICK GOLD CORP	COM	067901108	9	315	SH	DEFINED	9
BAUSCH & LOMB INC	COM	071707103	295	3657	SH	DEFINED	12
BAUSCH & LOMB INC	COM	071707103	55	682	SH	DEFINED	9
BAUSCH & LOMB INC	COM	071707103	288	3570	SH	DEFINED	2
BAUSCH & LOMB INC	COM	071707103	54147	671132	SH	DEFINED	3
BAXTER INTL INC	CORP UNITS 7%	071813406	34	600	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	263	6600	SH	DEFINED	9
BAXTER INTL INC	COM	071813109	10700	268382	SH	DEFINED	12
BAXTER INTL INC	COM	071813109	14	350	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	258	6475	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	46	1144	SH	DEFINED	4
BAXTER INTL INC	COM	071813109	2000	50151	SH	DEFINED	17
BAXTER INTL INC	COM	071813109	288	7214	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	4779	119867	SH	DEFINED	2
BAXTER INTL INC	CORP UNITS 7%	071813406	203	3558	SH	DEFINED	12
BAXTER INTL INC	CORP UNITS 7%	071813406	2	30	SH	DEFINED	1
BAYER A G	SPONSORED ADR	072730302	24905	694978	SH	DEFINED	6
BAYER A G	SPONSORED ADR	072730302	621	16875	SH	DEFINED	17
BAYER A G	SPONSORED ADR	072730302	25	670	SH	DEFINED	2

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

BB&T CORP	COM	054937107	796	20392	SH	DEFINED	17
BB&T CORP	COM	054937107	144	3691	SH	DEFINED	11
BB&T CORP	COM	054937107	1091	27950	SH	DEFINED	1
BB&T CORP	COM	054937107	18583	475886	SH	DEFINED	12
BB&T CORP	COM	054937107	534	13680	SH	DEFINED	3
BB&T CORP	COM	054937107	4	100	SH	DEFINED	6
BB&T CORP	COM	054937107	1647	42169	SH	DEFINED	2
BCE INC	COM	05534B109	2430	88545	SH	DEFINED	11
BCE INC	COM	05534B109	336	12250	SH	DEFINED	12
BCE INC	COM	05534B109	115	4200	SH	DEFINED	2
BCE INC	COM	05534B109	1530	55750	SH	DEFINED	6
BCE INC	COM	05534B109	3543	129100	SH	DEFINED	3
BCE INC	COM	05534B109	48684	1774025	SH	DEFINED	7
BCSB BANKCORP INC	COM	054948104	31	2295	SH	DEFINED	11
BCSB BANKCORP INC	COM	054948104	8	600	SH	DEFINED	12
BE AEROSPACE INC	COM	073302101	111	6671	SH	DEFINED	12
BEA SYS INC	COM	073325102	1193	132906	SH	DEFINED	12
BEA SYS INC	COM	073325102	4721	525179	SH	DEFINED	3
BEA SYS INC	COM	073325102	361	40200	SH	DEFINED	11
BEA SYS INC	COM	073325102	431	47900	SH	DEFINED	5
BEA SYS INC	COM	073325102	27	3000	SH	DEFINED	17
BEACH FIRST NATL BANCSHARES	COM	073334104	3	150	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	1522	13864	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	2551	23246	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	36431	333260	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	11	100	SH	DEFINED	7
BEAR STEARNS COS INC	COM	073902108	178454	1626000	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	656	5975	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	5189	47280	SH	DEFINED	3
BEAR STEARNS COS INC	COM	073902108	1017	9267	SH	DEFINED	17
BEAR STEARNS COS INC	COM	073902108	33	300	SH	DEFINED	9
BEAR STEARNS COS INC	COM	073902108	816	7438	SH	DEFINED	11
BEARINGPOINT INC	COM	074002106	380	50000	SH	DEFINED	
BEARINGPOINT INC	COM	074002106	404	53253	SH	DEFINED	12
BEARINGPOINT INC	COM	074002106	21660	2853450	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	38762	5107000	SH	DEFINED	13
BEAZER HOMES USA INC	COM	07556Q105	35588	606585	SH	DEFINED	3
BEAZER HOMES USA INC	COM	07556Q105	9728	165813	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	223	3795	SH	DEFINED	12
BECKMAN COULTER INC	COM	075811109	16	300	SH	DEFINED	4
BECKMAN COULTER INC	COM	075811109	32	600	SH	DEFINED	11
BECKMAN COULTER INC	COM	075811109	134	2490	SH	DEFINED	17
BECKMAN COULTER INC	COM	075811109	24	458	SH	DEFINED	9
BECKMAN COULTER INC	COM	075811109	904	16751	SH	DEFINED	12
BECTON DICKINSON & CO	COM	075887109	26346	502503	SH	DEFINED	17
BECTON DICKINSON & CO	COM	075887109	3315	63224	SH	DEFINED	12
BECTON DICKINSON & CO	COM	075887109	31	600	SH	DEFINED	3
BECTON DICKINSON & CO	COM	075887109	79	1500	SH	DEFINED	2
BECTON DICKINSON & CO	COM	075887109	179	3420	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	228	4356	SH	DEFINED	9
BED BATH & BEYOND INC	COM	075896100	413	10280	SH	DEFINED	5
BED BATH & BEYOND INC	COM	075896100	40	1000	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	428	10654	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	4054	100900	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	47	1178	SH	DEFINED	9
BED BATH & BEYOND INC	COM	075896100	60	1500	SH	DEFINED	1
BED BATH & BEYOND INC	COM	075896100	2754	68551	SH	DEFINED	12
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	2049	85942	SH	DEFINED	9
BEI TECHNOLOGIES INC	COM	05538P104	14	400	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	1088	29870	SH	DEFINED	3
BEL FUSE INC	CL B	077347300	24	665	SH	DEFINED	11
BELDEN CDT INC	COM	077454106	25	1300	SH	DEFINED	12

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

BELDEN CDT INC	COM	077454106	23	1170	SH	DEFINED	11
BELL MICROPRODUCTS INC	COM	078137106	1645	163960	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	2768	105262	SH	DEFINED	17
BELLSOUTH CORP	COM	079860102	8005	304387	SH	DEFINED	12
BELLSOUTH CORP	COM	079860102	396	15098	SH	DEFINED	9
BELLSOUTH CORP	COM	079860102	543	20636	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	3745	142403	SH	DEFINED	2
BELLSOUTH CORP	COM	079860102	5549	210986	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	551	20960	SH	DEFINED	5
BELLSOUTH CORP	COM	079860102	13	484	SH	DEFINED	4
BELLSOUTH CORP	COM	079860102	18160	690500	SH	DEFINED	6
BELO CORP	COM SER A	080555105	1703	74510	SH	DEFINED	2
BELO CORP	COM SER A	080555105	1179	51559	SH	DEFINED	12
BELO CORP	COM SER A	080555105	528	23100	SH	DEFINED	5
BELO CORP	COM SER A	080555105	561	24550	SH	DEFINED	11
BELO CORP	COM SER A	080555105	37	1600	SH	DEFINED	17
BELO CORP	COM SER A	080555105	74	3250	SH	DEFINED	6
BEMIS INC	COM	081437105	97	3910	SH	DEFINED	12
BEMIS INC	COM	081437105	769	31139	SH	DEFINED	5
BEMIS INC	COM	081437105	12	500	SH	DEFINED	2
BENIHANA INC	CL A	082047200	1214	67607	SH	DEFINED	6
BENTLEY PHARMACEUTICALS INC	COM	082657107	1936	162045	SH	DEFINED	3
BENTLEY PHARMACEUTICALS INC	COM	082657107	2	200	SH	DEFINED	12
BERKLEY W R CORP	COM	084423102	53	1349	SH	DEFINED	12
BERKLEY W R CORP	COM	084423102	49877	1263348	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	89	2265	SH	DEFINED	6
BERKSHIRE BANCORP INC DEL	COM NEW	084597202	65	3600	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	481	176	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	33210	405	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	167	61	SH	DEFINED	9
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2881	1055	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	756	277	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	8977	3287	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	8	3	SH	DEFINED	6
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1674	613	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	5002	61	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	30	11	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	246	3	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	4264	52	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	6150	75	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	18765	6871	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3228	1182	SH	DEFINED	4
BERKSHIRE HILLS BANCORP INC	COM	084680107	44	1300	SH	DEFINED	11
BERRY PETE CO	CL A	085789105	12	184	SH	DEFINED	11
BERRY PETE CO	CL A	085789105	3405	51055	SH	DEFINED	3
BERRY PETE CO	CL A	085789105	1034	15500	SH	DEFINED	6
BEST BUY INC	COM	086516101	8817	202554	SH	DEFINED	12
BEST BUY INC	COM	086516101	2	55	SH	DEFINED	9
BEST BUY INC	COM	086516101	34	775	SH	DEFINED	11
BEST BUY INC	COM	086516101	277	6352	SH	DEFINED	17
BEST BUY INC	COM	086516101	22	500	SH	DEFINED	3
BEST BUY INC	COM	086516101	33	748	SH	DEFINED	2
BEVERLY ENTERPRISES INC	COM NEW	087851309	1043	85150	SH	DEFINED	3
BG PLC	ADR FIN INST N	055434203	1450	30401	SH	DEFINED	6
BG PLC	ADR FIN INST N	055434203	76	1600	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	62	1800	SH	DEFINED	11
BHP BILLITON LTD	SPONSORED ADR	088606108	113	3300	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	9784	286248	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	239	7000	SH	DEFINED	6
BHP BILLITON PLC	SPONSORED ADR	05545E209	2017	62061	SH	DEFINED	17
BIG 5 SPORTING GOODS CORP	COM	08915P101	6	250	SH	DEFINED	3
BIG LOTS INC	COM	089302103	35	3150	SH	DEFINED	6

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

BIMINI MTG MGMT INC	CL A	09031E400	20	1750	SH	DEFINED	12
BINDVIEW DEV CORP	COM	090327107	11	3000	SH	DEFINED	12
BIO RAD LABS INC	CL A	090572207	10379	188743	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	143	2602	SH	DEFINED	12
BIO RAD LABS INC	CL A	090572207	71	1300	SH	DEFINED	11
BIOENVISION INC	COM	09059N100	8	1000	SH	DEFINED	12
BIOGEN IDEC INC	COM	09062X103	126	3200	SH	DEFINED	6
BIOGEN IDEC INC	COM	09062X103	593	15017	SH	DEFINED	9
BIOGEN IDEC INC	COM	09062X103	221	5600	SH	DEFINED	17
BIOGEN IDEC INC	COM	09062X103	138	3505	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	541	13700	SH	DEFINED	5
BIOGEN IDEC INC	COM	09062X103	1012	25638	SH	DEFINED	12
BIOJECT MED TECH INC	COM NEW	09059T206	0	200	SH	DEFINED	12
BIOMED REALTY TRUST INC	COM	09063H107	1869	75350	SH	DEFINED	3
BIOMED REALTY TRUST INC	COM	09063H107	254	10239	SH	DEFINED	12
BIOMET INC	COM	090613100	6858	197576	SH	DEFINED	12
BIOMET INC	COM	090613100	6361	183250	SH	DEFINED	1
BIOMET INC	COM	090613100	20211	582268	SH	DEFINED	2
BIOMET INC	COM	090613100	699	20125	SH	DEFINED	5
BIOMET INC	COM	090613100	9153	263693	SH	DEFINED	17
BIOMET INC	COM	090613100	144	4147	SH	DEFINED	11
BIOPURE CORP	CL A NEW	09065H303	0	165	SH	DEFINED	12
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	1844	550132	SH	DEFINED	6
BIOSCRIP INC	COM	09069N108	2	280	SH	DEFINED	12
BIOSITE INC	COM	090945106	17	269	SH	DEFINED	11
BIOSITE INC	COM	090945106	304	4907	SH	DEFINED	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	61	320	SH	DEFINED	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	496	2600	SH	DEFINED	2
BIOVAIL CORP	COM	09067J109	154	6570	SH	DEFINED	12
BIOVAIL CORP	COM	09067J109	22922	980819	SH	DEFINED	3
BIOVAIL CORP	COM	09067J109	353	15100	SH	DEFINED	7
BIOVERIS CORP	COM	090676107	24	4070	SH	DEFINED	12
BISYS GROUP INC	COM	055472104	9	643	SH	DEFINED	11
BISYS GROUP INC	COM	055472104	4	300	SH	DEFINED	4
BITSTREAM INC	CL A	091736108	2	625	SH	DEFINED	12
BJ SVCS CO	COM	055482103	4679	130000	SH	DEFINED	7
BJ SVCS CO	COM	055482103	1084	30116	SH	DEFINED	12
BJ SVCS CO	COM	055482103	60	1655	SH	DEFINED	11
BJ SVCS CO	COM	055482103	6283	174590	SH	DEFINED	3
BJ SVCS CO	COM	055482103	6	160	SH	DEFINED	2
BJS RESTAURANTS INC	COM	09180C106	27	1300	SH	DEFINED	2
BJS WHOLESALE CLUB INC	COM	05548J106	374	13442	SH	DEFINED	12
BJS WHOLESALE CLUB INC	COM	05548J106	42166	1516703	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	68534	2465265	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	231	8300	SH	DEFINED	5
BJS WHOLESALE CLUB INC	COM	05548J106	42	1525	SH	DEFINED	11
BKF CAP GROUP INC	COM	05548G102	11	348	SH	DEFINED	12
BLACK & DECKER CORP	COM	091797100	130	1580	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	1554	18926	SH	DEFINED	12
BLACK & DECKER CORP	COM	091797100	145	1771	SH	DEFINED	9
BLACK & DECKER CORP	COM	091797100	717	8740	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	57	700	SH	DEFINED	4
BLACK & DECKER CORP	COM	091797100	12727	155040	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	3951	48127	SH	DEFINED	2
BLACK BOX CORP DEL	COM	091826107	1727	41150	SH	DEFINED	3
BLACK BOX CORP DEL	COM	091826107	17	400	SH	DEFINED	12
BLACK BOX CORP DEL	COM	091826107	7	162	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	863	19900	SH	DEFINED	12
BLACK HILLS CORP	COM	092113109	2	50	SH	DEFINED	11
BLACKBAUD INC	COM	09227Q100	7511	530058	SH	DEFINED	3
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	373	26099	SH	DEFINED	12
BLACKROCK DIVID ACHIEVRS TM	COM	09250N107	407	31489	SH	DEFINED	12

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

BLACKROCK ENHANCED DIV ACHV	COM	09251A104	264	17600	SH	DEFINED	12
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	140	9180	SH	DEFINED	12
BLACKROCK FLA MUN 2020 TERM	COM SHS	09250M109	62	4400	SH	DEFINED	12
BLACKROCK FLA MUN INCOME TR	SH BEN INT	09248H105	51	3269	SH	DEFINED	12
BLACKROCK GLBL ENRGY & RES T	COM	09250U101	1077	38923	SH	DEFINED	12
BLACKROCK GLOBAL FLG INC TR	COM	091941104	49	2766	SH	DEFINED	12
BLACKROCK GLOBAL OPP EQTY TR	COM	092501105	12	509	SH	DEFINED	12
BLACKROCK HEALTH SCIENCES TR	COM	09250W107	36	1408	SH	DEFINED	12
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	82	9870	SH	DEFINED	12
BLACKROCK INC	CL A	09247X101	598	6750	SH	DEFINED	3
BLACKROCK INCOME OPP TRUST I	COM	092475102	177	15400	SH	DEFINED	12
BLACKROCK INCOME TR INC	COM	09247F100	255	40225	SH	DEFINED	12
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	56	3528	SH	DEFINED	12
BLACKROCK INSD MUN INCOME TR	COM	092479104	490	32015	SH	DEFINED	12
BLACKROCK INSD MUN TERM TR I	COM	092474105	84	7750	SH	DEFINED	12
BLACKROCK INVT QUALITY MUN T	COM	09247D105	54	3140	SH	DEFINED	12
BLACKROCK LTD DURATION INC T	COM SHS	09249W101	322	17670	SH	DEFINED	12
BLACKROCK MD MUNICIPAL BOND	COM	09249L105	210	12850	SH	DEFINED	12
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X109	114	7606	SH	DEFINED	12
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	546	34827	SH	DEFINED	12
BLACKROCK MUN TARGET TERM TR	COM	09247M105	135	13444	SH	DEFINED	12
BLACKROCK MUNI 2018 TERM TR	COM	09248C106	20	1300	SH	DEFINED	12
BLACKROCK MUNI INCOME TR II	COM	09249N101	451	28837	SH	DEFINED	12
BLACKROCK MUNICIPAL BOND TR	COM	09249H104	171	10250	SH	DEFINED	12
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	290	18061	SH	DEFINED	12
BLACKROCK NJ INVT QUALITY MU	COM	09247C107	30	2105	SH	DEFINED	12
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	33	2132	SH	DEFINED	12
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	310	12650	SH	DEFINED	12
BLACKROCK STRAT DIVD ACHIEVE	COM	09249Y107	226	16418	SH	DEFINED	12
BLACKROCK STRATEGIC MUN TR	COM	09248T109	33	2000	SH	DEFINED	12
BLACKROCK VA MUNICIPAL BOND	COM	092481100	96	5500	SH	DEFINED	12
BLAIR CORP	COM	092828102	3	91	SH	DEFINED	12
BLDRS INDEX FDS TR	ASIA 50 ADR	09348R102	115	1475	SH	DEFINED	12
BLOCK H & R INC	COM	093671105	4230	176386	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	1367	57000	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	232	9680	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	58	2400	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	4425	184544	SH	DEFINED	12
BLOCK H & R INC	COM	093671105	69	2875	SH	DEFINED	9
BLOCK H & R INC	COM	093671105	7518	313520	SH	DEFINED	3
BLOCKBUSTER INC	CL B	093679207	2	480	SH	DEFINED	9
BLOCKBUSTER INC	CL A	093679108	10677	2246778	SH	DEFINED	6
BLOCKBUSTER INC	CL A	093679108	150	31780	SH	DEFINED	9
BLOUNT INTL INC NEW	COM	095180105	10464	593180	SH	DEFINED	3
BLUE COAT SYSTEMS INC	COM NEW	09534T508	31	710	SH	DEFINED	12
BLUE NILE INC	COM	09578R103	1083	34238	SH	DEFINED	12
BLUEGREEN CORP	COM	096231105	17968	1018010	SH	DEFINED	3
BLUEGREEN CORP	COM	096231105	4381	248200	SH	DEFINED	6
BLUELINK HLDGS INC	COM	09624H109	7	500	SH	DEFINED	12
BLYTH INC	COM	09643P108	26765	1200667	SH	DEFINED	6
BLYTH INC	COM	09643P108	1	28	SH	DEFINED	11
BLYTH INC	COM	09643P108	134	6000	SH	DEFINED	17
BMC SOFTWARE INC	COM	055921100	21	1000	SH	DEFINED	2
BMC SOFTWARE INC	COM	055921100	573	27170	SH	DEFINED	3
BMC SOFTWARE INC	COM	055921100	12924	612500	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	151	7172	SH	DEFINED	12
BNC BANCORP	COM	05566T101	214	10708	SH	DEFINED	12
BNP RESIDENTIAL PPTYS INC	COM	05564T103	13	878	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	29	1284	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	33	1466	SH	DEFINED	17
BOB EVANS FARMS INC	COM	096761101	3234	142395	SH	DEFINED	6
BOEING CO	COM	097023105	1708	25133	SH	DEFINED	2

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

BOEING CO	COM	097023105	53741	790888	SH	DEFINED	6
BOEING CO	COM	097023105	6789	99912	SH	DEFINED	12
BOEING CO	COM	097023105	7	100	SH	DEFINED	1
BOEING CO	COM	097023105	247	3682	SH	DEFINED	9
BOEING CO	COM	097023105	274	4031	SH	DEFINED	11
BOEING CO	COM	097023105	872	12828	SH	DEFINED	17
BOEING CO	COM	097023105	1221	17975	SH	DEFINED	5
BOEING CO	COM	097023105	6765	99563	SH	DEFINED	3
BOIS D ARC ENERGY INC	COM	09738U103	3032	176200	SH	DEFINED	3
BOK FINL CORP	COM NEW	05561Q201	14	300	SH	DEFINED	12
BON-TON STORES INC	COM	09776J101	2626	135200	SH	DEFINED	6
BOOKS-A-MILLION INC	COM	098570104	411	45612	SH	DEFINED	6
BOOKS-A-MILLION INC	COM	098570104	105	11694	SH	DEFINED	12
BORDERS GROUP INC	COM	099709107	8209	370285	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	49786	2245650	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	251	11310	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	11	500	SH	DEFINED	9
BORDERS GROUP INC	COM	099709107	638	28762	SH	DEFINED	12
BORG WARNER INC	COM	099724106	196	3470	SH	DEFINED	12
BORG WARNER INC	COM	099724106	325	5750	SH	DEFINED	5
BORG WARNER INC	COM	099724106	29	515	SH	DEFINED	11
BORG WARNER INC	COM	099724106	33883	600130	SH	DEFINED	6
BORG WARNER INC	COM	099724106	2145	38000	SH	DEFINED	3
BORG WARNER INC	COM	099724106	76	1350	SH	DEFINED	2
BOSTON BEER INC	CL A	100557107	12	500	SH	DEFINED	11
BOSTON BEER INC	CL A	100557107	451	18025	SH	DEFINED	12
BOSTON LIFE SCIENCES INC	COM PAR \$0.01	100843705	0	41	SH	DEFINED	12
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	265	10000	SH	DEFINED	3
BOSTON PROPERTIES INC	COM	101121101	5075	71576	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	43	600	SH	DEFINED	3
BOSTON PROPERTIES INC	COM	101121101	271	3817	SH	DEFINED	12
BOSTON PROPERTIES INC	COM	101121101	4512	63640	SH	DEFINED	17
BOSTON PROPERTIES INC	COM	101121101	1875	26447	SH	DEFINED	9
BOSTON SCIENTIFIC CORP	COM	101137107	463	19800	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	1612	68992	SH	DEFINED	12
BOSTON SCIENTIFIC CORP	COM	101137107	5843	250000	SH	DEFINED	7
BOSTON SCIENTIFIC CORP	COM	101137107	746	31900	SH	DEFINED	6
BOSTON SCIENTIFIC CORP	COM	101137107	286	12250	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	46	1965	SH	DEFINED	3
BOSTON SCIENTIFIC CORP	COM	101137107	166	7100	SH	DEFINED	11
BOTTOMLINE TECH DEL INC	COM	101388106	11	700	SH	DEFINED	12
BOULDER TOTAL RETURN FD INC	COM	101541100	54	3100	SH	DEFINED	12
BOWATER INC	COM	102183100	20	709	SH	DEFINED	12
BOWATER INC	COM	102183100	3	100	SH	DEFINED	9
BOWATER INC	COM	102183100	19	670	SH	DEFINED	6
BOWNE & CO INC	COM	103043105	13041	912600	SH	DEFINED	17
BOWNE & CO INC	COM	103043105	19	1300	SH	DEFINED	12
BOYD GAMING CORP	COM	103304101	543	12600	SH	DEFINED	11
BOYD GAMING CORP	COM	103304101	1120	25968	SH	DEFINED	12
BOYD GAMING CORP	COM	103304101	10746	249210	SH	DEFINED	3
BOYKIN LODGING CO	COM	103430104	6	500	SH	DEFINED	9
BOYKIN LODGING CO	COM	103430104	53	4300	SH	DEFINED	12
BOYKIN LODGING CO	COM	103430104	5302	426869	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	1531	123286	SH	DEFINED	3
BP PLC	SPONSORED ADR	055622104	45084	636333	SH	DEFINED	17
BP PLC	SPONSORED ADR	055622104	2817	39767	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	415	5944	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	22789	321654	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	50650	732508	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	142	2000	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	23508	331799	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	32	450	SH	DEFINED	4

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

BP PLC	SPONSORED ADR	055622104	37402	527898	SH	DEFINED	2
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	347	4385	SH	DEFINED	12
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	277	3500	SH	DEFINED	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	33	3000	SH	DEFINED	12
BRADLEY PHARMACEUTICALS INC	COM	104576103	3396	311010	SH	DEFINED	3
BRADY CORP	CL A	104674106	3	100	SH	DEFINED	1
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	26	849	SH	DEFINED	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3	107	SH	DEFINED	9
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3485	112085	SH	DEFINED	12
BRASCAN CORP	CL A LTD VT SH	10549P606	493	10575	SH	DEFINED	7
BRASCAN CORP	CL A LTD VT SH	10549P606	103	2200	SH	DEFINED	12
BRASCAN CORP	CL A LTD VT SH	10549P606	34	740	SH	DEFINED	3
BRASCAN CORP	CL A LTD VT SH	10549P606	1267	27195	SH	DEFINED	6
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	41296	978856	SH	DEFINED	6
BRAZIL FD INC	COM	105759104	674	13583	SH	DEFINED	17
BRE PROPERTIES INC	CL A	05564E106	62	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	79	1860	SH	DEFINED	9
BRE PROPERTIES INC	CL A	05564E106	491	11033	SH	DEFINED	12
BRE PROPERTIES INC	CL A	05564E106	36	800	SH	DEFINED	1
BRIDGFORD FOODS CORP	COM	108763103	40	5800	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	308	8900	SH	DEFINED	9
BRIGGS & STRATTON CORP	COM	109043109	262	7570	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	477	13800	SH	DEFINED	5
BRIGGS & STRATTON CORP	COM	109043109	44871	1297220	SH	DEFINED	6
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	908	23650	SH	DEFINED	11
BRIGHTPOINT INC	COM NEW	109473405	15498	809693	SH	DEFINED	3
BRILLIAN CORP	COM	10949P107	0	75	SH	DEFINED	12
BRILLIANCE CHINA AUTO HLDG L	SPONSORED ADR	10949Q105	10	700	SH	DEFINED	4
BRINKER INTL INC	COM	109641100	14	366	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	64	1700	SH	DEFINED	12
BRINKS CO	COM	109696104	14	350	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	488	20290	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	379	15760	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	10226	425000	SH	DEFINED	8
BRISTOL MYERS SQUIBB CO	COM	110122108	17026	707627	SH	DEFINED	12
BRISTOL MYERS SQUIBB CO	COM	110122108	6118	254275	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	1779	74191	SH	DEFINED	9
BRISTOL MYERS SQUIBB CO	COM	110122108	7698	319942	SH	DEFINED	4
BRISTOL MYERS SQUIBB CO	COM	110122108	41957	1743833	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	4342	180461	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	5273	219174	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	5177	215174	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	559	23200	SH	DEFINED	1
BRISTOL WEST HLDGS INC	COM	11037M105	462	25326	SH	DEFINED	12
BRISTOL WEST HLDGS INC	COM	11037M105	2274	124600	SH	DEFINED	6
BRITESMILE INC	COM NEW	110415205	0	102	SH	DEFINED	12
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	0	78	SH	DEFINED	6
BROADCOM CORP	CL A	111320107	0	3	SH	DEFINED	2
BROADCOM CORP	CL A	111320107	238	5079	SH	DEFINED	5
BROADCOM CORP	CL A	111320107	286	6095	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	73	1550	SH	DEFINED	12
BROADVISION INC	COM NEW	111412607	0	3	SH	DEFINED	2
BROADVISION INC	COM NEW	111412607	0	294	SH	DEFINED	12
BROADWING CORP	COM	11161E101	18	3575	SH	DEFINED	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	26758	6558311	SH	DEFINED	3
BROCADE COMMUNICATIONS SYS I	COM	111621108	0	100	SH	DEFINED	9
BROCADE COMMUNICATIONS SYS I	COM	111621108	10	2355	SH	DEFINED	12
BROOKE CORP	COM	112502109	488	35000	SH	DEFINED	1
BROOKFIELD HOMES CORP	COM	112723101	20	360	SH	DEFINED	12
BROOKFIELD PPTYS CORP	COM	112900105	9	300	SH	DEFINED	7
BROOKFIELD PPTYS CORP	COM	112900105	14	460	SH	DEFINED	12
BROOKLINE BANCORP INC DEL	COM	11373M107	949	60000	SH	DEFINED	4

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

BROOKLINE BANCORP INC DEL	COM	11373M107	85	5400	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	274	17302	SH	DEFINED	12
BROOKS AUTOMATION INC	COM	114340102	3	200	SH	DEFINED	12
BROWN & BROWN INC	COM	115236101	10	200	SH	DEFINED	12
BROWN & BROWN INC	COM	115236101	7508	151100	SH	DEFINED	1
BROWN FORMAN CORP	CL A	115637100	37	600	SH	DEFINED	11
BROWN FORMAN CORP	CL A	115637100	204	3300	SH	DEFINED	7
BROWN FORMAN CORP	CL B	115637209	283	4750	SH	DEFINED	12
BROWN FORMAN CORP	CL B	115637209	573	9632	SH	DEFINED	2
BROWN SHOE INC NEW	COM	115736100	33	1000	SH	DEFINED	2
BROWN SHOE INC NEW	COM	115736100	12383	375250	SH	DEFINED	6
BRT RLTY TR	SH BEN INT NEW	055645303	5	200	SH	DEFINED	12
BRUNSWICK CORP	COM	117043109	10262	271990	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	35	930	SH	DEFINED	12
BRYN MAWR BK CORP	COM	117665109	26	1200	SH	DEFINED	12
BT GROUP PLC	ADR	05577E101	42	1065	SH	DEFINED	11
BTU INTL INC	COM	056032105	299	32900	SH	DEFINED	3
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	779	16341	SH	DEFINED	12
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	29	600	SH	DEFINED	9
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	19	400	SH	DEFINED	4
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	29	600	SH	DEFINED	2
BUCKLE INC	COM	118440106	584	17200	SH	DEFINED	6
BUCKLE INC	COM	118440106	6436	189468	SH	DEFINED	3
BUCYRUS INTL INC NEW	CL A	118759109	461	9375	SH	DEFINED	12
BUILD A BEAR WORKSHOP	COM	120076104	41	1842	SH	DEFINED	2
BUILDERS FIRSTSOURCE INC	COM	12008R107	3821	171100	SH	DEFINED	3
BUILDING MATLS HLDG CORP	COM	120113105	245	2626	SH	DEFINED	12
BUILDING MATLS HLDG CORP	COM	120113105	41256	442374	SH	DEFINED	3
BUILDING MATLS HLDG CORP	COM	120113105	20517	219994	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	53	1000	SH	DEFINED	17
BUNGE LIMITED	COM	G16962105	332	6300	SH	DEFINED	11
BUNGE LIMITED	COM	G16962105	1640	31160	SH	DEFINED	12
BURLINGTON COAT FACTORY	COM	121579106	35835	942041	SH	DEFINED	6
BURLINGTON COAT FACTORY	COM	121579106	17645	463854	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	589	9853	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6639	111028	SH	DEFINED	12
BURLINGTON NORTHN SANTA FE C	COM	12189T104	65	1090	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1600	26749	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6071	101520	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	54158	905650	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	573	9575	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	7	120	SH	DEFINED	9
BURLINGTON RES INC	COM	122014103	16	200	SH	DEFINED	6
BURLINGTON RES INC	COM	122014103	6356	78158	SH	DEFINED	12
BURLINGTON RES INC	COM	122014103	130	1600	SH	DEFINED	9
BURLINGTON RES INC	COM	122014103	10338	127130	SH	DEFINED	11
BURLINGTON RES INC	COM	122014103	3696	45456	SH	DEFINED	17
BURLINGTON RES INC	COM	122014103	12609	155050	SH	DEFINED	3
BURLINGTON RES INC	COM	122014103	855	10512	SH	DEFINED	2
BURLINGTON RES INC	COM	122014103	1120	13768	SH	DEFINED	5
BURLINGTON RES INC	COM	122014103	317	3904	SH	DEFINED	1
C & F FINL CORP	COM	12466Q104	45	1150	SH	DEFINED	12
C COR INC	COM	125010108	9	1400	SH	DEFINED	4
C COR INC	COM	125010108	18	2600	SH	DEFINED	12
C D I CORP	COM	125071100	59	2000	SH	DEFINED	9
C D I CORP	COM	125071100	3	100	SH	DEFINED	12
C D I CORP	COM	125071100	207	7000	SH	DEFINED	17
C D W CORP	COM	12512N105	3	50	SH	DEFINED	2
C D W CORP	COM	12512N105	468	7950	SH	DEFINED	12
C D W CORP	COM	12512N105	12	200	SH	DEFINED	17
C H ROBINSON WORLDWIDE INC	COM	12541W100	19	299	SH	DEFINED	11
C H ROBINSON WORLDWIDE INC	COM	12541W100	219	3413	SH	DEFINED	12

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

CABELAS INC	COM	126804301	2	100	SH	DEFINED	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	121	3960	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	106	3457	SH	DEFINED	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	8	255	SH	DEFINED	11
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	67	2191	SH	DEFINED	9
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	83	2692	SH	DEFINED	4
CABOT CORP	COM	127055101	2204	66780	SH	DEFINED	6
CABOT CORP	COM	127055101	210	6350	SH	DEFINED	12
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	36	1220	SH	DEFINED	12
CABOT OIL & GAS CORP	COM	127097103	86	1711	SH	DEFINED	12
CABOT OIL & GAS CORP	COM	127097103	538	10650	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	12785	253120	SH	DEFINED	3
CACI INTL INC	CL A	127190304	303	5000	SH	DEFINED	3
CACI INTL INC	CL A	127190304	35	600	SH	DEFINED	9
CACI INTL INC	CL A	127190304	5406	89200	SH	DEFINED	1
CACI INTL INC	CL A	127190304	109	1800	SH	DEFINED	12
CADBURY SCHWEPPEES PLC	ADR	127209302	277	6800	SH	DEFINED	2
CADBURY SCHWEPPEES PLC	ADR	127209302	5	110	SH	DEFINED	9
CADBURY SCHWEPPEES PLC	ADR	127209302	29	700	SH	DEFINED	17
CADBURY SCHWEPPEES PLC	ADR	127209302	2200	54020	SH	DEFINED	6
CADBURY SCHWEPPEES PLC	ADR	127209302	13	321	SH	DEFINED	11
CADENCE DESIGN SYSTEM INC	COM	127387108	2	120	SH	DEFINED	6
CADENCE DESIGN SYSTEM INC	COM	127387108	29	1800	SH	DEFINED	12
CADENCE DESIGN SYSTEM INC	COM	127387108	22401	1386227	SH	DEFINED	3
CADMUS COMMUNICATIONS CORP	COM	127587103	3440	163806	SH	DEFINED	6
CAE INC	COM	124765108	2	336	SH	DEFINED	12
CAE INC	COM	124765108	606	90000	SH	DEFINED	7
CAL DIVE INTL INC	COM	127914109	24976	393875	SH	DEFINED	3
CAL DIVE INTL INC	COM	127914109	182	2863	SH	DEFINED	12
CAL MAINE FOODS INC	COM NEW	128030202	11	1750	SH	DEFINED	12
CALAMOS ASSET MGMT INC	CL A	12811R104	163	6620	SH	DEFINED	12
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	4849	295834	SH	DEFINED	12
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	30	1500	SH	DEFINED	11
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	1368	68250	SH	DEFINED	12
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	10261	733435	SH	DEFINED	12
CALAMP CORP	COM	128126109	2043	252202	SH	DEFINED	3
CALGON CARBON CORP	COM	129603106	10	1305	SH	DEFINED	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	1159	89119	SH	DEFINED	6
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	39	3000	SH	DEFINED	12
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	29	1000	SH	DEFINED	12
CALIFORNIA WTR SVC GROUP	COM	130788102	46	1121	SH	DEFINED	9
CALIFORNIA WTR SVC GROUP	COM	130788102	67	1616	SH	DEFINED	12
CALLAWAY GOLF CO	COM	131193104	17	1100	SH	DEFINED	11
CALLAWAY GOLF CO	COM	131193104	186	12350	SH	DEFINED	12
CALLON PETE CO DEL	COM	13123X102	4113	196491	SH	DEFINED	3
CALPINE CORP	COM	131347106	104	40130	SH	DEFINED	12
CALPINE CORP	COM	131347106	548	211689	SH	DEFINED	6
CALPINE CORP	COM	131347106	2	800	SH	DEFINED	17
CALPINE CORP	COM	131347106	1	529	SH	DEFINED	2
CALYPTE BIOMEDICAL CORP	COM NEW	131722605	0	3	SH	DEFINED	9
CAMBREX CORP	COM	132011107	367	19400	SH	DEFINED	9
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	4238	112500	SH	DEFINED	6
CAMDEN NATL CORP	COM	133034108	37	990	SH	DEFINED	17
CAMDEN NATL CORP	COM	133034108	105	2800	SH	DEFINED	12
CAMDEN PPTY TR	SH BEN INT	133131102	11	200	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	39	700	SH	DEFINED	2
CAMDEN PPTY TR	SH BEN INT	133131102	2560	45924	SH	DEFINED	12
CAMDEN PPTY TR	SH BEN INT	133131102	3229	57977	SH	DEFINED	9
CAMDEN PPTY TR	SH BEN INT	133131102	161	2886	SH	DEFINED	11

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

CAMECO CORP	COM	13321L108	5	100	SH	DEFINED	7
CAMPBELL SOUP CO	COM	134429109	406	13661	SH	DEFINED	12
CAMPBELL SOUP CO	COM	134429109	6	200	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	42	1400	SH	DEFINED	9
CAMPBELL SOUP CO	COM	134429109	60	2000	SH	DEFINED	17
CANADA SOUTHN PETE LTD	COM	135231108	3	400	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	1252	27700	SH	DEFINED	6
CANADIAN NAT RES LTD	COM	136385101	156	3448	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	1	33	SH	DEFINED	11
CANADIAN NAT RES LTD	COM	136385101	33266	735400	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	26851	377734	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	220	3100	SH	DEFINED	2
CANADIAN NATL RY CO	COM	136375102	912	12840	SH	DEFINED	12
CANADIAN PAC RY LTD	COM	13645T100	17348	402364	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	473	11000	SH	DEFINED	17
CANADIAN PAC RY LTD	COM	13645T100	393	9143	SH	DEFINED	12
CANARGO ENERGY CORP	COM	137225108	4	2000	SH	DEFINED	12
CANDELA CORP	COM	136907102	20	2000	SH	DEFINED	17
CANDELA CORP	COM	136907102	1	150	SH	DEFINED	12
CANO PETE INC	COM	137801106	8	1800	SH	DEFINED	12
CANON INC	ADR	138006309	431	7950	SH	DEFINED	2
CANON INC	ADR	138006309	2686	49495	SH	DEFINED	17
CANON INC	ADR	138006309	5	83	SH	DEFINED	11
CANON INC	ADR	138006309	0	59	SH	DEFINED	6
CANWEST GLOBAL COMMUNICATION	SHS NON VTG	138906300	2	200	SH	DEFINED	7
CAPITAL & INCM STRTGS FD INC	COM	13971Y103	23	1336	SH	DEFINED	12
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	114	2952	SH	DEFINED	12
CAPITAL BK CORP	COM	139793103	11	700	SH	DEFINED	12
CAPITAL CITY BK GROUP INC	COM	139674105	35	937	SH	DEFINED	11
CAPITAL CITY BK GROUP INC	COM	139674105	43	1144	SH	DEFINED	12
CAPITAL CORP OF THE WEST	COM NEW	140065202	643	21032	SH	DEFINED	6
CAPITAL CROSSING BK	COM	140071101	4	125	SH	DEFINED	12
CAPITAL LEASE FDG INC	COM	140288101	63	6100	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	1049	13190	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	688564	8659002	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	179934	2262755	SH	DEFINED	10
CAPITAL ONE FINL CORP	COM	14040H105	8650	108780	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	9055	113866	SH	DEFINED	12
CAPITAL ONE FINL CORP	COM	14040H105	2005	25220	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	1409	17722	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	14	173	SH	DEFINED	9
CAPITAL SR LIVING CORP	COM	140475104	13	1500	SH	DEFINED	2
CAPITAL SR LIVING CORP	COM	140475104	125	15000	SH	DEFINED	12
CAPITAL TITLE GROUP INC	COM	140919101	2024	273563	SH	DEFINED	3
CAPITAL TITLE GROUP INC	COM	140919101	301	40700	SH	DEFINED	6
CAPITAL TRUST INC MD	CL A NEW	14052H506	852	26500	SH	DEFINED	3
CAPITOL BANCORP LTD	COM	14056D105	1181	36450	SH	DEFINED	3
CAPITOL BANCORP LTD	COM	14056D105	50	1547	SH	DEFINED	12
CAPITOL FED FINL	COM	14057C106	34	1000	SH	DEFINED	12
CAPSTEAD MTG CORP	PFD B CV \$1.26	14067E308	19	1500	SH	DEFINED	12
CAPSTEAD MTG CORP	COM NO PAR	14067E506	16	2275	SH	DEFINED	12
CAPSTONE TURBINE CORP	COM	14067D102	1	200	SH	DEFINED	12
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	21	1190	SH	DEFINED	12
CARDIAC SCIENCE CORP	COM	14141A108	28	2620	SH	DEFINED	12
CARDINAL FINL CORP	COM	14149F109	2242	232300	SH	DEFINED	12
CARDINAL FINL CORP	COM	14149F109	820	85000	SH	DEFINED	
CARDINAL HEALTH INC	COM	14149Y108	1738	27435	SH	DEFINED	9
CARDINAL HEALTH INC	COM	14149Y108	2374	37420	SH	DEFINED	12
CARDINAL HEALTH INC	COM	14149Y108	10875	171420	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	426	6710	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	25516	402200	SH	DEFINED	8
CARDINAL HEALTH INC	COM	14149Y108	16	250	SH	DEFINED	11

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

CARDINAL HEALTH INC	COM	14149Y108	486	7655	SH	DEFINED	17
CARDINAL HEALTH INC	COM	14149Y108	38	600	SH	DEFINED	1
CARDINAL STATE BANK DURHAM N	COM	141546101	25	2000	SH	DEFINED	12
CARDINAL STATE BANK DURHAM N	COM	141546101	13	1000	SH	DEFINED	17
CAREER EDUCATION CORP	COM	141665109	124460	3500000	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	7360	206970	SH	DEFINED	3
CAREER EDUCATION CORP	COM	141665109	270	7596	SH	DEFINED	12
CAREER EDUCATION CORP	COM	141665109	34326	965300	SH	DEFINED	8
CAREMARK RX INC	COM	141705103	8608	172410	SH	DEFINED	17
CAREMARK RX INC	COM	141705103	11094	222190	SH	DEFINED	3
CAREMARK RX INC	COM	141705103	4	90	SH	DEFINED	11
CAREMARK RX INC	COM	141705103	55	1100	SH	DEFINED	9
CAREMARK RX INC	COM	141705103	244	4889	SH	DEFINED	5
CAREMARK RX INC	COM	141705103	492	9860	SH	DEFINED	12
CAREMARK RX INC	COM	141705103	178590	3576800	SH	DEFINED	8
CARLISLE COS INC	COM	142339100	1691	26600	SH	DEFINED	12
CARMAX INC	COM	143130102	6397	204584	SH	DEFINED	12
CARMAX INC	COM	143130102	1407	60000	SH	DEFINED	
CARNIVAL CORP	PAIRED CTF	143658300	60	1200	SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	143658300	7617	152409	SH	DEFINED	12
CARNIVAL CORP	PAIRED CTF	143658300	522	10448	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	1082	21646	SH	DEFINED	5
CARPENTER TECHNOLOGY CORP	COM	144285103	3934	67116	SH	DEFINED	3
CARPENTER TECHNOLOGY CORP	COM	144285103	23	400	SH	DEFINED	11
CARPENTER TECHNOLOGY CORP	COM	144285103	33	560	SH	DEFINED	12
CARRAMERICA RLTY CORP	COM	144418100	140	3900	SH	DEFINED	11
CARRAMERICA RLTY CORP	COM	144418100	2783	77417	SH	DEFINED	12
CARRAMERICA RLTY CORP	COM	144418100	69	2005	SH	DEFINED	9
CARREKER CORP	COM	144433109	18	2500	SH	DEFINED	12
CARRIAGE SVCS INC	COM	143905107	2065	325700	SH	DEFINED	6
CARRIER ACCESS CORP	COM	144460102	13	2400	SH	DEFINED	11
CARRIER ACCESS CORP	COM	144460102	2	425	SH	DEFINED	2
CARROLLTON BANCORP	COM	145282109	223	15382	SH	DEFINED	12
CARROLLTON BANCORP	COM	145282109	30	2079	SH	DEFINED	11
CARTER INC	COM	146229109	20	358	SH	DEFINED	12
CARTER INC	COM	146229109	2816	49570	SH	DEFINED	3
CASCADE BANCORP	COM	147154108	754	36100	SH	DEFINED	3
CASCADE BANCORP	COM	147154108	5981	286315	SH	DEFINED	1
CASCADE CORP	COM	147195101	2340	48050	SH	DEFINED	6
CASCADE CORP	COM	147195101	4061	83380	SH	DEFINED	3
CASCADE CORP	COM	147195101	18	375	SH	DEFINED	12
CASCADE CORP	COM	147195101	15	300	SH	DEFINED	11
CASCADE FINL CORP	COM	147272108	913	50000	SH	DEFINED	1
CASCADE MICROTECH INC	COM	147322101	1069	79407	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	25055	1206940	SH	DEFINED	6
CASH AMER INTL INC	COM	14754D100	5	250	SH	DEFINED	12
CASH AMER INTL INC	COM	14754D100	7277	350713	SH	DEFINED	3
CASTLE CONV FD INC	COM	148443104	10	450	SH	DEFINED	12
CASTLE ENERGY CORP	COM PAR\$0.50N	148449309	10	500	SH	DEFINED	12
CATALINA MARKETING CORP	COM	148867104	8	351	SH	DEFINED	11
CATALINA MARKETING CORP	COM	148867104	682	30000	SH	DEFINED	3
CATALINA MARKETING CORP	COM	148867104	114	5000	SH	DEFINED	1
CATALYST SEMICONDUCTOR INC	COM	148881105	256	51267	SH	DEFINED	6
CATALYTICA ENERGY SYS INC	COM	148884109	0	200	SH	DEFINED	12
CATAPULT COMMUNICATIONS CORP	COM	149016107	3435	187300	SH	DEFINED	6
CATAPULT COMMUNICATIONS CORP	COM	149016107	493	26900	SH	DEFINED	3
CATERPILLAR INC DEL	COM	149123101	1599	27216	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	2297	39100	SH	DEFINED	10
CATERPILLAR INC DEL	COM	149123101	11750	200000	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	66587	1133400	SH	DEFINED	8
CATERPILLAR INC DEL	COM	149123101	38011	647000	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	220	3740	SH	DEFINED	5

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

CATERPILLAR INC DEL	COM	149123101	7507	127780	SH	DEFINED	3
CATERPILLAR INC DEL	COM	149123101	358	6100	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	28875	491492	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	1626	28645	SH	DEFINED	9
CATERPILLAR INC DEL	COM	149123101	11042	187957	SH	DEFINED	12
CATERPILLAR INC DEL	COM	149123101	1270	21622	SH	DEFINED	11
CATHAY MERCHANT GROUP INC	COM	14916A101	0	200	SH	DEFINED	12
CATO CORP NEW	CL A	149205106	10654	534587	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	1281	64275	SH	DEFINED	6
CAVALIER HOMES INC	COM	149507105	1	100	SH	DEFINED	12
CB RICHARD ELLIS GROUP INC	CL A	12497T101	30490	619708	SH	DEFINED	3
CB RICHARD ELLIS GROUP INC	CL A	12497T101	24	484	SH	DEFINED	12
CBIZ INC	COM	124805102	397	77820	SH	DEFINED	3
CBIZ INC	COM	124805102	2	300	SH	DEFINED	12
CBL & ASSOC PPTYS INC	COM	124830100	41	1000	SH	DEFINED	2
CBL & ASSOC PPTYS INC	COM	124830100	29	700	SH	DEFINED	11
CBL & ASSOC PPTYS INC	COM	124830100	264	6430	SH	DEFINED	12
CBL & ASSOC PPTYS INC	COM	124830100	18261	445499	SH	DEFINED	3
CBRL GROUP INC	COM	12489V106	16	485	SH	DEFINED	11
CBRL GROUP INC	COM	12489V106	50	1500	SH	DEFINED	9
CBRL GROUP INC	COM	12489V106	2158	64100	SH	DEFINED	6
CBRL GROUP INC	COM	12489V106	161	4779	SH	DEFINED	12
CCC INFORMATION SVCS GROUP I	COM	12487Q109	11	436	SH	DEFINED	12
CDC CORP	SHS A	G2022L106	0	100	SH	DEFINED	12
CDN IMPERIAL BK OF COMMERCE	COM	136069101	46230	739053	SH	DEFINED	7
CE FRANKLIN LTD	COM	125151100	42	3500	SH	DEFINED	12
CEC ENTMT INC	COM	125137109	30649	964897	SH	DEFINED	6
CEC ENTMT INC	COM	125137109	5	150	SH	DEFINED	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	232	7733	SH	DEFINED	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	369	12289	SH	DEFINED	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	162	5400	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	60	2000	SH	DEFINED	9
CEDAR SHOPPING CTRS INC	COM NEW	150602209	1327	91692	SH	DEFINED	12
CELADON GROUP INC	COM	150838100	2923	131070	SH	DEFINED	3
CELADON GROUP INC	COM	150838100	30	1350	SH	DEFINED	12
CELANESE CORP DEL	PFD 4.25% CONV	150870202	3	100	SH	DEFINED	9
CELESTICA INC	SUB VTG SHS	15101Q108	14	1225	SH	DEFINED	11
CELESTICA INC	SUB VTG SHS	15101Q108	3040	270800	SH	DEFINED	7
CELESTICA INC	SUB VTG SHS	15101Q108	135	11940	SH	DEFINED	3
CELESTICA INC	SUB VTG SHS	15101Q108	5421	479270	SH	DEFINED	5
CELESTICA INC	SUB VTG SHS	15101Q108	14542	1285745	SH	DEFINED	4
CELGENE CORP	COM	151020104	804	14800	SH	DEFINED	5
CELGENE CORP	COM	151020104	1516	27900	SH	DEFINED	17
CELGENE CORP	COM	151020104	212	3902	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	9088	1658477	SH	DEFINED	12
CELL GENESYS INC	COM	150921104	20783	3792500	SH	DEFINED	8
CELL THERAPEUTICS INC	COM	150934107	2	600	SH	DEFINED	12
CELSION CORPORATION	COM	15117N107	0	500	SH	DEFINED	12
CEMEX S A	SPON ADR 5 ORD	151290889	95	1813	SH	DEFINED	11
CEMEX S A	SPON ADR 5 ORD	151290889	11	208	SH	DEFINED	17
CEMEX S A	SPON ADR 5 ORD	151290889	44793	856469	SH	DEFINED	3
CENDANT CORP	COM	151313103	1933	94050	SH	DEFINED	9
CENDANT CORP	COM	151313103	76368	3700000	SH	DEFINED	13
CENDANT CORP	COM	151313103	44799	2170500	SH	DEFINED	8
CENDANT CORP	COM	151313103	135	6545	SH	DEFINED	7
CENDANT CORP	COM	151313103	6784	328665	SH	DEFINED	5
CENDANT CORP	COM	151313103	12	590	SH	DEFINED	6
CENDANT CORP	COM	151313103	53	2586	SH	DEFINED	2
CENDANT CORP	COM	151313103	9123	442006	SH	DEFINED	3
CENDANT CORP	COM	151313103	71	3425	SH	DEFINED	11

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

CENDANT CORP	COM	151313103	6	300	SH	DEFINED	17
CENDANT CORP	COM	151313103	13380	648243	SH	DEFINED	4
CENDANT CORP	COM	151313103	10452	506389	SH	DEFINED	12
CENTENE CORP DEL	COM	15135B101	34323	1371263	SH	DEFINED	3
CENTER BANCORP INC	COM	151408101	8	662	SH	DEFINED	11
CENTER BANCORP INC	COM	151408101	53	4484	SH	DEFINED	17
CENTER FINL CORP CALIF	COM	15146E102	7174	305280	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	40537	2726122	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	1470	98857	SH	DEFINED	12
CENTERPOINT ENERGY INC	COM	15189T107	6	400	SH	DEFINED	9
CENTERPOINT PPTYS TR	COM	151895109	90	2000	SH	DEFINED	2
CENTERPOINT PPTYS TR	COM	151895109	71	1590	SH	DEFINED	12
CENTEX CORP	COM	152312104	191	2960	SH	DEFINED	12
CENTEX CORP	COM	152312104	68	1060	SH	DEFINED	11
CENTEX CORP	COM	152312104	294717	4563600	SH	DEFINED	8
CENTEX CORP	COM	152312104	77496	1200000	SH	DEFINED	13
CENTEX CORP	COM	152312104	68842	1066000	SH	DEFINED	10
CENTRAL EUROPE AND RUSSIA FD	COM	153436100	286	5830	SH	DEFINED	12
CENTRAL EUROPEAN DIST CORP	COM	153435102	20	481	SH	DEFINED	12
CENTRAL FGHT LINES INC NEV	COM	153491105	1	500	SH	DEFINED	12
CENTRAL PAC FINL CORP	COM	154760102	60	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	48	3244	SH	DEFINED	12
CENTRAL VA BANKSHARES INC	COM	155792104	41	1391	SH	DEFINED	12
CENTRAL VT PUB SVC CORP	COM	155771108	26	1500	SH	DEFINED	2
CENTRUE FINL CORP	COM	15641R103	10	400	SH	DEFINED	11
CENTURY ALUM CO	COM	156431108	2	68	SH	DEFINED	11
CENTURYTEL INC	COM	156700106	59	1687	SH	DEFINED	9
CENTURYTEL INC	COM	156700106	2897	82831	SH	DEFINED	12
CENTURYTEL INC	COM	156700106	8860	253280	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	10	279	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	479	13690	SH	DEFINED	17
CEPHALON INC	COM	156708109	619	13328	SH	DEFINED	12
CEPHALON INC	COM	156708109	7	150	SH	DEFINED	3
CEPHALON INC	COM	156708109	84	1800	SH	DEFINED	17
CEPHEID	COM	15670R107	95	12900	SH	DEFINED	12
CERADYNE INC	COM	156710105	41	1125	SH	DEFINED	2
CERADYNE INC	COM	156710105	11	300	SH	DEFINED	12
CERES GROUP INC	COM	156772105	2604	462500	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	67435	3249900	SH	DEFINED	8
CERIDIAN CORP NEW	COM	156779100	4	180	SH	DEFINED	12
CERNER CORP	COM	156782104	1852	21300	SH	DEFINED	3
CERNER CORP	COM	156782104	699	8040	SH	DEFINED	12
CERNER CORP	COM	156782104	878	10100	SH	DEFINED	11
CERNER CORP	COM	156782104	348	4000	SH	DEFINED	2
CERTEGY INC	COM	156880106	32	800	SH	DEFINED	11
CERTEGY INC	COM	156880106	70	1750	SH	DEFINED	17
CERTEGY INC	COM	156880106	2018	50420	SH	DEFINED	12
CERUS CORP	COM	157085101	3	300	SH	DEFINED	12
CH ENERGY GROUP INC	COM	12541M102	33	700	SH	DEFINED	9
CH ENERGY GROUP INC	COM	12541M102	276	5810	SH	DEFINED	12
CHAMPION ENTERPRISES INC	COM	158496109	87	5870	SH	DEFINED	12
CHAMPION ENTERPRISES INC	COM	158496109	81	5500	SH	DEFINED	9
CHAMPS ENTMT INC DEL	COM	158787101	1360	196479	SH	DEFINED	6
CHAPARRAL STL CO DEL	COM	159423102	5	200	SH	DEFINED	9
CHAPARRAL STL CO DEL	COM	159423102	4	150	SH	DEFINED	12
CHARLES & COLVARD LTD	COM	159765106	52	2100	SH	DEFINED	12
CHARLES RIV LABS INTL INC	COM	159864107	445	10200	SH	DEFINED	11
CHARLES RIV LABS INTL INC	COM	159864107	523	12000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	317	7260	SH	DEFINED	12

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

CHARLES RIV LABS INTL INC	COM	159864107	22848	523789	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	6	425	SH	DEFINED	12
CHARMING SHOPPES INC	COM	161133103	8	780	SH	DEFINED	12
CHARMING SHOPPES INC	COM	161133103	50	4700	SH	DEFINED	4
CHARMING SHOPPES INC	COM	161133103	11	1040	SH	DEFINED	9
CHARMING SHOPPES INC	COM	161133103	22331	2092860	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	6881	644911	SH	DEFINED	6
CHARTER COMMUNICATIONS INC D	CL A	16117M107	15	9762	SH	DEFINED	12
CHARTERMAC	SH BEN INT	160908109	140	6806	SH	DEFINED	9
CHARTERMAC	SH BEN INT	160908109	1294	63135	SH	DEFINED	12
CHARTERMAC	SH BEN INT	160908109	20	956	SH	DEFINED	2
CHATTEM INC	COM	162456107	92	2600	SH	DEFINED	12
CHATTEM INC	COM	162456107	15007	422730	SH	DEFINED	3
CHATTEM INC	COM	162456107	18	500	SH	DEFINED	11
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	3	108	SH	DEFINED	11
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	176	7250	SH	DEFINED	17
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	63	2600	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
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	121	7900	SH	DEFINED	3
CHECKFREE CORP NEW	COM	162813109	630	16652	SH	DEFINED	12
CHECKFREE CORP NEW	COM	162813109	11	300	SH	DEFINED	11
CHECKPOINT SYS INC	COM	162825103	1432	60375	SH	DEFINED	12
CHECKPOINT SYS INC	COM	162825103	19967	841644	SH	DEFINED	6
CHEESECAKE FACTORY INC	COM	163072101	91	2897	SH	DEFINED	12
CHEMED CORP NEW	COM	16359R103	191	4400	SH	DEFINED	9
CHEMED CORP NEW	COM	16359R103	645	14877	SH	DEFINED	12
CHEMED CORP NEW	COM	16359R103	17	400	SH	DEFINED	3
CHEMICAL FINL CORP	COM	163731102	50	1527	SH	DEFINED	2
CHEMICAL FINL CORP	COM	163731102	19824	609955	SH	DEFINED	6
CHEMTURA CORP	COM	163893100	3253	261925	SH	DEFINED	3
CHEMTURA CORP	COM	163893100	7	550	SH	DEFINED	12
CHEMTURA CORP	COM	163893100	7	550	SH	DEFINED	11
CHENIERE ENERGY INC	COM NEW	16411R208	41	1000	SH	DEFINED	12
CHEROKEE INTL CORP	COM	164450108	172	49000	SH	DEFINED	6
CHESAPEAKE CORP	COM	165159104	79	4294	SH	DEFINED	12
CHESAPEAKE ENERGY CORP	COM	165167107	264	6900	SH	DEFINED	11
CHESAPEAKE ENERGY CORP	COM	165167107	19	500	SH	DEFINED	9
CHESAPEAKE ENERGY CORP	COM	165167107	30196	789429	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	14207	371422	SH	DEFINED	12
CHESAPEAKE UTILS CORP	COM	165303108	206	5850	SH	DEFINED	12
CHESAPEAKE UTILS CORP	COM	165303108	2555	72700	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	69869	1079386	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	37741	583056	SH	DEFINED	12
CHEVRON CORP NEW	COM	166764100	3209	49586	SH	DEFINED	1
CHEVRON CORP NEW	COM	166764100	155	2400	SH	DEFINED	7
CHEVRON CORP NEW	COM	166764100	45732	706509	SH	DEFINED	17
CHEVRON CORP NEW	COM	166764100	57488	888113	SH	DEFINED	3
CHEVRON CORP NEW	COM	166764100	5637	87296	SH	DEFINED	9
CHEVRON CORP NEW	COM	166764100	40244	621721	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	2188	33801	SH	DEFINED	11
CHEVRON CORP NEW	COM	166764100	10375	160274	SH	DEFINED	5
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	1660	53400	SH	DEFINED	11
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	197	6350	SH	DEFINED	12
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	75	2400	SH	DEFINED	2
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	32	96	SH	DEFINED	12
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	623	1846	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	265	7200	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	147	4000	SH	DEFINED	2
CHICOS FAS INC	COM	168615102	13762	373975	SH	DEFINED	1
CHICOS FAS INC	COM	168615102	586	15911	SH	DEFINED	12
CHILDRENS PL RETAIL STORES I	COM	168905107	22632	635922	SH	DEFINED	3

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

CHILDRENS PL RETAIL STORES I	COM	168905107	251	7050	SH	DEFINED	12
CHILE FD INC	COM	168834109	12	695	SH	DEFINED	12
CHINA FD INC	COM	169373107	10	375	SH	DEFINED	12
CHINA YUCHAI INTL LTD	COM	G21082105	7313	710660	SH	DEFINED	3
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	10002	1445395	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	*W EXP 03/19/200	170032114	48	4416	SH	DEFINED	12
CHIQUITA BRANDS INTL INC	COM	170032809	29076	1040300	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM	170032809	24853	889198	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	COM	170032809	17	613	SH	DEFINED	12
CHIRON CORP	COM	170040109	100	2286	SH	DEFINED	12
CHIRON CORP	COM	170040109	1	16	SH	DEFINED	2
CHIRON CORP	COM	170040109	92	2100	SH	DEFINED	17
CHIRON CORP	COM	170040109	136	3125	SH	DEFINED	4
CHIRON CORP	COM	170040109	1	28	SH	DEFINED	1
CHITTENDEN CORP	COM	170228100	268	10100	SH	DEFINED	11
CHITTENDEN CORP	COM	170228100	22	822	SH	DEFINED	17
CHITTENDEN CORP	COM	170228100	7626	287675	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	107	4021	SH	DEFINED	12
CHITTENDEN CORP	COM	170228100	278	10500	SH	DEFINED	5
CHOICE HOTELS INTL INC	COM	169905106	220	3400	SH	DEFINED	12
CHOICE HOTELS INTL INC	COM	169905106	6	100	SH	DEFINED	17
CHOICEPOINT INC	COM	170388102	366	8484	SH	DEFINED	12
CHOICEPOINT INC	COM	170388102	82	1900	SH	DEFINED	17
CHRISTOPHER & BANKS CORP	COM	171046105	650	46850	SH	DEFINED	12
CHROMCRAFT REVINGTON INC	COM	171117104	1452	106900	SH	DEFINED	6
CHUBB CORP	COM	171232101	90	1000	SH	DEFINED	11
CHUBB CORP	COM	171232101	4291	47913	SH	DEFINED	17
CHUBB CORP	COM	171232101	2028	22643	SH	DEFINED	2
CHUBB CORP	COM	171232101	7726	86280	SH	DEFINED	3
CHUBB CORP	COM	171232101	3945	44056	SH	DEFINED	12
CHUBB CORP	COM	171232101	1778	19853	SH	DEFINED	5
CHUBB CORP	COM	171232101	1723	19238	SH	DEFINED	6
CHUBB CORP	CORP UNIT %	171232309	25	750	SH	DEFINED	12
CHUBB CORP	COM	171232101	212	2372	SH	DEFINED	9
CHUBB CORP	COM	171232101	1558	17400	SH	DEFINED	1
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	31	1700	SH	DEFINED	2
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	120	6500	SH	DEFINED	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	14366	776120	SH	DEFINED	6
CHURCH & DWIGHT INC	COM	171340102	37	990	SH	DEFINED	11
CHURCH & DWIGHT INC	COM	171340102	59	1590	SH	DEFINED	12
CHURCH & DWIGHT INC	COM	171340102	847	22920	SH	DEFINED	17
CHURCHILL DOWNS INC	COM	171484108	4	100	SH	DEFINED	12
CIBER INC	COM	17163B102	515	69362	SH	DEFINED	12
CIBER INC	COM	17163B102	3280	441408	SH	DEFINED	3
CIENA CORP	COM	171779101	29	10972	SH	DEFINED	12
CIGNA CORP	COM	125509109	558	4732	SH	DEFINED	2
CIGNA CORP	COM	125509109	108	913	SH	DEFINED	11
CIGNA CORP	COM	125509109	52397	444573	SH	DEFINED	6
CIGNA CORP	COM	125509109	1356	11507	SH	DEFINED	17
CIGNA CORP	COM	125509109	1567	13295	SH	DEFINED	12
CIGNA CORP	COM	125509109	19255	163370	SH	DEFINED	3
CIMAREX ENERGY CO	COM	171798101	74	1626	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	46	1011	SH	DEFINED	11
CIMAREX ENERGY CO	COM	171798101	72	1594	SH	DEFINED	17
CIMAREX ENERGY CO	COM	171798101	29	637	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	28231	622791	SH	DEFINED	6
CINCINNATI BELL INC NEW	COM	171871106	64	14557	SH	DEFINED	12
CINCINNATI BELL INC NEW	PFD CV DEP1/20	171871403	135	3100	SH	DEFINED	12
CINCINNATI BELL INC NEW	COM	171871106	7	1500	SH	DEFINED	9
CINCINNATI BELL INC NEW	COM	171871106	7	1600	SH	DEFINED	11
CINCINNATI BELL INC NEW	COM	171871106	281	63763	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	56784	12876200	SH	DEFINED	8

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

CINCINNATI BELL INC NEW	COM	171871106	8934	2025900	SH	DEFINED	13
CINCINNATI FINL CORP	COM	172062101	2582	61630	SH	DEFINED	12
CINCINNATI FINL CORP	COM	172062101	2524	60265	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	159	3791	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	7	170	SH	DEFINED	9
CINCINNATI FINL CORP	COM	172062101	335	7992	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	19607	468069	SH	DEFINED	2
CINERGY CORP	COM	172474108	1451	32676	SH	DEFINED	12
CINERGY CORP	COM	172474108	219	4940	SH	DEFINED	6
CINERGY CORP	COM	172474108	118	2650	SH	DEFINED	11
CINERGY CORP	COM	172474108	633	14250	SH	DEFINED	17
CINERGY CORP	COM	172474108	1122	25268	SH	DEFINED	2
CINERGY CORP	COM	172474108	4	99	SH	DEFINED	9
CINTAS CORP	COM	172908105	7389	180000	SH	DEFINED	7
CINTAS CORP	COM	172908105	6750	164424	SH	DEFINED	17
CINTAS CORP	COM	172908105	433	10540	SH	DEFINED	11
CINTAS CORP	COM	172908105	8240	200726	SH	DEFINED	1
CINTAS CORP	COM	172908105	3791	92363	SH	DEFINED	12
CINTAS CORP	COM	172908105	9861	240218	SH	DEFINED	2
CIRCOR INTL INC	COM	17273K109	8	300	SH	DEFINED	11
CIRCOR INTL INC	COM	17273K109	200	7300	SH	DEFINED	3
CIRCUIT CITY STORE INC	COM	172737108	41	2400	SH	DEFINED	6
CIRCUIT CITY STORE INC	COM	172737108	1028	59916	SH	DEFINED	12
CIRCUIT CITY STORE INC	COM	172737108	34	2000	SH	DEFINED	9
CIRRUS LOGIC INC	COM	172755100	1	140	SH	DEFINED	12
CISCO SYS INC	COM	17275R102	7752	432607	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	70201	3915300	SH	DEFINED	10
CISCO SYS INC	COM	17275R102	976	54440	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	13754	767496	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	2528	142322	SH	DEFINED	9
CISCO SYS INC	COM	17275R102	23689	1321956	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	19461	1085404	SH	DEFINED	12
CISCO SYS INC	COM	17275R102	17697	987566	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	10592	590753	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	9205	513645	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	361043	20136250	SH	DEFINED	8
CISCO SYS INC	COM	17275R102	676	37700	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	46164	2574652	SH	DEFINED	17
CIT GROUP INC	COM	125581108	1374	30405	SH	DEFINED	12
CIT GROUP INC	COM	125581108	27	580	SH	DEFINED	9
CIT GROUP INC	COM	125581108	9	200	SH	DEFINED	2
CIT GROUP INC	COM	125581108	5270	116650	SH	DEFINED	3
CIT GROUP INC	COM	125581108	1034	22880	SH	DEFINED	6
CITIGROUP INC	COM	172967101	40978	900215	SH	DEFINED	2
CITIGROUP INC	COM	172967101	50806	1116124	SH	DEFINED	12
CITIGROUP INC	COM	172967101	13663	300145	SH	DEFINED	1
CITIGROUP INC	COM	172967101	2311	50768	SH	DEFINED	11
CITIGROUP INC	COM	172967101	31635	694976	SH	DEFINED	17
CITIGROUP INC	COM	172967101	9176	201953	SH	DEFINED	9
CITIGROUP INC	COM	172967101	61184	1344120	SH	DEFINED	3
CITIGROUP INC	COM	172967101	133131	2928529	SH	DEFINED	6
CITIGROUP INC	COM	172967101	6649	146075	SH	DEFINED	5
CITIGROUP INC	COM	172967101	37	817	SH	DEFINED	4
CITIGROUP INC	COM	172967101	972482	21363847	SH	DEFINED	8
CITIGROUP INC	COM	172967101	4934	108399	SH	DEFINED	7
CITIGROUP INC	COM	172967101	182776	4015285	SH	DEFINED	10
CITIGROUP INVTS LN FD INC	COM	17307C107	122	9325	SH	DEFINED	12
CITIZENS BKG CORP MICH	COM	174420109	66	2334	SH	DEFINED	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	81	6000	SH	DEFINED	11
CITIZENS COMMUNICATIONS CO	COM	17453B101	93	6827	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	3512	259166	SH	DEFINED	12
CITIZENS FIRST BANCORP INC D	COM	17461R106	6	300	SH	DEFINED	12

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

CITIZENS INC	CL A	174740100	0	13	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	12	480	SH	DEFINED	11
CITRIX SYS INC	COM	177376100	1536	61115	SH	DEFINED	17
CITRIX SYS INC	COM	177376100	161	6415	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	63	2500	SH	DEFINED	2
CITY HLDG CO	COM	177835105	3303	92450	SH	DEFINED	3
CITY HLDG CO	COM	177835105	54	1500	SH	DEFINED	12
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	0	3100	SH	DEFINED	9
CITY NATL CORP	COM	178566105	67	960	SH	DEFINED	12
CITY NATL CORP	COM	178566105	21467	306278	SH	DEFINED	3
CITY NATL CORP	COM	178566105	13205	188400	SH	DEFINED	6
CKX INC	COM	12562M106	15	1200	SH	DEFINED	12
CLAIRES STORES INC	COM	179584107	3682	152590	SH	DEFINED	3
CLAIRES STORES INC	COM	179584107	19	790	SH	DEFINED	11
CLAIRES STORES INC	COM	179584107	186	7700	SH	DEFINED	12
CLAIRES STORES INC	COM	179584107	14039	581800	SH	DEFINED	6
CLARCOR INC	COM	179895107	36	1270	SH	DEFINED	11
CLARCOR INC	COM	179895107	720	25087	SH	DEFINED	12
CLARCOR INC	COM	179895107	40	1400	SH	DEFINED	2
CLARIENT INC	COM	180489106	17	10500	SH	DEFINED	12
CLARK INC	COM	181457102	19	1100	SH	DEFINED	3
CLARK INC	COM	181457102	8163	485165	SH	DEFINED	6
CLEAN HARBORS INC	COM	184496107	15772	464571	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	919	27935	SH	DEFINED	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	19	576	SH	DEFINED	9
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2133	64866	SH	DEFINED	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	7	200	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	78	2374	SH	DEFINED	2
CLECO CORP NEW	COM	12561W105	40	1700	SH	DEFINED	11
CLECO CORP NEW	COM	12561W105	2959	125470	SH	DEFINED	12
CLECO CORP NEW	COM	12561W105	24	1000	SH	DEFINED	1
CLECO CORP NEW	COM	12561W105	551	23370	SH	DEFINED	3
CLEVELAND CLIFFS INC	COM	185896107	174220	2000000	SH	DEFINED	13
CLEVELAND CLIFFS INC	COM	185896107	13802	158440	SH	DEFINED	3
CLEVELAND CLIFFS INC	COM	185896107	299	3432	SH	DEFINED	12
CLICK COMMERCE INC	COM NEW	18681D208	2881	157169	SH	DEFINED	3
CLINICAL DATA INC NEW	COM	18725U109	792	36650	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	250	4500	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	244	4400	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	8089	145636	SH	DEFINED	17
CLOROX CO DEL	COM	189054109	4083	73519	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	466	8385	SH	DEFINED	9
CLOROX CO DEL	COM	189054109	773	13920	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	4	70	SH	DEFINED	4
CLOUGH GLOBAL EQUITY FD	COM	18914C100	61	2623	SH	DEFINED	12
CMGI INC	COM	125750109	2	1360	SH	DEFINED	2
CMGI INC	COM	125750109	15	8820	SH	DEFINED	12
CMS ENERGY CORP	COM	125896100	3597	218647	SH	DEFINED	12
CMS ENERGY CORP	COM	125896100	16	1000	SH	DEFINED	2
CMS ENERGY CORP	COM	125896100	14	850	SH	DEFINED	6
CMS ENERGY CORP	COM	125896100	7	425	SH	DEFINED	17
CMS ENERGY CORP	COM	125896100	7879	478947	SH	DEFINED	3
CNA FINL CORP	COM	126117100	2783	93160	SH	DEFINED	3
CNA FINL CORP	COM	126117100	93	3100	SH	DEFINED	12
CNA FINL CORP	COM	126117100	299	10010	SH	DEFINED	6
CNA SURETY CORP	COM	12612L108	7541	530300	SH	DEFINED	6
CNB FINL CORP PA	COM	126128107	26	1823	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	75	5500	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	191152	14086400	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	54	4000	SH	DEFINED	17
CNF INC	COM	12612W104	128	2442	SH	DEFINED	17
CNF INC	COM	12612W104	3	65	SH	DEFINED	12

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

CNF INC	COM	12612W104	5035	95900	SH	DEFINED	6
CNF INC	COM	12612W104	3149	59980	SH	DEFINED	3
CNH GLOBAL N V	SHS NEW	N20935206	19	985	SH	DEFINED	11
CNH GLOBAL N V	SHS NEW	N20935206	224	11371	SH	DEFINED	12
CNS INC	COM	126136100	22	839	SH	DEFINED	12
CNS INC	COM	126136100	4997	191660	SH	DEFINED	3
COACH INC	COM	189754104	5231	166816	SH	DEFINED	17
COACH INC	COM	189754104	628	20020	SH	DEFINED	12
COACTIVE MARKETING GROUP INC	COM	189875107	12	3900	SH	DEFINED	6
COASTAL FINL CORP DEL	COM	19046E105	11	700	SH	DEFINED	11
COBIZ INC	COM	190897108	97	5190	SH	DEFINED	12
COCA COLA BOTTLING CO CONS	COM	191098102	446	9113	SH	DEFINED	12
COCA COLA CO	COM	191216100	1261	29195	SH	DEFINED	1
COCA COLA CO	COM	191216100	201	4650	SH	DEFINED	6
COCA COLA CO	COM	191216100	26990	624923	SH	DEFINED	17
COCA COLA CO	COM	191216100	1057	24475	SH	DEFINED	11
COCA COLA CO	COM	191216100	7342	170000	SH	DEFINED	7
COCA COLA CO	COM	191216100	17	400	SH	DEFINED	4
COCA COLA CO	COM	191216100	666	15422	SH	DEFINED	5
COCA COLA CO	COM	191216100	8280	191719	SH	DEFINED	2
COCA COLA CO	COM	191216100	10525	243696	SH	DEFINED	3
COCA COLA CO	COM	191216100	25318	586202	SH	DEFINED	12
COCA COLA CO	COM	191216100	184	4265	SH	DEFINED	9
COCA COLA ENTERPRISES INC	COM	191219104	69	3550	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	12	600	SH	DEFINED	11
COCA COLA ENTERPRISES INC	COM	191219104	1542	79072	SH	DEFINED	12
COCA COLA ENTERPRISES INC	COM	191219104	1258	64530	SH	DEFINED	3
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	116	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	13	694	SH	DEFINED	12
COEUR D ALENE MINES CORP IDA	COM	192108108	49	11700	SH	DEFINED	12
COGENT COMM GROUP INC	COM NEW	19239V302	0	6	SH	DEFINED	12
COGNEX CORP	COM	192422103	33	1100	SH	DEFINED	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	224	4800	SH	DEFINED	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	86	1854	SH	DEFINED	17
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	140	3000	SH	DEFINED	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1376	29540	SH	DEFINED	1
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	10	208	SH	DEFINED	11
COGNOS INC	COM	19244C109	1285	33020	SH	DEFINED	12
COGNOS INC	COM	19244C109	93	2400	SH	DEFINED	7
COHEN & STEERS ADV INC RLTY	COM	19247W102	1890	87769	SH	DEFINED	12
COHEN & STEERS DIV MJRS FDIN	COM	19248G106	365	20718	SH	DEFINED	12
COHEN & STEERS PREM INC RLTY	COM	19247V104	2386	111759	SH	DEFINED	12
COHEN & STEERS QUALITY RLTY	COM	19247L106	4211	207218	SH	DEFINED	12
COHEN & STEERS REIT & PFD IN	COM	19247X100	2644	100176	SH	DEFINED	12
COHEN & STEERS REIT & UTIL I	COM	19247Y108	2607	136205	SH	DEFINED	12
COHEN & STEERS SELECT UTIL F	COM	19248A109	4546	207204	SH	DEFINED	12
COHEN & STEERS TOTAL RETURN	COM	19247R103	330	16576	SH	DEFINED	12
COHEN & STEERS WRLDWD RLT IN	COM	19248J100	542	27227	SH	DEFINED	12
COHERENT INC	COM	192479103	165	5629	SH	DEFINED	12
COHU INC	COM	192576106	34	1450	SH	DEFINED	11
COLDWATER CREEK INC	COM	193068103	69	2728	SH	DEFINED	12
COLE KENNETH PRODTNS INC	CL A	193294105	2475	90700	SH	DEFINED	6
COLE KENNETH PRODTNS INC	CL A	193294105	8	300	SH	DEFINED	11
COLE KENNETH PRODTNS INC	CL A	193294105	2699	98890	SH	DEFINED	12
COLGATE PALMOLIVE CO	COM	194162103	84	1600	SH	DEFINED	7
COLGATE PALMOLIVE CO	COM	194162103	10744	203531	SH	DEFINED	12
COLGATE PALMOLIVE CO	COM	194162103	509	9650	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	10643	201605	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	480	9100	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	9032	171100	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	1050	19898	SH	DEFINED	3

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

COLGATE PALMOLIVE CO	COM	194162103	687	13031	SH	DEFINED	9
COLGATE PALMOLIVE CO	COM	194162103	90	1697	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	892	16897	SH	DEFINED	5
COLLEGIATE PACIFIC INC	COM NEW	194589206	0	8	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	56	2486	SH	DEFINED	11
COLONIAL BANCGROUP INC	COM	195493309	9979	445475	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	501	22386	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	24187	1079790	SH	DEFINED	6
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	23	3600	SH	DEFINED	12
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	44	13000	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	536	12044	SH	DEFINED	9
COLONIAL PPTYS TR	COM SH BEN INT	195872106	16	365	SH	DEFINED	17
COLONIAL PPTYS TR	COM SH BEN INT	195872106	390	8773	SH	DEFINED	12
COLUMBIA BANCORP	COM	197227101	16	400	SH	DEFINED	11
COLUMBIA BANCORP	COM	197227101	1125	27990	SH	DEFINED	12
COLUMBIA BANCORP	COM	197227101	217	5400	SH	DEFINED	1
COLUMBIA BKG SYS INC	COM	197236102	4251	162065	SH	DEFINED	6
COLUMBIA EQUITY TR INC	COM	197627102	253	17300	SH	DEFINED	12
COLUMBIA EQUITY TR INC	COM	197627102	229	15700	SH	DEFINED	3
COLUMBIA LABS INC	COM	197779101	0	50	SH	DEFINED	12
COLUMBIA SPORTSWEAR CO	COM	198516106	2264	48800	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	122	2640	SH	DEFINED	12
COLUMBIA SPORTSWEAR CO	COM	198516106	23	500	SH	DEFINED	11
COLUMBUS MCKINNON CORP N Y	COM	199333105	7451	314900	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	5115	177732	SH	DEFINED	12
COMCAST CORP NEW	CL A	20030N101	3257	110869	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	26316	903704	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	9750	331874	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	5934	201983	SH	DEFINED	12
COMCAST CORP NEW	CL A	20030N101	1	32	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N101	304	10333	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	459	15616	SH	DEFINED	17
COMCAST CORP NEW	CL A	20030N101	9	291	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	4407	150000	SH	DEFINED	7
COMCAST CORP NEW	CL A	20030N101	417	14177	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	66	2310	SH	DEFINED	4
COMCAST CORP NEW	CL A SPL	20030N200	658	22858	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	506	17587	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	4793	166529	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	540	18754	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	234	8256	SH	DEFINED	9
COMCAST CORP NEW	CL A SPL	20030N200	277	9632	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	2918	99618	SH	DEFINED	9
COMCAST HOLDINGS CORP	ZONES CV2% PCS	200300507	1	25	SH	DEFINED	12
COMERICA INC	COM	200340107	454	7710	SH	DEFINED	6
COMERICA INC	COM	200340107	301	5112	SH	DEFINED	12
COMERICA INC	COM	200340107	21098	358200	SH	DEFINED	3
COMERICA INC	COM	200340107	238	4033	SH	DEFINED	2
COMERICA INC	COM	200340107	696	11825	SH	DEFINED	17
COMFORT SYS USA INC	COM	199908104	782	88800	SH	DEFINED	3
COMFORT SYS USA INC	COM	199908104	27	3100	SH	DEFINED	12
COMMERCE BANCORP INC NJ	COM	200519106	31	1000	SH	DEFINED	17
COMMERCE BANCORP INC NJ	COM	200519106	46	1500	SH	DEFINED	4
COMMERCE BANCORP INC NJ	COM	200519106	5020	163580	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	38	1241	SH	DEFINED	11
COMMERCE BANCORP INC NJ	COM	200519106	2253	73421	SH	DEFINED	12
COMMERCE BANCORP INC NJ	COM	200519106	47	1520	SH	DEFINED	9
COMMERCE BANCSHARES INC	COM	200525103	3	56	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	8193	159151	SH	DEFINED	1
COMMERCE BANCSHARES INC	COM	200525103	320	6225	SH	DEFINED	12

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

COMMERCE BANCSHARES INC	COM	200525103	288	5587	SH	DEFINED	11
COMMERCE GROUP INC MASS	COM	200641108	11505	198288	SH	DEFINED	3
COMMERCE GROUP INC MASS	COM	200641108	0	0	SH	DEFINED	12
COMMERCE GROUP INC MASS	COM	200641108	38791	668580	SH	DEFINED	6
COMMERCIAL BANKSHARES INC	COM	201607108	752	20000	SH	DEFINED	1
COMMERCIAL CAP BANCORP INC	COM	20162L105	10	600	SH	DEFINED	3
COMMERCIAL CAP BANCORP INC	COM	20162L105	7	400	SH	DEFINED	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	24	690	SH	DEFINED	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	24	700	SH	DEFINED	11
COMMERCIAL METALS CO	COM	201723103	1	31	SH	DEFINED	11
COMMERCIAL METALS CO	COM	201723103	20320	602260	SH	DEFINED	3
COMMERCIAL NET LEASE RLTY IN	COM	202218103	1658	82886	SH	DEFINED	12
COMMERCIAL NET LEASE RLTY IN	COM	202218103	6	320	SH	DEFINED	11
COMMERCIAL VEH GROUP INC	COM	202608105	9141	436521	SH	DEFINED	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	43	1150	SH	DEFINED	12
COMMONWEALTH TEL ENTERPRISES	COM	203349105	10512	278843	SH	DEFINED	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	11881	315134	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	3677	97530	SH	DEFINED	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	12	320	SH	DEFINED	11
COMMONWEALTH TEL ENTERPRISES	COM	203349105	10006	265400	SH	DEFINED	6
COMMONWEALTH TEL ENTERPRISES	COM	203349105	109	2900	SH	DEFINED	7
COMMSCOPE INC	COM	203372107	23055	1329580	SH	DEFINED	3
COMMSCOPE INC	COM	203372107	60	3485	SH	DEFINED	12
COMMUNITY BANCORP NEV	COM	20343T100	812	24610	SH	DEFINED	3
COMMUNITY BK SYS INC	COM	203607106	16225	717900	SH	DEFINED	6
COMMUNITY BK SYS INC	COM	203607106	210	9296	SH	DEFINED	12
COMMUNITY BK SYS INC	COM	203607106	1935	85606	SH	DEFINED	4
COMMUNITY BKS INC MILLERSBUR	COM	203628102	141	5009	SH	DEFINED	12
COMMUNITY CAP CORP S C	COM	20363C102	8	353	SH	DEFINED	12
COMMUNITY CAPITAL BANCSHARES	COM	203634100	537	44000	SH	DEFINED	1
COMMUNITY CAPITAL BANCSHARES	COM	203634100	5	400	SH	DEFINED	12
COMMUNITY HEALTH SYS INC NEW	COM	203668108	349	9000	SH	DEFINED	3
COMMUNITY HEALTH SYS INC NEW	COM	203668108	17	434	SH	DEFINED	12
COMMUNITY TR BANCORP INC	COM	204149108	48	1500	SH	DEFINED	3
COMMUNITY TR BANCORP INC	COM	204149108	4956	154017	SH	DEFINED	6
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	19496	2525310	SH	DEFINED	6
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	3682	83948	SH	DEFINED	17
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	50357	1294200	SH	DEFINED	3
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	10	714	SH	DEFINED	11
COMPASS BANCSHARES INC	COM	20449H109	1476	32200	SH	DEFINED	3
COMPASS BANCSHARES INC	COM	20449H109	49	1070	SH	DEFINED	11
COMPASS BANCSHARES INC	COM	20449H109	80	1740	SH	DEFINED	6
COMPASS BANCSHARES INC	COM	20449H109	2214	48319	SH	DEFINED	12
COMPUCREDIT CORP	COM	20478N100	37726	849310	SH	DEFINED	3
COMPUCREDIT CORP	COM	20478N100	2	47	SH	DEFINED	11
COMPUDYNE CORP	COM PAR \$0.75	204795306	73	12500	SH	DEFINED	9
COMPUGEN LTD	ORD	M25722105	141	42600	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	14214	511125	SH	DEFINED	5
COMPUTER ASSOC INTL INC	COM	204912109	7969	286543	SH	DEFINED	6
COMPUTER ASSOC INTL INC	COM	204912109	25125	903462	SH	DEFINED	4
COMPUTER ASSOC INTL INC	COM	204912109	193719	6965800	SH	DEFINED	8
COMPUTER ASSOC INTL INC	COM	204912109	69525	2500000	SH	DEFINED	13
COMPUTER ASSOC INTL INC	COM	204912109	21130	759800	SH	DEFINED	10
COMPUTER ASSOC INTL INC	COM	204912109	12418	446527	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	2351	86330	SH	DEFINED	9
COMPUTER ASSOC INTL INC	COM	204912109	2429	87335	SH	DEFINED	11
COMPUTER ASSOC INTL INC	COM	204912109	775	27850	SH	DEFINED	7
COMPUTER SCIENCES CORP	COM	205363104	28706	606757	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	9	200	SH	DEFINED	2
COMPUTER SCIENCES CORP	COM	205363104	7608	160805	SH	DEFINED	1
COMPUTER SCIENCES CORP	COM	205363104	2592	54796	SH	DEFINED	12
COMPUTER SCIENCES CORP	COM	205363104	92	1936	SH	DEFINED	11

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

COMPUTER SCIENCES CORP	COM	205363104	32492	686790	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	49	5200	SH	DEFINED	3
COMPUWARE CORP	COM	205638109	167	17550	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	842	88641	SH	DEFINED	12
COMSTOCK HOMEBUILDING COS IN	CL A	205684103	2279	114430	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	5878	141730	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	24	577	SH	DEFINED	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	201	7654	SH	DEFINED	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	4909	186870	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	4	150	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	74	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	2047	82724	SH	DEFINED	12
CONAGRA FOODS INC	COM	205887102	572	23127	SH	DEFINED	17
CONAGRA FOODS INC	COM	205887102	136	5485	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	50	2000	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	1096	44345	SH	DEFINED	9
CONCEPTUS INC	COM	206016107	10	875	SH	DEFINED	12
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	2499	162780	SH	DEFINED	6
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	5	300	SH	DEFINED	12
CONCUR TECHNOLOGIES INC	COM	206708109	21	1700	SH	DEFINED	12
CONCURRENT COMPUTER CORP NEW	COM	206710204	0	200	SH	DEFINED	12
CONEXANT SYSTEMS INC	COM	207142100	11	5950	SH	DEFINED	12
CONEXANT SYSTEMS INC	COM	207142100	0	100	SH	DEFINED	17
CONMED CORP	COM	207410101	14618	524310	SH	DEFINED	3
CONMED CORP	COM	207410101	15	545	SH	DEFINED	11
CONMED CORP	COM	207410101	2050	73528	SH	DEFINED	6
CONMED CORP	COM	207410101	415	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	5249	189370	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	37885	541912	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	347	4972	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	2401	34338	SH	DEFINED	5
CONOCOPHILLIPS	COM	20825C104	134550	1929846	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	7188	102824	SH	DEFINED	12
CONOCOPHILLIPS	COM	20825C104	8003	114473	SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	1213	17598	SH	DEFINED	9
CONOCOPHILLIPS	COM	20825C104	582	8322	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	11285	161420	SH	DEFINED	2
CONOLOG CORP	COM PAR.01 NEW	208254805	0	25	SH	DEFINED	12
CONSECO INC	COM NEW	208464883	5884	278712	SH	DEFINED	3
CONSECO INC	COM NEW	208464883	14	671	SH	DEFINED	12
CONSECO INC	COM NEW	208464883	28818	1365132	SH	DEFINED	6
CONSECO INC	*W EXP 09/10/200	208464123	3	1181	SH	DEFINED	11
CONSECO INC	COM NEW	208464883	32	1500	SH	DEFINED	2
CONSOL ENERGY INC	COM	20854P109	801	10500	SH	DEFINED	5
CONSOL ENERGY INC	COM	20854P109	156	2050	SH	DEFINED	12
CONSOLIDATED COMM HLDGS INC	COM	209034107	422	31030	SH	DEFINED	12
CONSOLIDATED EDISON INC	COM	209115104	39	802	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	921	18960	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	870	17923	SH	DEFINED	12
CONSOLIDATED EDISON INC	COM	209115104	30	610	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	210	4332	SH	DEFINED	17
CONSOLIDATED EDISON INC	COM	209115104	65	1334	SH	DEFINED	9
CONSOLIDATED EDISON INC	COM	209115104	107	2200	SH	DEFINED	2
CONSOLIDATED GRAPHICS INC	COM	209341106	8564	198920	SH	DEFINED	3
CONSOLIDATED GRAPHICS INC	COM	209341106	22	500	SH	DEFINED	12
CONSOLIDATED TOMOKA LD CO	COM	210226106	17	253	SH	DEFINED	12
CONSOLIDATED WATER CO INC	ORD	G23773107	620	30900	SH	DEFINED	12
CONSTELLATION BRANDS INC	CL A	21036P108	23	900	SH	DEFINED	11
CONSTELLATION BRANDS INC	CL A	21036P108	624	24000	SH	DEFINED	5
CONSTELLATION BRANDS INC	CL A	21036P108	1990	76548	SH	DEFINED	12

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

CONSTELLATION BRANDS INC	PFD 1/40 A5.75	21036P306	184	4700	SH	DEFINED	12
CONSTELLATION BRANDS INC	CL A	21036P108	5	200	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM	210371100	6428	104352	SH	DEFINED	12
CONSTELLATION ENERGY GROUP I	COM	210371100	266	4330	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM	210371100	299	4860	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	524	8500	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	46	750	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM	210371100	588	9544	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	1855	30120	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM	210371100	37	600	SH	DEFINED	17
CONTINENTAL AIRLS INC	CL B	210795308	16	1640	SH	DEFINED	12
CONVERA CORP	CL A	211919105	21	1500	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	17	1200	SH	DEFINED	9
CONVERGYS CORP	COM	212485106	2448	170340	SH	DEFINED	3
CONVERGYS CORP	COM	212485106	42110	2930410	SH	DEFINED	6
CONVERGYS CORP	COM	212485106	595	41439	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	898	62510	SH	DEFINED	2
CONVERIUM HLDG AG	SPONSORED ADR	21248N107	24564	5001016	SH	DEFINED	6
COOPER CAMERON CORP	COM	216640102	15	200	SH	DEFINED	1
COOPER CAMERON CORP	COM	216640102	323	4375	SH	DEFINED	12
COOPER CAMERON CORP	COM	216640102	30	400	SH	DEFINED	2
COOPER CAMERON CORP	COM	216640102	15	200	SH	DEFINED	11
COOPER COS INC	COM NEW	216648402	59	772	SH	DEFINED	11
COOPER COS INC	COM NEW	216648402	559	7300	SH	DEFINED	3
COOPER COS INC	COM NEW	216648402	319	4169	SH	DEFINED	12
COOPER INDS LTD	CL A	G24182100	13	188	SH	DEFINED	17
COOPER INDS LTD	CL A	G24182100	6043	87400	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	131	1900	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	66	950	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	1395	20172	SH	DEFINED	12
COOPER INDS LTD	CL A	G24182100	13	181	SH	DEFINED	9
COOPER INDS LTD	CL A	G24182100	712	10300	SH	DEFINED	5
COOPER TIRE & RUBR CO	COM	216831107	134	8800	SH	DEFINED	12
COOPER TIRE & RUBR CO	COM	216831107	7275	476400	SH	DEFINED	6
COOPERATIVE BANKSHARES INC	COM	216844100	17	900	SH	DEFINED	12
COPANO ENERGY L L C	COM UNITS	217202100	747	18770	SH	DEFINED	3
COPANO ENERGY L L C	COM UNITS	217202100	44	1100	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	7212	223566	SH	DEFINED	3
CORE LABORATORIES N V	COM	N22717107	13	400	SH	DEFINED	4
CORE LABORATORIES N V	COM	N22717107	5	155	SH	DEFINED	12
CORILLIAN CORP	COM	218725109	2187	683500	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM	218868107	27	2000	SH	DEFINED	12
CORINTHIAN COLLEGES INC	COM	218868107	50851	3831315	SH	DEFINED	6
CORN PRODS INTL INC	COM	219023108	92	4552	SH	DEFINED	2
CORN PRODS INTL INC	COM	219023108	146	7236	SH	DEFINED	12
CORNERSTONE BANCORP INC	COM	218925105	197	5500	SH	DEFINED	9
CORNERSTONE TOTAL RTRN FD IN	COM	21924U102	2	117	SH	DEFINED	12
CORNING INC	COM	219350105	759	39250	SH	DEFINED	2
CORNING INC	COM	219350105	524	27119	SH	DEFINED	5
CORNING INC	COM	219350105	27	1407	SH	DEFINED	11
CORNING INC	COM	219350105	10273	531443	SH	DEFINED	17
CORNING INC	COM	219350105	7081	366305	SH	DEFINED	12
CORNING INC	COM	219350105	414	21400	SH	DEFINED	1
CORPORATE EXECUTIVE BRD CO	COM	21988R102	2	22	SH	DEFINED	12
CORPORATE HIGH YIELD FD INC	COM	219914108	137	15815	SH	DEFINED	12
CORPORATE HIGH YIELD FD V IN	COM	219931102	67	4600	SH	DEFINED	12
CORPORATE HIGH YIELD FD VI I	COM	219932100	62	4500	SH	DEFINED	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	1479	42305	SH	DEFINED	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	35	1000	SH	DEFINED	11
CORRECTIONAL PPTYS TR	COM	22025E104	32	1085	SH	DEFINED	12

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

CORRECTIONAL SVCS CORP	COM	219921103	453	76341	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	10958	276058	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	0	6	SH	DEFINED	12
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	6	2645	SH	DEFINED	11
CORUS BANKSHARES INC	COM	220873103	9167	167195	SH	DEFINED	3
CORUS BANKSHARES INC	COM	220873103	42750	779550	SH	DEFINED	6
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	19527	673700	SH	DEFINED	7
CORUS GROUP PLC	SPONSORED ADR	22087M101	17	1810	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	1697	39377	SH	DEFINED	12
COSTCO WHSL CORP NEW	COM	22160K105	836	19400	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	2441	56640	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	105	2440	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	351	8145	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	3241	75207	SH	DEFINED	17
COSTCO WHSL CORP NEW	COM	22160K105	138	3197	SH	DEFINED	9
COTT CORP QUE	COM	22163N106	431	24353	SH	DEFINED	12
COTT CORP QUE	COM	22163N106	44250	2500000	SH	DEFINED	13
COUNTRYWIDE FINANCIAL CORP	COM	222372104	940384	28513762	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2980	90355	SH	DEFINED	12
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2400	75473	SH	DEFINED	9
COUNTRYWIDE FINANCIAL CORP	COM	222372104	9306	282175	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	184869	5605500	SH	DEFINED	10
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4456	135120	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	246	7460	SH	DEFINED	11
COURIER CORP	COM	222660102	217	5800	SH	DEFINED	12
COUSINS PPTYS INC	COM	222795106	21	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	15	507	SH	DEFINED	12
COVAD COMMUNICATIONS GROUP I	COM	222814204	44	41225	SH	DEFINED	12
COVANCE INC	COM	222816100	281	5850	SH	DEFINED	11
COVANCE INC	COM	222816100	11675	243270	SH	DEFINED	17
COVANCE INC	COM	222816100	277	5775	SH	DEFINED	12
COVANCE INC	COM	222816100	13204	275150	SH	DEFINED	1
COVANSYS CORP	COM	22281W103	107	6695	SH	DEFINED	12
COVANSYS CORP	COM	22281W103	3877	242890	SH	DEFINED	3
COVANSYS CORP	COM	22281W103	16	1000	SH	DEFINED	9
COVENANT TRANS INC	CL A	22284P105	394	32547	SH	DEFINED	6
COVENTRY HEALTH CARE INC	COM	222862104	63974	743711	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	2237	26003	SH	DEFINED	12
COVENTRY HEALTH CARE INC	COM	222862104	13	150	SH	DEFINED	11
COVENTRY HEALTH CARE INC	COM	222862104	12871	149625	SH	DEFINED	1
CP SHIPS LTD	COM	22409V102	4655	218233	SH	DEFINED	3
CP SHIPS LTD	COM	22409V102	244	11500	SH	DEFINED	7
CP SHIPS LTD	COM	22409V102	38	1791	SH	DEFINED	12
CP SHIPS LTD	COM	22409V102	11964	560934	SH	DEFINED	6
CPI AEROSTRUCTURES INC	COM NEW	125919308	304	30480	SH	DEFINED	12
CRAFTMADE INTL INC	COM	22413E104	1313	73040	SH	DEFINED	6
CRANE CO	COM	224399105	30	1000	SH	DEFINED	9
CRANE CO	COM	224399105	36	1200	SH	DEFINED	2
CRANE CO	COM	224399105	39	1300	SH	DEFINED	12
CRAY INC	COM	225223106	14	15000	SH	DEFINED	12
CREDICORP LTD	COM	G2519Y108	25	883	SH	DEFINED	12
CREDICORP LTD	COM	G2519Y108	1285	44990	SH	DEFINED	3
CREDIT SUISSE ASSET MGMT INC	COM	224916106	110	26769	SH	DEFINED	12
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	1060	23841	SH	DEFINED	17
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	32724	755502	SH	DEFINED	6
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	0	64	SH	DEFINED	12
CREE INC	COM	225447101	17	695	SH	DEFINED	4
CREE INC	COM	225447101	105	4182	SH	DEFINED	12
CRESCENT REAL ESTATE EQUITIE	COM	225756105	2354	114753	SH	DEFINED	12
CRESCENT REAL ESTATE EQUITIE	COM	225756105	41	2000	SH	DEFINED	2
CRESCENT REAL ESTATE EQUITIE	COM	225756105	8	400	SH	DEFINED	11
CRIIMI MAE INC	COM NEW	226603504	2	125	SH	DEFINED	9

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

CRIIMI MAE INC	COM NEW	226603504	4	255	SH	DEFINED	12
CRITICAL PATH INC	COM NEW	22674V506	0	750	SH	DEFINED	12
CRITICAL THERAPEUTICS INC	COM	22674T105	2	200	SH	DEFINED	12
CRITICARE SYS INC	COM	226901106	15	3000	SH	DEFINED	12
CROSS A T CO	CL A	227478104	10	2050	SH	DEFINED	12
CROSS TIMBERS RTY TR	TR UNIT	22757R109	16	300	SH	DEFINED	12
CROSSTEX ENERGY INC	COM	22765Y104	857	13400	SH	DEFINED	3
CROSSTEX ENERGY L P	COM	22765U102	207	5160	SH	DEFINED	3
CROSSTEX ENERGY L P	COM	22765U102	1406	34966	SH	DEFINED	12
CROWN CASTLE INTL CORP	COM	228227104	185	7500	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	562	35245	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	10	600	SH	DEFINED	9
CROWN HOLDINGS INC	COM	228368106	32	1980	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	36911	2315618	SH	DEFINED	3
CRYOLIFE INC	COM	228903100	21	3000	SH	DEFINED	17
CRYOLIFE INC	COM	228903100	2	300	SH	DEFINED	9
CRYOLIFE INC	COM	228903100	45	6500	SH	DEFINED	12
CRYPTOLOGIC INC	COM	228906103	2016	114800	SH	DEFINED	3
CSK AUTO CORP	COM	125965103	269	18100	SH	DEFINED	6
CSP INC	COM	126389105	1	133	SH	DEFINED	12
CSS INDS INC	COM	125906107	5985	184050	SH	DEFINED	6
CSS INDS INC	COM	125906107	866	26640	SH	DEFINED	3
CSX CORP	COM	126408103	1353	29108	SH	DEFINED	12
CSX CORP	COM	126408103	84	1800	SH	DEFINED	17
CSX CORP	COM	126408103	5372	115575	SH	DEFINED	6
CSX CORP	COM	126408103	1052	22625	SH	DEFINED	2
CSX CORP	COM	126408103	547	11775	SH	DEFINED	5
CSX CORP	COM	126408103	28	600	SH	DEFINED	11
CSX CORP	COM	126408103	6980	150180	SH	DEFINED	3
CT COMMUNICATIONS INC	COM NEW	126426402	3178	256934	SH	DEFINED	6
CTS CORP	COM	126501105	638	52700	SH	DEFINED	3
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CTS CORP	COM	126501105	18	1500	SH	DEFINED	11
CTS CORP	COM	126501105	1350	111575	SH	DEFINED	12
CUBIC CORP	COM	229669106	249	14550	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	4320	87550	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	1867	37848	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	133	2705	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	628	12729	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	118	2400	SH	DEFINED	17
CUMMINS INC	COM	231021106	62	700	SH	DEFINED	2
CUMMINS INC	COM	231021106	10026	113940	SH	DEFINED	3
CUMMINS INC	COM	231021106	22	251	SH	DEFINED	12
CUMULUS MEDIA INC	CL A	231082108	1	100	SH	DEFINED	12
CURAGEN CORP	COM	23126R101	9	1870	SH	DEFINED	12
CURTISS WRIGHT CORP	COM	231561101	122	1970	SH	DEFINED	12
CURTISS WRIGHT CORP	COM	231561101	19	300	SH	DEFINED	11
CUTERA INC	COM	232109108	13052	503170	SH	DEFINED	3
CUTERA INC	COM	232109108	20	785	SH	DEFINED	12
CUTTER & BUCK INC	COM	232217109	18	1500	SH	DEFINED	12
CUTTER & BUCK INC	COM	232217109	1	100	SH	DEFINED	11
CV THERAPEUTICS INC	COM	126667104	78546	2936300	SH	DEFINED	8
CV THERAPEUTICS INC	COM	126667104	2	75	SH	DEFINED	12
CV THERAPEUTICS INC	COM	126667104	2	66	SH	DEFINED	11
CVS CORP	COM	126650100	10695	368660	SH	DEFINED	17
CVS CORP	COM	126650100	79	2729	SH	DEFINED	11
CVS CORP	COM	126650100	5637	194320	SH	DEFINED	2
CVS CORP	COM	126650100	64	2200	SH	DEFINED	3
CVS CORP	COM	126650100	451	15540	SH	DEFINED	5
CVS CORP	COM	126650100	5299	182667	SH	DEFINED	12
CVS CORP	COM	126650100	4061	140000	SH	DEFINED	7
CVS CORP	COM	126650100	219	7564	SH	DEFINED	9

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

CYANOTECH CORP	COM NEW	232437202	3	3100	SH	DEFINED	12
CYBERONICS INC	COM	23251P102	91	3050	SH	DEFINED	2
CYBEROPTICS CORP	COM	232517102	620	44536	SH	DEFINED	6
CYCLE CTRY ACCESSORIES CORP	COM	232984104	269	93000	SH	DEFINED	6
CYCLE CTRY ACCESSORIES CORP	COM	232984104	6	2000	SH	DEFINED	12
CYMER INC	COM	232572107	13	418	SH	DEFINED	11
CYPRESS SEMICONDUCTOR CORP	COM	232806109	65	4315	SH	DEFINED	12
CYPRESS SEMICONDUCTOR CORP	COM	232806109	3	200	SH	DEFINED	9
CYTEC INDS INC	COM	232820100	35	801	SH	DEFINED	12
CYTEC INDS INC	COM	232820100	4660	107420	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	10	242	SH	DEFINED	11
CYTEC INDS INC	COM	232820100	4	100	SH	DEFINED	2
CYTOGEN CORP	COM NEW	232824300	2	400	SH	DEFINED	12
CYTRX CORP	COM NEW	232828301	5	5000	SH	DEFINED	12
CYTYC CORP	COM	232946103	368	13700	SH	DEFINED	5
CYTYC CORP	COM	232946103	5	200	SH	DEFINED	11
CYTYC CORP	COM	232946103	248	9225	SH	DEFINED	12
D & E COMMUNICATIONS INC	COM	232860106	27	3000	SH	DEFINED	2
D & E COMMUNICATIONS INC	COM	232860106	0	3	SH	DEFINED	12
D R HORTON INC	COM	23331A109	163	4500	SH	DEFINED	12
D R HORTON INC	COM	23331A109	8143	224824	SH	DEFINED	3
DADE BEHRING HLDGS INC	COM	23342J206	23485	640624	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	473	8914	SH	DEFINED	9
DAIMLERCHRYSLER AG	ORD	D1668R123	196	3690	SH	DEFINED	12
DAIMLERCHRYSLER AG	ORD	D1668R123	114	2145	SH	DEFINED	11
DAIMLERCHRYSLER AG	ORD	D1668R123	18	344	SH	DEFINED	17
DAIMLERCHRYSLER AG	ORD	D1668R123	80	1500	SH	DEFINED	2
DAKTRONICS INC	COM	234264109	19	800	SH	DEFINED	17
DANA CORP	COM	235811106	26	2800	SH	DEFINED	12
DANA CORP	COM	235811106	27811	2955490	SH	DEFINED	6
DANAHER CORP DEL	COM	235851102	322	5976	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	226	4199	SH	DEFINED	5
DANAHER CORP DEL	COM	235851102	2484	46148	SH	DEFINED	12
DANAHER CORP DEL	COM	235851102	263	4900	SH	DEFINED	9
DANAHER CORP DEL	COM	235851102	146	2720	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM	237194105	37530	1235761	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM	237194105	61	1998	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	53	1750	SH	DEFINED	12
DARDEN RESTAURANTS INC	COM	237194105	9	300	SH	DEFINED	9
DARDEN RESTAURANTS INC	COM	237194105	881	29000	SH	DEFINED	17
DATARAM CORP	COM PAR \$1	238108203	672	99655	SH	DEFINED	6
DATASCOPE CORP	COM	238113104	34	1100	SH	DEFINED	11
DATASCOPE CORP	COM	238113104	1679	54115	SH	DEFINED	12
DATAWATCH CORP	COM NEW	237917208	8	2340	SH	DEFINED	1
DAVITA INC	COM	23918K108	5	100	SH	DEFINED	12
DAWSON GEOPHYSICAL CO	COM	239359102	460	15200	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	633	16281	SH	DEFINED	12
DEAN FOODS CO NEW	COM	242370104	2176	55990	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	29	742	SH	DEFINED	11
DEAN FOODS CO NEW	COM	242370104	148	3800	SH	DEFINED	17
DEAN FOODS CO NEW	COM	242370104	21	530	SH	DEFINED	6
DEAN FOODS CO NEW	COM	242370104	784	20232	SH	DEFINED	9
DEB SHOPS INC	COM	242728103	6165	283462	SH	DEFINED	6
DEBT STRATEGIES FD INC NEW	COM	24276Q109	104	15500	SH	DEFINED	12
DECKERS OUTDOOR CORP	COM	243537107	1641	68200	SH	DEFINED	3
DECKERS OUTDOOR CORP	COM	243537107	2	81	SH	DEFINED	11
DECODE GENETICS INC	COM	243586104	8	1000	SH	DEFINED	12
DECTRON INTERNATIONALE INC	COM	243666104	0	50	SH	DEFINED	12
DEERE & CO	COM	244199105	8	125	SH	DEFINED	11
DEERE & CO	COM	244199105	11544	188623	SH	DEFINED	12
DEERE & CO	COM	244199105	731	11950	SH	DEFINED	17
DEERE & CO	COM	244199105	3672	60000	SH	DEFINED	8

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

DEERE & CO	COM	244199105	1785	29160	SH	DEFINED	3
DEERE & CO	COM	244199105	442	7230	SH	DEFINED	2
DEERE & CO	COM	244199105	5042	82400	SH	DEFINED	6
DEERFIELD TRIARC CAP CORP	COM	244572301	2064	148883	SH	DEFINED	3
DEFINED STRATEGY FD INC	COM	24476Y100	4	254	SH	DEFINED	12
DEL MONTE FOODS CO	COM	24522P103	138	12862	SH	DEFINED	9
DEL MONTE FOODS CO	COM	24522P103	152	14180	SH	DEFINED	12
DEL MONTE FOODS CO	COM	24522P103	85032	7924453	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	348	32441	SH	DEFINED	17
DEL MONTE FOODS CO	COM	24522P103	80	7500	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	1	89	SH	DEFINED	11
DEL MONTE FOODS CO	COM	24522P103	24	2250	SH	DEFINED	4
DELAWARE INV GLBL DIV & INC	COM	245916101	14	1000	SH	DEFINED	12
DELAWARE INVTS DIV & INCOME	COM	245915103	303	24583	SH	DEFINED	12
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	9
DELCATH SYS INC	COM	24661P104	29	9500	SH	DEFINED	12
DELL INC	COM	24702R101	1529	44711	SH	DEFINED	5
DELL INC	COM	24702R101	10490	306717	SH	DEFINED	12
DELL INC	COM	24702R101	2827	84184	SH	DEFINED	9
DELL INC	COM	24702R101	1864	54500	SH	DEFINED	10
DELL INC	COM	24702R101	7421	217000	SH	DEFINED	1
DELL INC	COM	24702R101	38	1100	SH	DEFINED	4
DELL INC	COM	24702R101	1457	42610	SH	DEFINED	17
DELL INC	COM	24702R101	17821	521086	SH	DEFINED	2
DELL INC	COM	24702R101	26576	777065	SH	DEFINED	3
DELL INC	COM	24702R101	1005	29376	SH	DEFINED	11
DELL INC	COM	24702R101	59275	1733200	SH	DEFINED	8
DELPHI CORP	COM	247126105	1	227	SH	DEFINED	11
DELPHI CORP	COM	247126105	0	1	SH	DEFINED	17
DELPHI CORP	COM	247126105	171	62014	SH	DEFINED	12
DELPHI CORP	COM	247126105	1	470	SH	DEFINED	9
DELPHI FINL GROUP INC	CL A	247131105	9254	197738	SH	DEFINED	3
DELPHI FINL GROUP INC	CL A	247131105	34519	737575	SH	DEFINED	6
DELPHI FINL GROUP INC	CL A	247131105	470	10052	SH	DEFINED	12
DELTA & PINE LD CO	COM	247357106	7	282	SH	DEFINED	9
DELTA AIR LINES INC DEL	COM	247361108	7	8712	SH	DEFINED	12
DELTA AIR LINES INC DEL	COM	247361108	1	1600	SH	DEFINED	2
DELTA FINANCIAL CORP	COM	247918105	142	19500	SH	DEFINED	2
DELTA NAT GAS INC	COM	247748106	15	550	SH	DEFINED	12
DELTATHREE INC	COM	24783N102	3	1000	SH	DEFINED	12
DELTIC TIMBER CORP	COM	247850100	43	930	SH	DEFINED	12
DELUXE CORP	COM	248019101	55119	1372500	SH	DEFINED	6
DELUXE CORP	COM	248019101	1986	49458	SH	DEFINED	12
DENDREON CORP	COM	24823Q107	81	12000	SH	DEFINED	12
DENDREON CORP	COM	24823Q107	20	3000	SH	DEFINED	2
DENDRITE INTL INC	COM	248239105	4	195	SH	DEFINED	12
DENDRITE INTL INC	COM	248239105	9726	485111	SH	DEFINED	3
DENNYS CORP	COM	24869P104	25	6073	SH	DEFINED	12
DENTSPLY INTL INC NEW	COM	249030107	56	1032	SH	DEFINED	11
DENTSPLY INTL INC NEW	COM	249030107	3325	61550	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	499	9230	SH	DEFINED	12
DENTSPLY INTL INC NEW	COM	249030107	794	14700	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	37	687	SH	DEFINED	9
DEPARTMENT 56 INC	COM	249509100	2777	222150	SH	DEFINED	6
DEUTSCHE BANK AG NAMEN	ORD	D18190898	46	494	SH	DEFINED	17
DEUTSCHE BANK AG NAMEN	ORD	D18190898	19	200	SH	DEFINED	12
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	83	4548	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	5	280	SH	DEFINED	9
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	13715	771175	SH	DEFINED	6
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	46	2500	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	140	3000	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	70	1500	SH	DEFINED	3

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

DEVELOPERS DIVERSIFIED RLTY	COM	251591103	79	1700	SH	DEFINED	9
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	43	922	SH	DEFINED	12
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	56	1200	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	15626	334600	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	21	300	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	14122	205740	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	2684	39103	SH	DEFINED	12
DEVON ENERGY CORP NEW	COM	25179M103	13723	199934	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	805	11732	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	38	588	SH	DEFINED	9
DEVON ENERGY CORP NEW	COM	25179M103	3538	51545	SH	DEFINED	17
DEVON ENERGY CORP NEW	COM	25179M103	390	5678	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	14243	207500	SH	DEFINED	8
DEVON ENERGY CORP NEW	COM	25179M103	82272	1201349	SH	DEFINED	6
DEVRY INC DEL	COM	251893103	10	500	SH	DEFINED	2
DEVRY INC DEL	COM	251893103	71	3720	SH	DEFINED	12
DEVRY INC DEL	COM	251893103	19	1000	SH	DEFINED	11
DEVRY INC DEL	COM	251893103	107408	5638200	SH	DEFINED	8
DHB INDS INC	COM	23321E103	2	400	SH	DEFINED	12
DIAGEO P L C	SPON ADR NEW	25243Q205	43720	772885	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	81	1400	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	1840	31720	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	7	125	SH	DEFINED	17
DIAGEO P L C	SPON ADR NEW	25243Q205	129	2210	SH	DEFINED	9
DIAGNOSTIC PRODS CORP	COM	252450101	1	25	SH	DEFINED	11
DIAGNOSTIC PRODS CORP	COM	252450101	18467	350225	SH	DEFINED	3
DIAGNOSTIC PRODS CORP	COM	252450101	506	9600	SH	DEFINED	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	2571	41969	SH	DEFINED	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	11	175	SH	DEFINED	11
DIAMONDCLUSTER INTL INC	COM	25278P106	227	30000	SH	DEFINED	12
DIAMONDCLUSTER INTL INC	COM	25278P106	2	200	SH	DEFINED	17
DIAMONDS TR	UNIT SER 1	252787106	1533	14497	SH	DEFINED	12
DICKS SPORTING GOODS INC	COM	253393102	17	550	SH	DEFINED	11
DICKS SPORTING GOODS INC	COM	253393102	600	19925	SH	DEFINED	12
DIEBOLD INC	COM	253651103	1615	46862	SH	DEFINED	12
DIEBOLD INC	COM	253651103	69	2000	SH	DEFINED	9
DIEBOLD INC	COM	253651103	196	5675	SH	DEFINED	11
DIEBOLD INC	COM	253651103	7	200	SH	DEFINED	17
DIEBOLD INC	COM	253651103	287	8316	SH	DEFINED	2
DIGENE CORP	COM	253752109	1	50	SH	DEFINED	12
DIGI INTL INC	COM	253798102	3625	337859	SH	DEFINED	3
DIGITAL ANGEL CORP	COM	253830103	0	150	SH	DEFINED	12
DIGITAL ANGEL CORP	COM	253830103	2	500	SH	DEFINED	17
DIGITAL INSIGHT CORP	COM	25385P106	19	724	SH	DEFINED	12
DIGITAL RIV INC	COM	25388B104	10931	313650	SH	DEFINED	3
DIGITAL RIV INC	COM	25388B104	16	457	SH	DEFINED	11
DILLARDS INC	CL A	254067101	3	145	SH	DEFINED	12
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	2575	SH	DEFINED	12
DIME CMNTY BANCSHARES	COM	253922108	10	700	SH	DEFINED	11
DIODES INC	COM	254543101	25	700	SH	DEFINED	3
DIODES INC	COM	254543101	88	2430	SH	DEFINED	12
DIONEX CORP	COM	254546104	32	599	SH	DEFINED	12
DIRECT GEN CORP	COM	25456W204	28828	1461028	SH	DEFINED	6
DIRECTV GROUP INC	COM	25459L106	12530	836455	SH	DEFINED	4
DIRECTV GROUP INC	COM	25459L106	2567	174864	SH	DEFINED	9
DIRECTV GROUP INC	COM	25459L106	313	20870	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	189757	12667386	SH	DEFINED	10
DIRECTV GROUP INC	COM	25459L106	945729	63132800	SH	DEFINED	8
DIRECTV GROUP INC	COM	25459L106	11364	758640	SH	DEFINED	12
DIRECTV GROUP INC	COM	25459L106	5867	391672	SH	DEFINED	7
DIRECTV GROUP INC	COM	25459L106	68	4537	SH	DEFINED	17
DIRECTV GROUP INC	COM	25459L106	0	3	SH	DEFINED	1

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

DIRECTV GROUP INC	COM	25459L106	19	1246	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	4538	302921	SH	DEFINED	5
DISCOVERY HOLDING CO	CL A COM	25468Y107	3	235	SH	DEFINED	1
DISCOVERY HOLDING CO	CL A COM	25468Y107	274	19044	SH	DEFINED	9
DISCOVERY HOLDING CO	CL A COM	25468Y107	1147	79413	SH	DEFINED	17
DISCOVERY HOLDING CO	CL A COM	25468Y107	34	2332	SH	DEFINED	11
DISCOVERY HOLDING CO	CL A COM	25468Y107	383	26501	SH	DEFINED	12
DISCOVERY PARTNERS INTL INC	COM	254675101	1052	326500	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	3357	139088	SH	DEFINED	9
DISNEY WALT CO	COM DISNEY	254687106	371	15370	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	15747	652599	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	6012	249142	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	3561	147568	SH	DEFINED	17
DISNEY WALT CO	COM DISNEY	254687106	19211	796126	SH	DEFINED	12
DISNEY WALT CO	COM DISNEY	254687106	7578	314043	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	17361	728139	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	1740	72107	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	10863	450186	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	785	32539	SH	DEFINED	11
DITECH COMMUNICATIONS CORP	COM	25500M103	2836	420800	SH	DEFINED	6
DIVERSA CORP	COM	255064107	6	1000	SH	DEFINED	9
DIVERSIFIED INCOME STRAT PTF	COM	255251100	9	500	SH	DEFINED	12
DIXIE GROUP INC	CL A	255519100	2111	132427	SH	DEFINED	12
DIXIE GROUP INC	CL A	255519100	7	425	SH	DEFINED	11
DJ ORTHOPEDICS INC	COM	23325G104	2	76	SH	DEFINED	11
DJ ORTHOPEDICS INC	COM	23325G104	16960	586045	SH	DEFINED	3
DJ ORTHOPEDICS INC	COM	23325G104	238	8232	SH	DEFINED	12
DNP SELECT INCOME FD	COM	23325P104	1291	111395	SH	DEFINED	12
DOBSON COMMUNICATIONS CORP	CL A	256069105	7867	1024400	SH	DEFINED	3
DOCUMENT SEC SYS INC	COM	25614T101	13	1400	SH	DEFINED	12
DOLLAR FINL CORP	COM	256664103	1561	130310	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	1528	83300	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	1944	105990	SH	DEFINED	12
DOLLAR GEN CORP	COM	256669102	29	1575	SH	DEFINED	1
DOLLAR GEN CORP	COM	256669102	3	145	SH	DEFINED	9
DOLLAR GEN CORP	COM	256669102	68	3725	SH	DEFINED	11
DOLLAR GEN CORP	COM	256669102	56	3050	SH	DEFINED	2
DOLLAR TREE STORES INC	COM	256747106	22	1000	SH	DEFINED	11
DOLLAR TREE STORES INC	COM	256747106	1670	77115	SH	DEFINED	12
DOLLAR TREE STORES INC	COM	256747106	184	8500	SH	DEFINED	3
DOLLAR TREE STORES INC	COM	256747106	3897	180000	SH	DEFINED	6
DOMINION HOMES INC	COM	257386102	777	48800	SH	DEFINED	6
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	159	3175	SH	DEFINED	12
DOMINION RES INC VA NEW	COM	25746U109	1635	18980	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	845	9813	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	91	1068	SH	DEFINED	9
DOMINION RES INC VA NEW	COM	25746U109	6125	71110	SH	DEFINED	12
DOMINION RES INC VA NEW	COM	25746U109	4133	47977	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	19	221	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	287	3337	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	337	3918	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	1484	17227	SH	DEFINED	17
DOMINOS PIZZA INC	COM	25754A201	22122	948638	SH	DEFINED	3
DOMTAR INC	COM	257561100	7938	1233350	SH	DEFINED	7
DOMTAR INC	COM	257561100	116	18000	SH	DEFINED	12
DOMTAR INC	COM	257561100	1859	289500	SH	DEFINED	6
DONALDSON INC	COM	257651109	1054	34533	SH	DEFINED	12
DONALDSON INC	COM	257651109	56	1820	SH	DEFINED	9
DONALDSON INC	COM	257651109	9449	309500	SH	DEFINED	1
DONALDSON INC	COM	257651109	1187	38870	SH	DEFINED	2
DONALDSON INC	COM	257651109	466	15275	SH	DEFINED	11
DONEGAL GROUP INC	CL A	257701201	32	1466	SH	DEFINED	12

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

DONEGAL GROUP INC	CL B	257701300	513	28201	SH	DEFINED	6
DONEGAL GROUP INC	CL A	257701201	1727	79597	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	10585	285540	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	467	12600	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	4384	118253	SH	DEFINED	12
DONNELLEY R R & SONS CO	COM	257867101	16	441	SH	DEFINED	7
DONNELLEY R R & SONS CO	COM	257867101	234	6300	SH	DEFINED	11
DONNELLEY R R & SONS CO	COM	257867101	6700	180750	SH	DEFINED	3
DORAL FINL CORP	COM	25811P100	8	580	SH	DEFINED	12
DORAL FINL CORP	COM	25811P100	1	110	SH	DEFINED	11
DORCHESTER MINERALS LP	COM UNIT	25820R105	26	862	SH	DEFINED	12
DOVER CORP	COM	260003108	2645	64850	SH	DEFINED	12
DOVER CORP	COM	260003108	926	22700	SH	DEFINED	5
DOVER CORP	COM	260003108	14161	347166	SH	DEFINED	2
DOVER CORP	COM	260003108	897	21980	SH	DEFINED	11
DOVER CORP	COM	260003108	6504	159449	SH	DEFINED	17
DOVER DOWNS GAMING & ENTMT I	COM	260095104	6	474	SH	DEFINED	12
DOVER DOWNS GAMING & ENTMT I	COM	260095104	575	42300	SH	DEFINED	6
DOW 30 COVERED CALL FD INC	COM	260582101	10	500	SH	DEFINED	12
DOW CHEM CO	COM	260543103	1941	46592	SH	DEFINED	2
DOW CHEM CO	COM	260543103	50	1205	SH	DEFINED	9
DOW CHEM CO	COM	260543103	529	12688	SH	DEFINED	5
DOW CHEM CO	COM	260543103	15641	375350	SH	DEFINED	3
DOW CHEM CO	COM	260543103	9560	229417	SH	DEFINED	6
DOW CHEM CO	COM	260543103	2443	58629	SH	DEFINED	17
DOW CHEM CO	COM	260543103	534	12805	SH	DEFINED	11
DOW CHEM CO	COM	260543103	19311	463439	SH	DEFINED	12
DOW CHEM CO	COM	260543103	3125	75000	SH	DEFINED	7
DOW JONES & CO INC	COM	260561105	1465	38400	SH	DEFINED	9
DOW JONES & CO INC	COM	260561105	15	380	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	11	300	SH	DEFINED	1
DOW JONES & CO INC	COM	260561105	1862	48745	SH	DEFINED	12
DOW JONES & CO INC	COM	260561105	20	520	SH	DEFINED	11
DOWNEY FINL CORP	COM	261018105	41	675	SH	DEFINED	12
DOWNEY FINL CORP	COM	261018105	18673	306620	SH	DEFINED	3
DOWNEY FINL CORP	COM	261018105	26985	443100	SH	DEFINED	6
DOWNEY FINL CORP	COM	261018105	563	9250	SH	DEFINED	17
DPL INC	COM	233293109	344	12366	SH	DEFINED	2
DPL INC	COM	233293109	294	10584	SH	DEFINED	12
DPL INC	COM	233293109	26794	963800	SH	DEFINED	6
DPL INC	COM	233293109	1919	69226	SH	DEFINED	9
DR REDDYS LABS LTD	ADR	256135203	10	500	SH	DEFINED	11
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	156	5650	SH	DEFINED	12
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	28	1000	SH	DEFINED	1
DREMAN/CLAYMORE DIVID & INC	COM	26153R100	3647	197453	SH	DEFINED	12
DRESS BARN INC	COM	261570105	7007	307921	SH	DEFINED	6
DRESS BARN INC	COM	261570105	4	190	SH	DEFINED	12
DRESS BARN INC	COM	261570105	8194	360020	SH	DEFINED	3
DRESSER-RAND GROUP INC	COM	261608103	613	24900	SH	DEFINED	3
DRESSER-RAND GROUP INC	COM	261608103	5	200	SH	DEFINED	12
DREW INDS INC	COM NEW	26168L205	26	1000	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	45	10648	SH	DEFINED	12
DREYFUS MUN INCOME INC	COM	26201R102	28	3000	SH	DEFINED	12
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	216	25002	SH	DEFINED	12
DREYFUS STRATEGIC MUNS INC	COM	261932107	361	40748	SH	DEFINED	12
DRIL-QUIP INC	COM	262037104	22	448	SH	DEFINED	12
DRS TECHNOLOGIES INC	COM	23330X100	61	1234	SH	DEFINED	11
DRS TECHNOLOGIES INC	COM	23330X100	76	1545	SH	DEFINED	12
DRS TECHNOLOGIES INC	COM	23330X100	49	1000	SH	DEFINED	2
DRUGMAX INC	COM	262240104	8	4318	SH	DEFINED	9
DSP GROUP INC	COM	23332B106	24	950	SH	DEFINED	11

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

DST SYS INC DEL	COM	233326107	56623	1032700	SH	DEFINED	8
DST SYS INC DEL	COM	233326107	24	431	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	1976	36040	SH	DEFINED	12
DST SYS INC DEL	COM	233326107	412	7510	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	47	1028	SH	DEFINED	17
DTE ENERGY CO	COM	233331107	16	355	SH	DEFINED	9
DTE ENERGY CO	COM	233331107	240	5226	SH	DEFINED	12
DTE ENERGY CO	COM	233331107	23544	513380	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	4741	103370	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	165	3605	SH	DEFINED	2
DTF TAX-FREE INCOME INC	COM	23334J107	12	759	SH	DEFINED	12
DTS INC	COM	23335C101	29	1714	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	4380	111828	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	1079	27565	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	705	18082	SH	DEFINED	9
DU PONT E I DE NEMOURS & CO	COM	263534109	541	13817	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	6432	164215	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	7772	198412	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	4928	125806	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	2597	66305	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	37784	964603	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	7440	189948	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	1357	34643	SH	DEFINED	2
DUCOMMUN INC DEL	COM	264147109	2035	92500	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	952	65370	SH	DEFINED	12
DUKE ENERGY CORP	COM	264399106	226	7750	SH	DEFINED	6
DUKE ENERGY CORP	COM	264399106	468	16098	SH	DEFINED	9
DUKE ENERGY CORP	COM	264399106	4111	140924	SH	DEFINED	17
DUKE ENERGY CORP	COM	264399106	7783	266827	SH	DEFINED	12
DUKE ENERGY CORP	COM	264399106	10649	365070	SH	DEFINED	3
DUKE ENERGY CORP	COM	264399106	117	4000	SH	DEFINED	11
DUKE ENERGY CORP	COM	264399106	2514	86200	SH	DEFINED	2
DUKE ENERGY CORP	COM	264399106	4084	140000	SH	DEFINED	8
DUKE REALTY CORP	COM NEW	264411505	1827	53925	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	47	1375	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	134	3995	SH	DEFINED	9
DUKE REALTY CORP	COM NEW	264411505	1985	58581	SH	DEFINED	12
DUKE REALTY CORP	COM NEW	264411505	5	150	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	204	3090	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	654	9930	SH	DEFINED	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	41	615	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	9	145	SH	DEFINED	9
DUN & BRADSTREET CORP DEL NE	COM	26483E100	147	2237	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	91	1381	SH	DEFINED	12
DUQUESNE LT HLDGS INC	COM	266233105	22	1271	SH	DEFINED	9
DUQUESNE LT HLDGS INC	COM	266233105	245	14211	SH	DEFINED	12
DUQUESNE LT HLDGS INC	COM	266233105	3	150	SH	DEFINED	17
DUQUESNE LT HLDGS INC	COM	266233105	37012	2150600	SH	DEFINED	6
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	303	75428	SH	DEFINED	6
DURATEK INC	COM	26658Q102	5	300	SH	DEFINED	12
DURATEK INC	COM	26658Q102	2221	121517	SH	DEFINED	6
DURECT CORP	COM	266605104	238	34730	SH	DEFINED	3
DURECT CORP	COM	266605104	106	15500	SH	DEFINED	12
DXP ENTERPRISES INC NEW	COM NEW	233377407	17	782	SH	DEFINED	12
DYADIC INTL INC DEL	COM	26745T101	3	1000	SH	DEFINED	12
DYCOM INDS INC	COM	267475101	15831	782745	SH	DEFINED	6
DYNAMEX INC	COM	26784F103	1211	77400	SH	DEFINED	3
DYNAMIC MATLS CORP	COM	267888105	25	560	SH	DEFINED	12
DYNAMIC OIL & GAS INC	COM	267906105	23	8000	SH	DEFINED	12
DYNAMICS RESH CORP	COM	268057106	1721	107504	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	368	78110	SH	DEFINED	12
DYNEGY INC NEW	CL A	26816Q101	4659	989106	SH	DEFINED	6

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

DYNEX CAP INC	COM NEW	26817Q506	8	1100	SH	DEFINED	12
E M C CORP MASS	COM	268648102	787	60845	SH	DEFINED	5
E M C CORP MASS	COM	268648102	42	3265	SH	DEFINED	9
E M C CORP MASS	COM	268648102	13	1000	SH	DEFINED	4
E M C CORP MASS	COM	268648102	3737	288781	SH	DEFINED	3
E M C CORP MASS	COM	268648102	25	1896	SH	DEFINED	11
E M C CORP MASS	COM	268648102	253	19545	SH	DEFINED	2
E M C CORP MASS	COM	268648102	4066	314232	SH	DEFINED	12
E M C CORP MASS	COM	268648102	13	1000	SH	DEFINED	7
E M C CORP MASS	COM	268648102	928	71705	SH	DEFINED	17
E ON AG	SPONSORED ADR	268780103	2652	86255	SH	DEFINED	17
E ON AG	SPONSORED ADR	268780103	9	300	SH	DEFINED	9
E TRADE FINANCIAL CORP	COM	269246104	96	5450	SH	DEFINED	6
E TRADE FINANCIAL CORP	COM	269246104	158	8995	SH	DEFINED	12
E TRADE FINANCIAL CORP	COM	269246104	9	500	SH	DEFINED	2
EAGLE BANCORP INC MD	COM	268948106	888	37050	SH	DEFINED	12
EAGLE BROADBAND INC	COM	269437109	0	1000	SH	DEFINED	12
EAGLE BULK SHIPPING INC	COM	Y2187A101	2336	136230	SH	DEFINED	12
EAGLE HOSPITALITY PPTY TR IN	COM	26959T102	911	91250	SH	DEFINED	12
EAGLE HOSPITALITY PPTY TR IN	COM	26959T102	110	11000	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	45665	376250	SH	DEFINED	3
EAGLE MATERIALS INC	CL B	26969P207	12	104	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	718	5918	SH	DEFINED	12
EAGLE MATERIALS INC	COM	26969P108	61	500	SH	DEFINED	11
EARTHLINK INC	COM	270321102	36688	3428743	SH	DEFINED	6
EARTHLINK INC	COM	270321102	33520	3132734	SH	DEFINED	3
EARTHLINK INC	COM	270321102	1	100	SH	DEFINED	1
EARTHLINK INC	COM	270321102	28	2600	SH	DEFINED	12
EAST PENN FINL CORP	COM	274287101	29	3324	SH	DEFINED	12
EAST WEST BANCORP INC	COM	27579R104	473	13900	SH	DEFINED	11
EAST WEST BANCORP INC	COM	27579R104	8845	259830	SH	DEFINED	3
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	31	1000	SH	DEFINED	2
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	6	200	SH	DEFINED	12
EASTMAN CHEM CO	COM	277432100	3	58	SH	DEFINED	17
EASTMAN CHEM CO	COM	277432100	1639	34896	SH	DEFINED	11
EASTMAN CHEM CO	COM	277432100	108	2300	SH	DEFINED	6
EASTMAN CHEM CO	COM	277432100	20070	427288	SH	DEFINED	3
EASTMAN CHEM CO	COM	277432100	2297	48910	SH	DEFINED	12
EASTMAN KODAK CO	COM	277461109	640	26285	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	1414	58242	SH	DEFINED	9
EASTMAN KODAK CO	COM	277461109	11602	476860	SH	DEFINED	12
EASTMAN KODAK CO	COM	277461109	727	29885	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	956	39300	SH	DEFINED	11
EASTMAN KODAK CO	COM	277461109	6	234	SH	DEFINED	17
EASTMAN KODAK CO	COM	277461109	41361	1700000	SH	DEFINED	13
EASTMAN KODAK CO	COM	277461109	240752	9895292	SH	DEFINED	10
EASTMAN KODAK CO	COM	277461109	54	2200	SH	DEFINED	7
EASTMAN KODAK CO	COM	277461109	16196	665698	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	978276	40208641	SH	DEFINED	8
EATON CORP	COM	278058102	5833	91780	SH	DEFINED	3
EATON CORP	COM	278058102	413	6500	SH	DEFINED	2
EATON CORP	COM	278058102	995	15658	SH	DEFINED	12
EATON VANCE CORP	COM NON VTG	278265103	10	400	SH	DEFINED	9
EATON VANCE CORP	COM NON VTG	278265103	1223	49285	SH	DEFINED	12
EATON VANCE ENH EQTY INC FD	COM	278277108	496	25341	SH	DEFINED	12
EATON VANCE ENHANCED EQ INC	COM	278274105	12	600	SH	DEFINED	12
EATON VANCE FLTING RATE INC	COM	278279104	328	18566	SH	DEFINED	12
EATON VANCE INS MUN BD FD	COM	27827X101	358	23771	SH	DEFINED	12
EATON VANCE INS NY MUN BD FD	COM	27827Y109	41	3000	SH	DEFINED	12
EATON VANCE INS PA MUN BD FD	COM	27828W102	34	2200	SH	DEFINED	12
EATON VANCE LTD DUR INCOME F	COM	27828H105	1692	98489	SH	DEFINED	12
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	171	10922	SH	DEFINED	12

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

EATON VANCE PA MUNI INCOME T	SH BEN INT	27826T101	0	8	SH	DEFINED	12
EATON VANCE SH TM DR DIVR IN	COM	27828V104	9	516	SH	DEFINED	12
EATON VANCE SR FLTNG RTE TR	COM	27828Q105	99	5615	SH	DEFINED	12
EATON VANCE TAX ADVT DIV INC	COM	27828G107	560	25855	SH	DEFINED	12
EATON VANCE TAX MNGED BUY WR	COM	27828X100	216	10900	SH	DEFINED	12
EATON VANCE TX ADV GLB DIV O	COM	27828U106	1264	53975	SH	DEFINED	12
EATON VANCE TX ADV GLBL DIV	COM	27828S101	425	21221	SH	DEFINED	12
EATON VANCE TX MNG BY WRT OP	COM	27828Y108	205	10500	SH	DEFINED	12
EBAY INC	COM	278642103	1790	43450	SH	DEFINED	3
EBAY INC	COM	278642103	7553	183340	SH	DEFINED	1
EBAY INC	COM	278642103	26821	650991	SH	DEFINED	12
EBAY INC	COM	278642103	279023	6772392	SH	DEFINED	10
EBAY INC	COM	278642103	1358085	32963238	SH	DEFINED	8
EBAY INC	COM	278642103	231	5600	SH	DEFINED	17
EBAY INC	COM	278642103	3408	84282	SH	DEFINED	9
EBAY INC	COM	278642103	893	21685	SH	DEFINED	11
EBAY INC	COM	278642103	1611	39110	SH	DEFINED	5
EBAY INC	COM	278642103	11	276	SH	DEFINED	2
ECHELON CORP	COM	27874N105	192	20900	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	90	3050	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	274	9264	SH	DEFINED	11
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	6005	203090	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	19998	676280	SH	DEFINED	3
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	5	155	SH	DEFINED	9
ECI TELECOM LTD	ORD	268258100	3	300	SH	DEFINED	12
ECLIPSYS CORP	COM	278856109	201	11263	SH	DEFINED	12
ECOLAB INC	COM	278865100	101	3150	SH	DEFINED	9
ECOLAB INC	COM	278865100	176	5520	SH	DEFINED	11
ECOLAB INC	COM	278865100	6483	203044	SH	DEFINED	17
ECOLAB INC	COM	278865100	26	800	SH	DEFINED	2
ECOLAB INC	COM	278865100	3247	101687	SH	DEFINED	12
ECTEL LTD	ORD	M29925100	1	123	SH	DEFINED	4
ECTEL LTD	ORD	M29925100	0	15	SH	DEFINED	12
EDGAR ONLINE INC	COM	279765101	2	1000	SH	DEFINED	12
EDGE PETE CORP DEL	COM	279862106	11	400	SH	DEFINED	12
EDIETS COM INC	COM	280597105	1	133	SH	DEFINED	12
EDISON INTL	COM	281020107	321	6800	SH	DEFINED	9
EDISON INTL	COM	281020107	132	2800	SH	DEFINED	17
EDISON INTL	COM	281020107	43	900	SH	DEFINED	2
EDISON INTL	COM	281020107	298	6300	SH	DEFINED	6
EDISON INTL	COM	281020107	109	2309	SH	DEFINED	12
EDISON INTL	COM	281020107	55537	1174630	SH	DEFINED	3
EDO CORP	COM	281347104	105	3500	SH	DEFINED	12
EDUCATE INC	COM	28138P100	63	4175	SH	DEFINED	12
EDUCATION MGMT CORP	COM	28139T101	6162	191120	SH	DEFINED	12
EDUCATION MGMT CORP	COM	28139T101	371	11500	SH	DEFINED	11
EDUCATION RLTY TR INC	COM	28140H104	312	18690	SH	DEFINED	12
EDWARDS AG INC	COM	281760108	343	7837	SH	DEFINED	12
EDWARDS AG INC	COM	281760108	22	500	SH	DEFINED	2
EDWARDS AG INC	COM	281760108	123	2800	SH	DEFINED	6
EDWARDS AG INC	COM	281760108	2903	66260	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM	28176E108	11647	262261	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM	28176E108	11	250	SH	DEFINED	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	136	3068	SH	DEFINED	12
EFJ INC	COM	26843B101	86	8390	SH	DEFINED	3
EGL INC	COM	268484102	17	614	SH	DEFINED	11
EL PASO CORP	COM	28336L109	4	300	SH	DEFINED	17
EL PASO CORP	DBCV	2/2 28336LAC3	2749	5070000	PRN	DEFINED	14
EL PASO CORP	DBCV	2/2 28336LAC3	5	10000	PRN	DEFINED	
EL PASO CORP	COM	28336L109	296	21280	SH	DEFINED	6
EL PASO CORP	COM	28336L109	3367	242198	SH	DEFINED	12
EL PASO CORP	COM	28336L109	714	51350	SH	DEFINED	2

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

EL PASO CORP	COM	28336L109	2236	160870	SH	DEFINED	3
EL PASO CORP	COM	28336L109	6	425	SH	DEFINED	9
EL PASO ELEC CO	COM NEW	283677854	1207	57870	SH	DEFINED	3
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	36	900	SH	DEFINED	12
ELBIT SYS LTD	ORD	M3760D101	4	200	SH	DEFINED	12
ELECTRO RENT CORP	COM	285218103	2122	168707	SH	DEFINED	6
ELECTRO SCIENTIFIC INDS	COM	285229100	22	1000	SH	DEFINED	11
ELECTRO SCIENTIFIC INDS	COM	285229100	868	38800	SH	DEFINED	6
ELECTRONIC ARTS INC	COM	285512109	989236	17388570	SH	DEFINED	8
ELECTRONIC ARTS INC	COM	285512109	3070	53965	SH	DEFINED	17
ELECTRONIC ARTS INC	COM	285512109	4267	75000	SH	DEFINED	7
ELECTRONIC ARTS INC	COM	285512109	431	7582	SH	DEFINED	11
ELECTRONIC ARTS INC	COM	285512109	208	3650	SH	DEFINED	5
ELECTRONIC ARTS INC	COM	285512109	3402	61735	SH	DEFINED	9
ELECTRONIC ARTS INC	COM	285512109	8238	144798	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	201817	3547500	SH	DEFINED	10
ELECTRONIC ARTS INC	COM	285512109	5486	96425	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	1	56	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM	285661104	51	2270	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM	285661104	1814	80829	SH	DEFINED	12
ELECTRONIC DATA SYS NEW	COM	285661104	0	16	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	151	6722	SH	DEFINED	9
ELECTRONIC DATA SYS NEW	COM	285661104	731	32575	SH	DEFINED	5
ELECTRONICS FOR IMAGING INC	COM	286082102	103	4500	SH	DEFINED	2
ELECTRONICS FOR IMAGING INC	COM	286082102	4	170	SH	DEFINED	12
ELECTRONICS FOR IMAGING INC	COM	286082102	2684	121716	SH	DEFINED	6
ELKCORP	COM	287456107	1685	47110	SH	DEFINED	3
ELKCORP	COM	287456107	7	200	SH	DEFINED	12
ELKCORP	COM	287456107	8724	243900	SH	DEFINED	6
ELLIS PERRY INTL INC	COM	288853104	737	33880	SH	DEFINED	3
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	13	1675	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	12	300	SH	DEFINED	17
EMBEX INC	COM	290817105	11	1000	SH	DEFINED	17
EMCOR GROUP INC	COM	29084Q100	25418	428518	SH	DEFINED	6
EMERGE INTERACTIVE INC	CL A	29088W103	11	20600	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	27953	389311	SH	DEFINED	17
EMERSON ELEC CO	COM	291011104	12600	175489	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	3450	48044	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	562	7827	SH	DEFINED	11
EMERSON ELEC CO	COM	291011104	16622	233801	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	7202	100300	SH	DEFINED	7
EMERSON ELEC CO	COM	291011104	875	12189	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	1874	26100	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	323	4519	SH	DEFINED	9
EMERSON ELEC CO	COM	291011104	15712	218830	SH	DEFINED	12
EMERSON RADIO CORP	COM NEW	291087203	5	1500	SH	DEFINED	12
EMISPHERE TECHNOLOGIES INC	COM	291345106	2	450	SH	DEFINED	12
EMPIRE DIST ELEC CO	COM	291641108	277	12120	SH	DEFINED	12
EMULEX CORP	COM NEW	292475209	41	2052	SH	DEFINED	12
EMULEX CORP	COM NEW	292475209	12603	623600	SH	DEFINED	3
EN POINTE TECHNOLOGIES INC	COM	29247F108	168	62762	SH	DEFINED	6
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	41	741	SH	DEFINED	12
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	960	17244	SH	DEFINED	12
ENBRIDGE INC	COM	29250N105	38	1200	SH	DEFINED	12
ENBRIDGE INC	COM	29250N105	26	800	SH	DEFINED	11
ENBRIDGE INC	COM	29250N105	12521	390020	SH	DEFINED	7
ENCANA CORP	COM	292505104	475	8150	SH	DEFINED	11

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

ENCANA CORP	COM	292505104	2399	41144	SH	DEFINED	17
ENCANA CORP	COM	292505104	4518	77489	SH	DEFINED	12
ENCANA CORP	COM	292505104	58	990	SH	DEFINED	3
ENCANA CORP	COM	292505104	66890	1144186	SH	DEFINED	7
ENCORE ACQUISITION CO	COM	29255W100	16017	412274	SH	DEFINED	6
ENCORE ACQUISITION CO	COM	29255W100	118	3025	SH	DEFINED	12
ENCORE CAP GROUP INC	COM	292554102	3350	187778	SH	DEFINED	3
ENCORE CAP GROUP INC	COM	292554102	5707	319891	SH	DEFINED	6
ENCORE MED CORP	COM	29256E109	799	169970	SH	DEFINED	3
ENCORE MED CORP	COM	29256E109	263	56020	SH	DEFINED	12
ENCORE WIRE CORP	COM	292562105	1527	93887	SH	DEFINED	6
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	3	250	SH	DEFINED	2
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	16	1400	SH	DEFINED	12
ENDEAVOUR INTL CORP	COM	29259G101	851	170185	SH	DEFINED	12
ENDESA S A	SPONSORED ADR	29258N107	161	6000	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	2428	90708	SH	DEFINED	17
ENDESA S A	SPONSORED ADR	29258N107	54	2000	SH	DEFINED	11
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	8389	314551	SH	DEFINED	3
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	27	1000	SH	DEFINED	12
ENDOLOGIX INC	COM	29266S106	1	200	SH	DEFINED	12
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	7	214	SH	DEFINED	11
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	5089	149202	SH	DEFINED	3
ENEL SOCIETA PER AZIONI	ADR	29265W108	2147	50025	SH	DEFINED	17
ENERGEN CORP	COM	29265N108	8414	194500	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	55405	1280747	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	153	3526	SH	DEFINED	12
ENERGIZER HLDGS INC	COM	29266R108	32	557	SH	DEFINED	12
ENERGIZER HLDGS INC	COM	29266R108	298	5250	SH	DEFINED	3
ENERGY CONVERSION DEVICES IN	COM	292659109	210	4675	SH	DEFINED	12
ENERGY EAST CORP	COM	29266M109	3865	153426	SH	DEFINED	3
ENERGY EAST CORP	COM	29266M109	148	5870	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	16	655	SH	DEFINED	17
ENERGY EAST CORP	COM	29266M109	305	12102	SH	DEFINED	12
ENERGY INCOME & GROWTH FD	COM	292697109	888	37494	SH	DEFINED	12
ENERGY PARTNERS LTD	COM	29270U105	4	133	SH	DEFINED	11
ENERGY PARTNERS LTD	COM	29270U105	92	2945	SH	DEFINED	12
ENERGY PARTNERS LTD	COM	29270U105	31169	998355	SH	DEFINED	3
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	70	2000	SH	DEFINED	9
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	2059	58887	SH	DEFINED	12
ENERGYSOUTH INC	COM	292970100	3	117	SH	DEFINED	12
ENERGYSOUTH INC	COM	292970100	1280	46381	SH	DEFINED	6
ENERPLUS RES FD	UNIT TR G NEW	29274D604	81	1704	SH	DEFINED	7
ENERPLUS RES FD	UNIT TR G NEW	29274D604	24	500	SH	DEFINED	11
ENERPLUS RES FD	UNIT TR G NEW	29274D604	14	300	SH	DEFINED	9
ENERPLUS RES FD	UNIT TR G NEW	29274D604	1637	34683	SH	DEFINED	12
ENERPLUS RES FD	UNIT TR G NEW	29274D604	47	1000	SH	DEFINED	1
ENGELHARD CORP	COM	292845104	41	1500	SH	DEFINED	9
ENGELHARD CORP	COM	292845104	88	3141	SH	DEFINED	12
ENGELHARD CORP	COM	292845104	3430	122880	SH	DEFINED	6
ENGINEERED SUPPORT SYS INC	COM	292866100	143	3486	SH	DEFINED	12
ENI S P A	SPONSORED ADR	26874R108	3	22	SH	DEFINED	11
ENI S P A	SPONSORED ADR	26874R108	2680	18098	SH	DEFINED	17
ENI S P A	SPONSORED ADR	26874R108	230	1550	SH	DEFINED	6
ENNIS INC	COM	293389102	18	1100	SH	DEFINED	12
ENNIS INC	COM	293389102	105	6300	SH	DEFINED	9
ENNIS INC	COM	293389102	1474	87750	SH	DEFINED	6
ENNIS INC	COM	293389102	340	20250	SH	DEFINED	2
ENNIS INC	COM	293389102	128	7600	SH	DEFINED	3
ENPRO INDS INC	COM	29355X107	1	40	SH	DEFINED	17
ENPRO INDS INC	COM	29355X107	4	128	SH	DEFINED	12
ENSCO INTL INC	COM	26874Q100	1438	30860	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	4311	92520	SH	DEFINED	3

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

ENSCO INTL INC	COM	26874Q100	180	3854	SH	DEFINED	1
ENSCO INTL INC	COM	26874Q100	369	7925	SH	DEFINED	5
ENSCO INTL INC	COM	26874Q100	210	4500	SH	DEFINED	12
ENSCO INTL INC	COM	26874Q100	228	4900	SH	DEFINED	11
ENTEGRIS INC	COM	29362U104	21	1880	SH	DEFINED	17
ENTEGRIS INC	COM	29362U104	21	1878	SH	DEFINED	12
ENTERASYS NETWORKS INC	COM	293637104	5	3397	SH	DEFINED	12
ENTERASYS NETWORKS INC	COM	293637104	11	8411	SH	DEFINED	6
ENTERASYS NETWORKS INC	COM	293637104	0	88	SH	DEFINED	11
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	19	600	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	1025	13795	SH	DEFINED	5
ENERGY CORP NEW	COM	29364G103	21745	292582	SH	DEFINED	17
ENERGY CORP NEW	COM	29364G103	193	2600	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	1298	17464	SH	DEFINED	12
ENERGY CORP NEW	COM	29364G103	10	140	SH	DEFINED	9
ENERGY CORP NEW	COM	29364G103	8	110	SH	DEFINED	6
ENTERPRISE GP HLDGS L P	UNIT LP INT	293716106	1269	36370	SH	DEFINED	12
ENTERPRISE PRODS PARTNERS L	COM	293792107	134	5325	SH	DEFINED	9
ENTERPRISE PRODS PARTNERS L	COM	293792107	3	124	SH	DEFINED	1
ENTERPRISE PRODS PARTNERS L	COM	293792107	27	1086	SH	DEFINED	11
ENTERPRISE PRODS PARTNERS L	COM	293792107	564	22395	SH	DEFINED	17
ENTERPRISE PRODS PARTNERS L	COM	293792107	4897	194481	SH	DEFINED	12
ENTERRA ENERGY TR	TR UNIT	29381P102	373	15100	SH	DEFINED	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	81	1825	SH	DEFINED	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	9	200	SH	DEFINED	9
ENTREMED INC	COM	29382F103	7	3000	SH	DEFINED	11
ENTRUST INC	COM	293848107	7	1300	SH	DEFINED	12
ENVIRONMENTAL TECTONICS CORP	COM	294092101	52	10000	SH	DEFINED	12
ENZO BIOCHEM INC	COM	294100102	6	363	SH	DEFINED	9
ENZO BIOCHEM INC	COM	294100102	45	2961	SH	DEFINED	12
ENZON PHARMACEUTICALS INC	COM	293904108	4	600	SH	DEFINED	12
EOG RES INC	COM	26875P101	2212	29530	SH	DEFINED	3
EOG RES INC	COM	26875P101	30	400	SH	DEFINED	2
EOG RES INC	COM	26875P101	5005	66828	SH	DEFINED	12
EOG RES INC	COM	26875P101	281	3758	SH	DEFINED	11
EPICOR SOFTWARE CORP	COM	29426L108	2	149	SH	DEFINED	11
EPICOR SOFTWARE CORP	COM	29426L108	1919	147651	SH	DEFINED	3
EPIQ SYS INC	COM	26882D109	886	40600	SH	DEFINED	3
EPLUS INC	COM	294268107	337	25920	SH	DEFINED	6
EQUIFAX INC	COM	294429105	2804	80244	SH	DEFINED	12
EQUIFAX INC	COM	294429105	22780	651979	SH	DEFINED	3
EQUIFAX INC	COM	294429105	779	22300	SH	DEFINED	1
EQUIFAX INC	COM	294429105	1574	45050	SH	DEFINED	17
EQUIFAX INC	COM	294429105	41	1170	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	51	1296	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	949	24300	SH	DEFINED	3
EQUITABLE RES INC	COM	294549100	149	3820	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	757	19379	SH	DEFINED	12
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	8	100	SH	DEFINED	12
EQUITY INNS INC	COM	294703103	14	1000	SH	DEFINED	12
EQUITY INNS INC	COM	294703103	6223	460969	SH	DEFINED	3
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	14	300	SH	DEFINED	12
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	90	2000	SH	DEFINED	1
EQUITY OFFICE PROPERTIES TRU	COM	294741103	193	5900	SH	DEFINED	7
EQUITY OFFICE PROPERTIES TRU	COM	294741103	545	16668	SH	DEFINED	12
EQUITY OFFICE PROPERTIES TRU	COM	294741103	37	1125	SH	DEFINED	9
EQUITY OFFICE PROPERTIES TRU	COM	294741103	3925	119985	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	589	18000	SH	DEFINED	3
EQUITY OFFICE PROPERTIES TRU	COM	294741103	173	5275	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	124	3800	SH	DEFINED	17
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	1287	25300	PRN	DEFINED	14
EQUITY OFFICE PROPERTIES TRU	COM	294741103	30932	945650	SH	DEFINED	6

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

EQUITY ONE	COM	294752100	42	1800	SH	DEFINED	17
EQUITY ONE	COM	294752100	682	29349	SH	DEFINED	12
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	89	2100	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	551	14551	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1620	42800	SH	DEFINED	3
EQUITY RESIDENTIAL	SH BEN INT	29476L107	78	2050	SH	DEFINED	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	584	15440	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	34	900	SH	DEFINED	7
EQUITY RESIDENTIAL	SH BEN INT	29476L107	17981	475075	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2655	70170	SH	DEFINED	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	257	6799	SH	DEFINED	12
ERESEARCHTECHNOLOGY INC	COM	29481V108	22	1545	SH	DEFINED	12
ERICSSON L M TEL CO	ADR B SEK 10	294821608	9	240	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	46	1260	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	1438	39043	SH	DEFINED	17
ERICSSON L M TEL CO	ADR B SEK 10	294821608	3	80	SH	DEFINED	9
ERIE INDY CO	CL A	29530P102	29	550	SH	DEFINED	12
ESCALADE INC	COM	296056104	3	200	SH	DEFINED	11
ESCALON MED CORP	COM NEW	296074305	18	3000	SH	DEFINED	12
ESCO TECHNOLOGIES INC	COM	296315104	28	556	SH	DEFINED	12
ESPEED INC	CL A	296643109	774	102117	SH	DEFINED	12
ESSEX CORP	COM	296744105	10	450	SH	DEFINED	11
ESSEX CORP	COM	296744105	81	3750	SH	DEFINED	12
ESSEX PPTY TR INC	COM	297178105	17111	190124	SH	DEFINED	3
ESTERLINE TECHNOLOGIES CORP	COM	297425100	12179	321431	SH	DEFINED	3
ESTERLINE TECHNOLOGIES CORP	COM	297425100	8	220	SH	DEFINED	12
ETHAN ALLEN INTERIORS INC	COM	297602104	31068	991000	SH	DEFINED	6
ETHAN ALLEN INTERIORS INC	COM	297602104	5928	189085	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	14	450	SH	DEFINED	12
ETHAN ALLEN INTERIORS INC	COM	297602104	9291	296377	SH	DEFINED	4
ETHAN ALLEN INTERIORS INC	COM	297602104	26	825	SH	DEFINED	11
ETHAN ALLEN INTERIORS INC	COM	297602104	296	9450	SH	DEFINED	7
EUROBANCSHARES INC	COM	298716101	358	24000	SH	DEFINED	3
EURONET WORLDWIDE INC	COM	298736109	124	4200	SH	DEFINED	12
EURONET WORLDWIDE INC	COM	298736109	11617	392587	SH	DEFINED	3
EUROPE FD INC	COM	29874M103	27	2320	SH	DEFINED	12
EVEREST RE GROUP LTD	COM	G3223R108	13109	133900	SH	DEFINED	6
EVEREST RE GROUP LTD	COM	G3223R108	66	675	SH	DEFINED	12
EVEREST RE GROUP LTD	COM	G3223R108	607	6200	SH	DEFINED	17
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	326	21999	SH	DEFINED	12
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	24	1411	SH	DEFINED	12
EXACTECH INC	COM	30064E109	47	3200	SH	DEFINED	12
EXCEL TECHNOLOGY INC	COM	30067T103	31	1200	SH	DEFINED	4
EXCHANGE NATL BANCSHARES INC	COM	301309100	135	4760	SH	DEFINED	6
EXELON CORP	COM	30161N101	3380	63257	SH	DEFINED	12
EXELON CORP	COM	30161N101	33	617	SH	DEFINED	2
EXELON CORP	COM	30161N101	382	7140	SH	DEFINED	11
EXELON CORP	COM	30161N101	13387	250500	SH	DEFINED	3
EXELON CORP	COM	30161N101	16	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	693	13068	SH	DEFINED	9
EXELON CORP	COM	30161N101	25220	471925	SH	DEFINED	17
EXELON CORP	COM	30161N101	955	17871	SH	DEFINED	5
EXPEDIA INC DEL	*W EXP 02/04/200	30212P121	1	100	SH	DEFINED	12
EXPEDIA INC DEL	COM	30212P105	172021	8683566	SH	DEFINED	10
EXPEDIA INC DEL	COM	30212P105	126788	6400200	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	959643	48442370	SH	DEFINED	8
EXPEDIA INC DEL	COM	30212P105	2476	124999	SH	DEFINED	7
EXPEDIA INC DEL	COM	30212P105	2606	130149	SH	DEFINED	9
EXPEDIA INC DEL	COM	30212P105	426	21515	SH	DEFINED	17
EXPEDIA INC DEL	COM	30212P105	235	11847	SH	DEFINED	11
EXPEDIA INC DEL	COM	30212P105	2	100	SH	DEFINED	1
EXPEDIA INC DEL	COM	30212P105	7945	401042	SH	DEFINED	12

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

EXPEDIA INC DEL	COM	30212P105	302	15225	SH	DEFINED	6
EXPEDIA INC DEL	COM	30212P105	21	1082	SH	DEFINED	2
EXPEDITORS INTL WASH INC	COM	302130109	20	355	SH	DEFINED	1
EXPEDITORS INTL WASH INC	COM	302130109	285	5013	SH	DEFINED	12
EXPEDITORS INTL WASH INC	COM	302130109	893	15731	SH	DEFINED	11
EXPONENT INC	COM	30214U102	1857	59150	SH	DEFINED	6
EXPRESS SCRIPTS INC	COM	302182100	438	7047	SH	DEFINED	12
EXPRESS SCRIPTS INC	COM	302182100	522	8400	SH	DEFINED	17
EXPRESSJET HOLDINGS INC	CL A	30218U108	2	180	SH	DEFINED	12
EXPRESSJET HOLDINGS INC	CL A	30218U108	10303	1148650	SH	DEFINED	6
EXPRESSJET HOLDINGS INC	CL A	30218U108	3736	416510	SH	DEFINED	3
EXTREME NETWORKS INC	COM	30226D106	0	7	SH	DEFINED	12
EXXON MOBIL CORP	COM	30231G102	134209	2112196	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	18319	288303	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	81912	1289138	SH	DEFINED	12
EXXON MOBIL CORP	COM	30231G102	70038	1102262	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	1906	30000	SH	DEFINED	8
EXXON MOBIL CORP	COM	30231G102	57	900	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	65710	1034148	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	71440	1124324	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	6737	106533	SH	DEFINED	9
EXXON MOBIL CORP	COM	30231G102	6853	107850	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	264049	4155636	SH	DEFINED	17
EXXON MOBIL CORP	COM	30231G102	329	5170	SH	DEFINED	4
EYETECH PHARMACEUTICALS INC	COM	302297106	0	0	SH	DEFINED	12
EZCORP INC	CL A NON VTG	302301106	8507	529707	SH	DEFINED	3
EZCORP INC	CL A NON VTG	302301106	30	1865	SH	DEFINED	12
F M C CORP	COM NEW	302491303	17	300	SH	DEFINED	6
F M C CORP	COM NEW	302491303	112	1950	SH	DEFINED	12
F M C CORP	COM NEW	302491303	30029	524800	SH	DEFINED	3
F N B CORP N C	COM	302519103	984	52173	SH	DEFINED	6
F N B CORP VA	COM	302930102	191	6904	SH	DEFINED	12
F N B CORP VA	COM	302930102	2631	95056	SH	DEFINED	6
F5 NETWORKS INC	COM	315616102	11	254	SH	DEFINED	11
F5 NETWORKS INC	COM	315616102	4	100	SH	DEFINED	12
FAIR ISAAC CORP	COM	303250104	13043	291130	SH	DEFINED	3
FAIR ISAAC CORP	COM	303250104	15	337	SH	DEFINED	11
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	10	700	SH	DEFINED	12
FAIRMONT HOTELS RESORTS INC	COM	305204109	52	1554	SH	DEFINED	12
FAIRPOINT COMMUNICATIONS INC	COM	305560104	15	1000	SH	DEFINED	12
FAIRPOINT COMMUNICATIONS INC	COM	305560104	6	400	SH	DEFINED	9
FALCONBRIDGE LTD NEW 2005	COM	306104100	1916	71690	SH	DEFINED	3
FAMILY DLR STORES INC	COM	307000109	2	100	SH	DEFINED	4
FAMILY DLR STORES INC	COM	307000109	89	4460	SH	DEFINED	11
FAMILY DLR STORES INC	COM	307000109	8	400	SH	DEFINED	17
FAMILY DLR STORES INC	COM	307000109	30	1500	SH	DEFINED	9
FAMILY DLR STORES INC	COM	307000109	2543	127974	SH	DEFINED	12
FAMOUS DAVES AMER INC	COM	307068106	125	10460	SH	DEFINED	3
FARGO ELECTRONICS INC	COM	30744P102	883	50560	SH	DEFINED	3
FARMER BROS CO	COM	307675108	30	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	1637	26804	SH	DEFINED	11
FASTENAL CO	COM	311900104	205	3350	SH	DEFINED	12
FBL FINL GROUP INC	CL A	30239F106	25660	856760	SH	DEFINED	6
FBL FINL GROUP INC	CL A	30239F106	36	1200	SH	DEFINED	11
FEATHERLITE INC	COM	313054108	490	141886	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	1797	31831	SH	DEFINED	17
FEDERAL HOME LN MTG CORP	COM	313400301	64	1135	SH	DEFINED	9
FEDERAL HOME LN MTG CORP	COM	313400301	2382	42188	SH	DEFINED	12
FEDERAL HOME LN MTG CORP	COM	313400301	69	1216	SH	DEFINED	1
FEDERAL HOME LN MTG CORP	COM	313400301	17734	314100	SH	DEFINED	8
FEDERAL HOME LN MTG CORP	COM	313400301	964	17075	SH	DEFINED	7
FEDERAL HOME LN MTG CORP	COM	313400301	16194	286823	SH	DEFINED	4

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

FEDERAL HOME LN MTG CORP	COM	313400301	8812	156073	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	138	2450	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	11079	196224	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	3610	63934	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	138	2450	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	19401	432869	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	628	14005	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	8409	187615	SH	DEFINED	12
FEDERAL NATL MTG ASSN	COM	313586109	4988	111281	SH	DEFINED	17
FEDERAL NATL MTG ASSN	COM	313586109	3303	73700	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	13173	293900	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	28257	630460	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	4583	102254	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	2354	52513	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	4973	110948	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	5855	131176	SH	DEFINED	9
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	61	995	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1708	28036	SH	DEFINED	12
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2558	42027	SH	DEFINED	9
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	81	1325	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	435	25590	SH	DEFINED	9
FEDERAL SIGNAL CORP	COM	313855108	139	8142	SH	DEFINED	12
FEDERAL SIGNAL CORP	COM	313855108	99	5800	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	748	11184	SH	DEFINED	11
FEDERATED DEPT STORES INC DE	COM	31410H101	416	6216	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	58608	876445	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	930	13937	SH	DEFINED	9
FEDERATED DEPT STORES INC DE	COM	31410H101	2058	30780	SH	DEFINED	12
FEDERATED DEPT STORES INC DE	COM	31410H101	159	2370	SH	DEFINED	17
FEDERATED DEPT STORES INC DE	COM	31410H101	18457	276010	SH	DEFINED	3
FEDERATED DEPT STORES INC DE	COM	31410H101	693	10358	SH	DEFINED	5
FEDERATED INVS INC PA	CL B	314211103	1705	51323	SH	DEFINED	12
FEDERATED PREM INTR MUN INC	COM	31423M105	44	3250	SH	DEFINED	12
FEDERATED PREM MUN INC FD	COM	31423P108	61	4191	SH	DEFINED	12
FEDEX CORP	COM	31428X106	9076	104166	SH	DEFINED	17
FEDEX CORP	COM	31428X106	279	3206	SH	DEFINED	11
FEDEX CORP	COM	31428X106	10348	118770	SH	DEFINED	3
FEDEX CORP	COM	31428X106	213	2450	SH	DEFINED	2
FEDEX CORP	COM	31428X106	6286	72144	SH	DEFINED	12
FEDEX CORP	COM	31428X106	13205	151560	SH	DEFINED	6
FEDEX CORP	COM	31428X106	64851	744300	SH	DEFINED	8
FEDEX CORP	COM	31428X106	4452	51100	SH	DEFINED	7
FEDEX CORP	COM	31428X106	2135	24500	SH	DEFINED	10
FEDEX CORP	COM	31428X106	1615	18800	SH	DEFINED	9
FEI CO	COM	30241L109	19	1000	SH	DEFINED	11
FELCOR LODGING TR INC	COM	31430F101	6059	399961	SH	DEFINED	3
FELCOR LODGING TR INC	PFD CV A \$1.95	31430F200	333	13500	SH	DEFINED	12
FELCOR LODGING TR INC	COM	31430F101	18	1200	SH	DEFINED	2
FELCOR LODGING TR INC	COM	31430F101	405	26700	SH	DEFINED	12
FELDMAN MALL PPTYS INC	COM	314308107	14	1100	SH	DEFINED	3
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	300	13845	SH	DEFINED	12
FERRO CORP	COM	315405100	14	750	SH	DEFINED	11
FERRO CORP	COM	315405100	1957	106850	SH	DEFINED	3
FERRO CORP	COM	315405100	850	46400	SH	DEFINED	2
FERRO CORP	COM	315405100	42	2300	SH	DEFINED	12
FIDELITY BANKSHARES INC NEW	COM	31604Q107	64	2104	SH	DEFINED	17
FIDELITY BANKSHARES INC NEW	COM	31604Q107	5988	195999	SH	DEFINED	1
FIDELITY BANKSHARES INC NEW	COM	31604Q107	23	750	SH	DEFINED	11
FIDELITY NATL FINL INC	COM	316326107	31	687	SH	DEFINED	9
FIDELITY NATL FINL INC	COM	316326107	124	2794	SH	DEFINED	6
FIDELITY NATL FINL INC	COM	316326107	169	3800	SH	DEFINED	3
FIDELITY NATL FINL INC	COM	316326107	91	2054	SH	DEFINED	12

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

FIDUCIARY CLAYMORE MLP OPP F	COM	31647Q106	364	17817	SH	DEFINED	12
FIELDSTONE INVT CORP	COM	31659U300	307	26350	SH	DEFINED	12
FIELDSTONE INVT CORP	COM	31659U300	31097	2667000	SH	DEFINED	13
FIFTH THIRD BANCORP	COM	316773100	209	5680	SH	DEFINED	11
FIFTH THIRD BANCORP	COM	316773100	6806	185311	SH	DEFINED	17
FIFTH THIRD BANCORP	COM	316773100	1706	46550	SH	DEFINED	9
FIFTH THIRD BANCORP	COM	316773100	29463	802148	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	7	200	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	5279	143725	SH	DEFINED	12
FINANCIAL FED CORP	COM	317492106	45	1130	SH	DEFINED	11
FINANCIAL FED CORP	COM	317492106	425	10687	SH	DEFINED	12
FINANCIAL FED CORP	COM	317492106	624	15674	SH	DEFINED	1
FINISAR	COM	31787A101	0	14	SH	DEFINED	12
FINISAR	COM	31787A101	450	328800	SH	DEFINED	3
FINLAY ENTERPRISES INC	COM NEW	317884203	3710	409880	SH	DEFINED	6
FIRST ADVANTAGE CORP	CL A	31845F100	21	706	SH	DEFINED	12
FIRST AMERN CORP CALIF	COM	318522307	25813	565210	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	5	113	SH	DEFINED	9
FIRST AMERN CORP CALIF	COM	318522307	12672	277458	SH	DEFINED	3
FIRST AMERN CORP CALIF	COM	318522307	137	3000	SH	DEFINED	17
FIRST AMERN CORP CALIF	COM	318522307	8	182	SH	DEFINED	11
FIRST AMERN CORP CALIF	COM	318522307	70	1542	SH	DEFINED	12
FIRST BANCORP N C	COM	318910106	1518	75759	SH	DEFINED	6
FIRST BANCORP N C	COM	318910106	48	2394	SH	DEFINED	12
FIRST BANCORP P R	COM	318672102	13524	799280	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	134	5486	SH	DEFINED	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	1912	39975	SH	DEFINED	1
FIRST CMNTY BANCORP CALIF	COM	31983B101	4642	97060	SH	DEFINED	3
FIRST CMNTY BANCSHARES INC N	COM	31983A103	3168	107960	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	133	10000	SH	DEFINED	1
FIRST COMWLTH FINL CORP PA	COM	319829107	166	12432	SH	DEFINED	12
FIRST COMWLTH FINL CORP PA	COM	319829107	5951	446400	SH	DEFINED	6
FIRST CONSULTING GROUP INC	COM	31986R103	3136	541150	SH	DEFINED	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	659	3863	SH	DEFINED	12
FIRST DATA CORP	COM	319963104	638	15959	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	12031	300772	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	5062	126543	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	6192	154802	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	3652	91291	SH	DEFINED	3
FIRST DATA CORP	COM	319963104	21375	534368	SH	DEFINED	17
FIRST DATA CORP	COM	319963104	8650	216240	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	2511	62960	SH	DEFINED	9
FIRST DATA CORP	COM	319963104	2322	58057	SH	DEFINED	12
FIRST DATA CORP	COM	319963104	576	14400	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	11086	277147	SH	DEFINED	4
FIRST FINL BANCORP OH	COM	320209109	19	1000	SH	DEFINED	12
FIRST FINL BANCORP OH	COM	320209109	9	500	SH	DEFINED	2
FIRST FINL BANKSHARES	COM	32020R109	697	20001	SH	DEFINED	1
FIRST FINL CORP IND	COM	320218100	15	566	SH	DEFINED	12
FIRST FINL CORP IND	COM	320218100	976	36153	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	123	4000	SH	DEFINED	11
FIRST FINL HLDGS INC	COM	320239106	5171	167667	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	246	8000	SH	DEFINED	12
FIRST FINL SVC CORP	COM	32022D108	1250	42190	SH	DEFINED	6
FIRST FRANKLIN CORP	COM	320272107	8	500	SH	DEFINED	12
FIRST HORIZON NATL CORP	COM	320517105	816	22445	SH	DEFINED	12
FIRST HORIZON NATL CORP	COM	320517105	58	1600	SH	DEFINED	9
FIRST HORIZON NATL CORP	COM	320517105	1055	29015	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	115	3150	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	15	400	SH	DEFINED	11
FIRST IND CORP	COM	32054R108	16	471	SH	DEFINED	12
FIRST IND CORP	COM	32054R108	306	8975	SH	DEFINED	2

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

FIRST IND CORP	COM	32054R108	1477	43355	SH	DEFINED	3
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	1100	27465	SH	DEFINED	12
FIRST ISRAEL FD INC	COM	32063L100	3	200	SH	DEFINED	12
FIRST LONG IS CORP	COM	320734106	451	10125	SH	DEFINED	12
FIRST M & F CORP	COM	320744105	1796	50953	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	17313	681624	SH	DEFINED	3
FIRST MARBLEHEAD CORP	COM	320771108	3	100	SH	DEFINED	12
FIRST MARINER BANCORP	COM	320795107	114	6785	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	34	1322	SH	DEFINED	6
FIRST MERCHANTS CORP	COM	320817109	41	1590	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	36	1400	SH	DEFINED	3
FIRST MUTUAL BANCSHARES INC	COM	32190E102	885	34354	SH	DEFINED	6
FIRST NATL LINCOLN CORP ME	COM	335716106	56	2911	SH	DEFINED	12
FIRST NIAGARA FINL GP INC	COM	33582V108	276	19129	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	6	399	SH	DEFINED	9
FIRST NIAGARA FINL GP INC	COM	33582V108	15699	1087173	SH	DEFINED	3
FIRST NIAGARA FINL GP INC	COM	33582V108	38	2644	SH	DEFINED	2
FIRST NIAGARA FINL GP INC	COM	33582V108	660	45725	SH	DEFINED	12
FIRST PL FINL CORP	COM	33610T109	2220	100133	SH	DEFINED	6
FIRST PL FINL CORP	COM	33610T109	23	1031	SH	DEFINED	17
FIRST REGL BANCORP	COM	33615C101	949	12050	SH	DEFINED	3
FIRST REP BK SAN FRANCISCO	COM	336158100	8	226	SH	DEFINED	9
FIRST REP BK SAN FRANCISCO	COM	336158100	1605	45550	SH	DEFINED	3
FIRST SEC GROUP INC	COM	336312103	246	25000	SH	DEFINED	1
FIRST SOUTH BANCORP INC VA	COM	33646W100	47	1400	SH	DEFINED	6
FIRST SOUTH BANCORP INC VA	COM	33646W100	12	375	SH	DEFINED	12
FIRST ST BANCORPORATION	COM	336453105	780	36790	SH	DEFINED	3
FIRST ST BANCORPORATION	COM	336453105	5236	247101	SH	DEFINED	1
FIRST ST FINL CORP FLA	COM	33708M206	213	15000	SH	DEFINED	1
FIRST TR ABERDEEN GBLB OPP F	COM SHS	337319107	50	2788	SH	DEFINED	12
FIRST TR FIDCRY ASST MNGT CO	COM	337318109	247	13141	SH	DEFINED	12
FIRST TR STRTGC HIGH INCM FD	COM	337347108	41	2150	SH	DEFINED	12
FIRST TR VALUE LINE 100 FD	COM SHS	33735D104	323	19582	SH	DEFINED	12
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	533	35800	SH	DEFINED	12
FIRST TR/FOUR CRNRS SR FLOAT	COM	33733U108	130	7490	SH	DEFINED	12
FIRST TRUST FIDAC MTG INCM F	COM SHS	33734E103	25	1500	SH	DEFINED	12
FIRST UTD CORP	COM	33741H107	6	292	SH	DEFINED	12
FIRST UTD CORP	COM	33741H107	1682	84522	SH	DEFINED	6
FIRST W VA BANCORP INC	COM	337493100	20	1100	SH	DEFINED	11
FIRST W VA BANCORP INC	COM	337493100	20	1100	SH	DEFINED	12
FIRSTBANK CORP MICH	COM	33761G104	936	36833	SH	DEFINED	6
FIRSTBANK NW CORP	COM	33762X106	61	2200	SH	DEFINED	12
FIRSTENERGY CORP	COM	337932107	82	1569	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	1630	31278	SH	DEFINED	12
FIRSTENERGY CORP	COM	337932107	268	5136	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	3625	69550	SH	DEFINED	3
FIRSTENERGY CORP	COM	337932107	44	850	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	3516	67458	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	136	2617	SH	DEFINED	9
FIRSTFED FINL CORP	COM	337907109	77	1438	SH	DEFINED	11
FIRSTFED FINL CORP	COM	337907109	21400	397690	SH	DEFINED	3
FIRSTFED FINL CORP	COM	337907109	13232	245900	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	7	125	SH	DEFINED	12
FIRSTMERIT CORP	COM	337915102	11	400	SH	DEFINED	2
FIRSTMERIT CORP	COM	337915102	876	32700	SH	DEFINED	3
FIRSTMERIT CORP	COM	337915102	669	24975	SH	DEFINED	12
FISERV INC	COM	337738108	6424	140038	SH	DEFINED	12
FISERV INC	COM	337738108	22	475	SH	DEFINED	17
FISERV INC	COM	337738108	64	1400	SH	DEFINED	2
FISERV INC	COM	337738108	339	7400	SH	DEFINED	3
FISERV INC	COM	337738108	855	18640	SH	DEFINED	11
FISERV INC	COM	337738108	8364	182350	SH	DEFINED	1

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

FISHER SCIENTIFIC INTL INC	COM NEW	338032204	17	282	SH	DEFINED	2
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	1216	19603	SH	DEFINED	12
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	6632	106876	SH	DEFINED	11
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	931	15000	SH	DEFINED	17
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	540	8700	SH	DEFINED	5
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	9
FIVE STAR QUALITY CARE INC	COM	33832D106	154	22329	SH	DEFINED	12
FLAGSTAR BANCORP INC	COM	337930101	20365	1264903	SH	DEFINED	6
FLAHERTY & CRMN/CLYMR PFD SE	COM SHS	338478100	1465	68351	SH	DEFINED	12
FLAHERTY & CRMRN CLYMRE T R	COM	338479108	246	11892	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	140	10775	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	338480106	18	1100	SH	DEFINED	12
FLANDERS CORP	COM	338494107	30	2500	SH	DEFINED	11
FLEETWOOD ENTERPRISES INC	COM	339099103	1009	82040	SH	DEFINED	12
FLEETWOOD ENTERPRISES INC	COM	339099103	22380	1819955	SH	DEFINED	6
FLEXSTEEL INDS INC	COM	339382103	15	1000	SH	DEFINED	12
FLEXSTEEL INDS INC	COM	339382103	1530	101870	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	116	8991	SH	DEFINED	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	21790	1709636	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	12159	946263	SH	DEFINED	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	43	3346	SH	DEFINED	2
FLEXTRONICS INTL LTD	ORD	Y2573F102	589	45825	SH	DEFINED	5
FLEXTRONICS INTL LTD	ORD	Y2573F102	1606	125000	SH	DEFINED	
FLIR SYS INC	COM	302445101	7986	269975	SH	DEFINED	1
FLIR SYS INC	COM	302445101	16	550	SH	DEFINED	11
FLORIDA EAST COAST INDS	COM	340632108	1583	34958	SH	DEFINED	12
FLORIDA EAST COAST INDS	COM	340632108	651	13858	SH	DEFINED	17
FLORIDA ROCK INDS INC	COM	341140101	891	13900	SH	DEFINED	17
FLORIDA ROCK INDS INC	COM	341140101	4138	64567	SH	DEFINED	12
FLOWERS FOODS INC	COM	343498101	55	2025	SH	DEFINED	9
FLOWERS FOODS INC	COM	343498101	371	13601	SH	DEFINED	12
FLOWERVE CORP	COM	34354P105	56	1540	SH	DEFINED	12
FLUOR CORP NEW	COM	343412102	1360	21121	SH	DEFINED	12
FLUOR CORP NEW	COM	343412102	129	2000	SH	DEFINED	9
FLUSHING FINL CORP	COM	343873105	3801	232201	SH	DEFINED	6
FLUSHING FINL CORP	COM	343873105	206	12605	SH	DEFINED	12
FLYI INC	COM	34407T104	1	2000	SH	DEFINED	12
FNB CORP PA	COM	302520101	147	8500	SH	DEFINED	17
FNB CORP PA	COM	302520101	10014	579500	SH	DEFINED	6
FNB CORP PA	COM	302520101	77	4483	SH	DEFINED	12
FNB FINANCIAL SERVICES CORP	COM	302526108	1811	103033	SH	DEFINED	6
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	3	116	SH	DEFINED	11
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	70	1000	SH	DEFINED	3
FONAR CORP	COM	344437108	4	4131	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	24	1100	SH	DEFINED	11
FOOT LOCKER INC	COM	344849104	36	1659	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	2243	102230	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	33	1500	SH	DEFINED	2
FOOT LOCKER INC	COM	344849104	577	26290	SH	DEFINED	3
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	118	3250	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	18	500	SH	DEFINED	2
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	13	350	PRN	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1564	42900	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	69	1900	SH	DEFINED	9
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	55	1500	SH	DEFINED	1
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	877	24055	SH	DEFINED	12
FORD MTR CO DEL	COM PAR \$0.01	345370860	28	2800	SH	DEFINED	7
FORD MTR CO DEL	COM PAR \$0.01	345370860	1365	138391	SH	DEFINED	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	70	7078	SH	DEFINED	9
FORD MTR CO DEL	COM PAR \$0.01	345370860	1584	160693	SH	DEFINED	12
FORD MTR CO DEL	COM PAR \$0.01	345370860	38	3849	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	6	600	SH	DEFINED	6

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

FORD MTR CO DEL	COM PAR \$0.01	345370860	9	873 SH	DEFINED	11
FORDING CDN COAL TR	TR UNIT	345425102	881	6900 SH	DEFINED	5
FORDING CDN COAL TR	TR UNIT	345425102	887	20844 SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL A	345550107	320	8400 SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	54	1400 SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	264	6900 SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL A	345550107	433	11366 SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL A	345550107	335	8800 SH	DEFINED	5
FOREST LABS INC	COM	345838106	96	2470 SH	DEFINED	6
FOREST LABS INC	COM	345838106	1031	26459 SH	DEFINED	12
FOREST LABS INC	COM	345838106	6	160 SH	DEFINED	9
FOREST LABS INC	COM	345838106	7127	182875 SH	DEFINED	17
FOREST LABS INC	COM	345838106	41	1050 SH	DEFINED	11
FOREST LABS INC	COM	345838106	72	1840 SH	DEFINED	4
FOREST OIL CORP	COM PAR \$0.01	346091705	2303	44200 SH	DEFINED	6
FOREST OIL CORP	COM PAR \$0.01	346091705	135	2600 SH	DEFINED	12
FORRESTER RESH INC	COM	346563109	21	1000 SH	DEFINED	12
FORT DEARBORN INCOME SECS IN	COM	347200107	80	5400 SH	DEFINED	12
FORTUNE BRANDS INC	COM	349631101	89	1100 SH	DEFINED	9
FORTUNE BRANDS INC	COM	349631101	24	300 SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	4111	50547 SH	DEFINED	12
FORTUNE BRANDS INC	COM	349631101	611	7510 SH	DEFINED	11
FORTUNE BRANDS INC	COM	349631101	375	4616 SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	22333	274600 SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	32203	395960 SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	517	6355 SH	DEFINED	5
FORTUNE BRANDS INC	PFD CV \$2.67	349631200	4	8 SH	DEFINED	12
FORWARD AIR CORP	COM	349853101	7	200 SH	DEFINED	2
FORWARD AIR CORP	COM	349853101	15	420 SH	DEFINED	12
FORWARD INDS INC N Y	COM NEW	349862300	15	635 SH	DEFINED	12
FOSSIL INC	COM	349882100	21	1160 SH	DEFINED	12
FOSSIL INC	COM	349882100	45	2500 SH	DEFINED	2
FOSTER WHEELER LTD	SHS NEW	G36535139	46	1500 SH	DEFINED	12
FOSTER WHEELER LTD	SHS NEW	G36535139	71022	2299200 SH	DEFINED	13
FOUNDATION COAL HLDGS INC	COM	35039W100	8885	231090 SH	DEFINED	3
FOUNDATION COAL HLDGS INC	COM	35039W100	151	3930 SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	24	1900 SH	DEFINED	11
FOUNDRY NETWORKS INC	COM	35063R100	450	35450 SH	DEFINED	17
FOUNDRY NETWORKS INC	COM	35063R100	471	37075 SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	45287	3565165 SH	DEFINED	6
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	8494	148552 SH	DEFINED	7
FPIC INS GROUP INC	COM	302563101	407	11300 SH	DEFINED	6
FPL GROUP INC	COM	302571104	244	5132 SH	DEFINED	5
FPL GROUP INC	COM	302571104	3380	71007 SH	DEFINED	12
FPL GROUP INC	COM	302571104	3766	79230 SH	DEFINED	9
FPL GROUP INC	COM	302571104	822	17276 SH	DEFINED	11
FPL GROUP INC	COM	302571104	16938	355837 SH	DEFINED	17
FPL GROUP INC	COM	302571104	324	6800 SH	DEFINED	2
FPL GROUP INC	COM	302571104	427	8980 SH	DEFINED	6
FRANCE TELECOM	SPONSORED ADR	35177Q105	34	1195 SH	DEFINED	11
FRANCE TELECOM	SPONSORED ADR	35177Q105	12	400 SH	DEFINED	17
FRANKLIN BK CORP DEL	COM	352451108	13	800 SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	31	740 SH	DEFINED	11
FRANKLIN ELEC INC	COM	353514102	6421	155135 SH	DEFINED	12
FRANKLIN RES INC	COM	354613101	385	4587 SH	DEFINED	1
FRANKLIN RES INC	COM	354613101	4439	52867 SH	DEFINED	17
FRANKLIN RES INC	COM	354613101	134	1600 SH	DEFINED	7
FRANKLIN RES INC	COM	354613101	28	334 SH	DEFINED	2
FRANKLIN RES INC	COM	354613101	219	2614 SH	DEFINED	12
FRANKLIN STREET PPTYS CORP	COM	35471R106	159	9700 SH	DEFINED	12
FRANKLIN STREET PPTYS CORP	COM	35471R106	111	6787 SH	DEFINED	2
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	81	6106 SH	DEFINED	12

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

FRANKLIN UNVL TR	SH BEN INT	355145103	8	1237	SH	DEFINED	12
FREDS INC	CL A	356108100	450	35965	SH	DEFINED	12
FREDS INC	CL A	356108100	14	1097	SH	DEFINED	11
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	1052	21655	SH	DEFINED	11
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	63	1300	SH	DEFINED	4
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	2444	50300	SH	DEFINED	3
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	14671	301943	SH	DEFINED	17
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	89	1837	SH	DEFINED	9
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	8335	171537	SH	DEFINED	12
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	128	5437	SH	DEFINED	17
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	172	7314	SH	DEFINED	12
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	6	262	SH	DEFINED	11
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	5	198	SH	DEFINED	7
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	54	2310	SH	DEFINED	2
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	100	4230	SH	DEFINED	9
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	20641	875380	SH	DEFINED	3
FREIGHTCAR AMER INC	COM	357023100	13649	334710	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	29103	1333147	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	3	160	SH	DEFINED	12
FREMONT GEN CORP	COM	357288109	22294	1021250	SH	DEFINED	6
FREMONT GEN CORP	COM	357288109	2	94	SH	DEFINED	11
FREQUENCY ELECTRS INC	COM	358010106	33	3000	SH	DEFINED	12
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	313	10378	SH	DEFINED	6
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	1338	44050	SH	DEFINED	17
FRESH BRANDS INC	COM	35803U108	550	76422	SH	DEFINED	6
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	3367	123680	SH	DEFINED	3
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	1146	42110	SH	DEFINED	12
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	46	4500	SH	DEFINED	2
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	2799	274691	SH	DEFINED	12
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	20	2000	SH	DEFINED	11
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	2	200	SH	DEFINED	9
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	29909	2935100	SH	DEFINED	13
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	564	50000	SH	DEFINED	
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	7862	771500	SH	DEFINED	8
FRISCHS RESTAURANTS INC	COM	358748101	1411	58400	SH	DEFINED	6
FRONTIER FINL CORP WASH	COM	35907K105	2222	76629	SH	DEFINED	6
FRONTIER OIL CORP	COM	35914P105	40	900	SH	DEFINED	12
FRONTIER OIL CORP	COM	35914P105	94832	2138264	SH	DEFINED	3
FRONTLINE LTD	SHS	G3682E127	137	3100	SH	DEFINED	12
FROZEN FOOD EXPRESS INDS INC	COM	359360104	1141	108771	SH	DEFINED	12
FTD GROUP INC	COM	30267U108	41	4000	SH	DEFINED	3
FTI CONSULTING INC	COM	302941109	1010	60000	SH	DEFINED	
FTI CONSULTING INC	COM	302941109	1434	56770	SH	DEFINED	12
FUELCELL ENERGY INC	COM	35952H106	156	14200	SH	DEFINED	12
FUJI PHOTO FILM LTD	ADR	359586302	44	1335	SH	DEFINED	11
FULL HOUSE RESORTS INC	COM	359678109	21	5000	SH	DEFINED	12
FULLER H B CO	COM	359694106	17083	549660	SH	DEFINED	3
FULLER H B CO	COM	359694106	6953	223730	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	854	50982	SH	DEFINED	12
FULTON FINL CORP PA	COM	360271100	22	1312	SH	DEFINED	11
FULTON FINL CORP PA	COM	360271100	5	288	SH	DEFINED	17
FURNITURE BRANDS INTL INC	COM	360921100	19	1050	SH	DEFINED	12
FURNITURE BRANDS INTL INC	COM	360921100	31320	1737107	SH	DEFINED	6
FURNITURE BRANDS INTL INC	COM	360921100	9	500	SH	DEFINED	11
G & K SVCS INC	CL A	361268105	12	300	SH	DEFINED	4
G B & T BANCSHARES INC	COM	361462104	85	4000	SH	DEFINED	1
GABELLI CONV & INCOME SECS F	CONV SECS FD	36240B109	44	4634	SH	DEFINED	12
GABELLI DIVD & INCOME TR	COM	36242H104	4037	218663	SH	DEFINED	12
GABELLI EQUITY TR INC	COM	362397101	753	90214	SH	DEFINED	12
GABELLI GLB GLD NAT RES & IN	COM SHS BN INT	36244N109	295	13465	SH	DEFINED	12
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	11	1054	SH	DEFINED	12
GABELLI GLOBL UTIL & INCOME	COM SH BEN INT	36242L105	20	1006	SH	DEFINED	12

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

GABELLI UTIL TR	COM	36240A101	134	13600	SH	DEFINED	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	429	9839	SH	DEFINED	12
GALLAGHER ARTHUR J & CO	COM	363576109	3933	136529	SH	DEFINED	12
GALLAGHER ARTHUR J & CO	COM	363576109	28624	993560	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	70	1120	SH	DEFINED	17
GALLAHER GROUP PLC	SPONSORED ADR	363595109	99	1590	SH	DEFINED	2
GALLAHER GROUP PLC	SPONSORED ADR	363595109	26028	419200	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	6	100	SH	DEFINED	9
GALLAHER GROUP PLC	SPONSORED ADR	363595109	50	800	SH	DEFINED	11
GAMESTOP CORP	COM CL B	36466R200	1	42	SH	DEFINED	12
GAMESTOP CORP	CL A	36466R101	16	500	SH	DEFINED	12
GAMESTOP CORP	COM CL B	36466R200	5	169	SH	DEFINED	11
GAMMON LAKE RES INC	COM	364915108	15	1825	SH	DEFINED	12
GANNETT INC	COM	364730101	1471	21373	SH	DEFINED	11
GANNETT INC	COM	364730101	9331	135565	SH	DEFINED	2
GANNETT INC	COM	364730101	25655	372733	SH	DEFINED	17
GANNETT INC	COM	364730101	5385	78239	SH	DEFINED	12
GANNETT INC	COM	364730101	1404	20400	SH	DEFINED	5
GANNETT INC	COM	364730101	7	100	SH	DEFINED	6
GANNETT INC	COM	364730101	28	400	SH	DEFINED	3
GAP INC DEL	COM	364760108	15	880	SH	DEFINED	17
GAP INC DEL	COM	364760108	1574	90301	SH	DEFINED	12
GAP INC DEL	COM	364760108	38	2175	SH	DEFINED	11
GAP INC DEL	COM	364760108	4	250	SH	DEFINED	2
GAP INC DEL	COM	364760108	6	350	SH	DEFINED	6
GARDNER DENVER INC	COM	365558105	2	36	SH	DEFINED	12
GARDNER DENVER INC	COM	365558105	22	500	SH	DEFINED	11
GARMIN LTD	ORD	G37260109	7160	105556	SH	DEFINED	12
GARMIN LTD	ORD	G37260109	726	10700	SH	DEFINED	11
GARTNER INC	COM	366651107	5	442	SH	DEFINED	12
GARTNER INC	COM	366651107	6	520	SH	DEFINED	17
GATEWAY FINL HLDGS INC	COM	368140109	563	31000	SH	DEFINED	1
GATEWAY INC	COM	367626108	612	226561	SH	DEFINED	12
GATEWAY INC	COM	367626108	46	17187	SH	DEFINED	9
GATEWAY INC	COM	367626108	0	100	SH	DEFINED	2
GATEWAY INC	COM	367626108	2	800	SH	DEFINED	17
GATX CORP	COM	361448103	20	500	SH	DEFINED	11
GATX CORP	COM	361448103	194	4899	SH	DEFINED	12
GATX CORP	COM	361448103	1361	34420	SH	DEFINED	3
GEAC COMPUTER LTD	COM	368289104	68	7300	SH	DEFINED	7
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	5378	1816737	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	31281	10568043	SH	DEFINED	8
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	7	2500	SH	DEFINED	12
GENAERA CORP	COM	36867G100	1	400	SH	DEFINED	9
GENAISSANCE PHARMACEUTICALS	COM	36867W105	551	396267	SH	DEFINED	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	5105	3672667	SH	DEFINED	12
GENAISSANCE PHARMACEUTICALS	COM	36867W105	6	4650	SH	DEFINED	11
GENCORP INC	COM	368682100	14	731	SH	DEFINED	12
GENE LOGIC INC	COM	368689105	1	125	SH	DEFINED	12
GENE LOGIC INC	COM	368689105	807	165065	SH	DEFINED	3
GENELABS TECHNOLOGIES INC	COM	368706107	1	1000	SH	DEFINED	12
GENENTECH INC	COM NEW	368710406	34	400	SH	DEFINED	9
GENENTECH INC	COM NEW	368710406	13	150	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	459	5456	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	8832	104884	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	40246	477925	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	1635	19421	SH	DEFINED	12
GENENTECH INC	COM NEW	368710406	58	685	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	1710	20301	SH	DEFINED	5
GENERAL AMERN INVS INC	COM	368802104	142	4060	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	1404	11770	SH	DEFINED	9
GENERAL DYNAMICS CORP	COM	369550108	12	100	SH	DEFINED	6

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

GENERAL DYNAMICS CORP	COM	369550108	3965	33167	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	8313	69535	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	295	2465	SH	DEFINED	2
GENERAL DYNAMICS CORP	COM	369550108	9001	75290	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	230	1925	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	4842	40498	SH	DEFINED	17
GENERAL DYNAMICS CORP	COM	369550108	4806	40200	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	12911	108000	SH	DEFINED	8
GENERAL ELEC CO	COM	369604103	7577	225025	SH	DEFINED	11
GENERAL ELEC CO	COM	369604103	8533	254152	SH	DEFINED	9
GENERAL ELEC CO	COM	369604103	12863	382021	SH	DEFINED	7
GENERAL ELEC CO	COM	369604103	11448	340000	SH	DEFINED	8
GENERAL ELEC CO	COM	369604103	36017	1069700	SH	DEFINED	6
GENERAL ELEC CO	COM	369604103	92864	2758076	SH	DEFINED	12
GENERAL ELEC CO	COM	369604103	1354	40000	SH	DEFINED	
GENERAL ELEC CO	COM	369604103	3762	111726	SH	DEFINED	4
GENERAL ELEC CO	COM	369604103	28774	854584	SH	DEFINED	1
GENERAL ELEC CO	COM	369604103	104586	3106199	SH	DEFINED	17
GENERAL ELEC CO	COM	369604103	14726	437349	SH	DEFINED	5
GENERAL ELEC CO	COM	369604103	60090	1784682	SH	DEFINED	2
GENERAL ELEC CO	COM	369604103	43899	1303794	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM	370021107	231	5150	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM	370021107	44	975	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	30	660	SH	DEFINED	11
GENERAL GROWTH PPTYS INC	COM	370021107	1221	27170	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM	370021107	352	8100	SH	DEFINED	9
GENERAL GROWTH PPTYS INC	COM	370021107	16	350	SH	DEFINED	7
GENERAL GROWTH PPTYS INC	COM	370021107	124	2758	SH	DEFINED	12
GENERAL MARITIME CORP	SHS	Y2692M103	206	5600	SH	DEFINED	12
GENERAL MLS INC	COM	370334104	171	3553	SH	DEFINED	11
GENERAL MLS INC	COM	370334104	876	18183	SH	DEFINED	9
GENERAL MLS INC	COM	370334104	1984	41169	SH	DEFINED	17
GENERAL MLS INC	COM	370334104	10	200	SH	DEFINED	1
GENERAL MLS INC	COM	370334104	392	8140	SH	DEFINED	2
GENERAL MLS INC	COM	370334104	27281	566000	SH	DEFINED	6
GENERAL MLS INC	COM	370334104	243	5035	SH	DEFINED	5
GENERAL MLS INC	COM	370334104	3682	76396	SH	DEFINED	12
GENERAL MTRS CORP	COM	370442105	22	710	SH	DEFINED	11
GENERAL MTRS CORP	DEB SR CONV B	370442733	5	300	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV B	370442733	161197	9363450	PRN	DEFINED	14
GENERAL MTRS CORP	DEB SR CONV B	370442733	323	18700	PRN	DEFINED	
GENERAL MTRS CORP	DEB SR CONV B	370442733	60	3475	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CONV B	370442733	84	4850	SH	DEFINED	12
GENERAL MTRS CORP	DEB SR CV C 33	370442717	178	9000	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CV C 33	370442717	138	7000	SH	DEFINED	11
GENERAL MTRS CORP	DEB SR CV C 33	370442717	51	2600	SH	DEFINED	12
GENERAL MTRS CORP	DEB SR CV C 33	370442717	1075	54425	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	4013	131100	SH	DEFINED	12
GENERAL MTRS CORP	COM	370442105	3	100	SH	DEFINED	1
GENERAL MTRS CORP	COM	370442105	35	1150	SH	DEFINED	17
GENERAL MTRS CORP	COM	370442105	87	2857	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	1931	63100	SH	DEFINED	6
GENERAL MTRS CORP	COM	370442105	18	600	SH	DEFINED	4
GENERAL MTRS CORP	COM	370442105	24	800	SH	DEFINED	7
GENERAL MTRS CORP	DEB SR CONV A	370442741	238	9975	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CONV A	370442741	2	100	SH	DEFINED	12
GENERAL MTRS CORP	DEB SR CONV A	370442741	203	8500	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	49	1602	SH	DEFINED	9
GENESCO INC	COM	371532102	14714	395100	SH	DEFINED	6
GENESCO INC	COM	371532102	33456	898400	SH	DEFINED	3
GENESE & WYO INC	CL A	371559105	13	400	SH	DEFINED	12
GENESE & WYO INC	CL A	371559105	19	600	SH	DEFINED	3

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

GENESIS ENERGY L P	UNIT LTD PARTN	371927104	162	14000	SH	DEFINED	5
GENESIS ENERGY L P	UNIT LTD PARTN	371927104	77	6675	SH	DEFINED	12
GENESIS HEALTHCARE CORP	COM	37184D101	16241	402800	SH	DEFINED	3
GENESIS MICROCHIP INC DEL	COM	37184C103	11	500	SH	DEFINED	2
GENESIS MICROCHIP INC DEL	COM	37184C103	5	206	SH	DEFINED	12
GENLYTE GROUP INC	COM	372302109	40	835	SH	DEFINED	12
GENLYTE GROUP INC	COM	372302109	29	600	SH	DEFINED	11
GENLYTE GROUP INC	COM	372302109	11563	240496	SH	DEFINED	3
GENTA INC	COM NEW	37245M207	8	5400	SH	DEFINED	9
GENTA INC	COM NEW	37245M207	21	13870	SH	DEFINED	12
GENTEX CORP	COM	371901109	967	55593	SH	DEFINED	12
GENTEX CORP	COM	371901109	68	3901	SH	DEFINED	11
GENTIVA HEALTH SERVICES INC	COM	37247A102	61	3375	SH	DEFINED	12
GENUINE PARTS CO	COM	372460105	1727	40255	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	1288	30028	SH	DEFINED	17
GENUINE PARTS CO	COM	372460105	167	3886	SH	DEFINED	11
GENUINE PARTS CO	COM	372460105	2695	62824	SH	DEFINED	12
GENUINE PARTS CO	COM	372460105	1133	26420	SH	DEFINED	3
GENUINE PARTS CO	COM	372460105	4	89	SH	DEFINED	9
GENWORTH FINL INC	COM CL A	37247D106	306	9480	SH	DEFINED	3
GENWORTH FINL INC	COM CL A	37247D106	433	13425	SH	DEFINED	5
GENWORTH FINL INC	COM CL A	37247D106	5	150	SH	DEFINED	11
GENWORTH FINL INC	COM CL A	37247D106	4630	143605	SH	DEFINED	12
GENWORTH FINL INC	COM CL A	37247D106	6	200	SH	DEFINED	2
GENZYME CORP	COM	372917104	14524	202735	SH	DEFINED	1
GENZYME CORP	COM	372917104	4273	59640	SH	DEFINED	12
GENZYME CORP	COM	372917104	6266	87460	SH	DEFINED	11
GENZYME CORP	COM	372917104	34	472	SH	DEFINED	17
GENZYME CORP	COM	372917104	26	366	SH	DEFINED	2
GENZYME CORP	COM	372917104	126	1761	SH	DEFINED	4
GENZYME CORP	COM	372917104	786	10970	SH	DEFINED	5
GEO GROUP INC	COM	36159R103	2035	76801	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	10	400	SH	DEFINED	11
GEORGIA GULF CORP	COM PAR \$0.01	373200203	112	4650	SH	DEFINED	12
GEORGIA PAC CORP	COM	373298108	20	600	SH	DEFINED	9
GEORGIA PAC CORP	COM	373298108	4604	135170	SH	DEFINED	3
GEORGIA PAC CORP	COM	373298108	662	19423	SH	DEFINED	12
GEORGIA PAC CORP	COM	373298108	203	5952	SH	DEFINED	6
GERDAU AMERISTEEL CORP	COM	37373P105	2091	402043	SH	DEFINED	3
GERMAN AMERN BANCORP	COM	373865104	662	49000	SH	DEFINED	6
GERON CORP	COM	374163103	20092	1956419	SH	DEFINED	3
GERON CORP	COM	374163103	11	1100	SH	DEFINED	12
GETTY IMAGES INC	COM	374276103	159	1850	SH	DEFINED	12
GETTY IMAGES INC	COM	374276103	258	3000	SH	DEFINED	5
GETTY RLTY CORP NEW	COM	374297109	326	11320	SH	DEFINED	3
GETTY RLTY CORP NEW	COM	374297109	268	9310	SH	DEFINED	12
GEVITY HR INC	COM	374393106	153	5600	SH	DEFINED	12
GFI GROUP INC	COM	361652209	23	561	SH	DEFINED	12
GFI GROUP INC	COM	361652209	589	14300	SH	DEFINED	3
GIANT INDS INC	COM	374508109	8079	138010	SH	DEFINED	3
GIANT INDS INC	COM	374508109	2	30	SH	DEFINED	12
GIBRALTAR INDS INC	COM	374689107	9256	404714	SH	DEFINED	6
GILDAN ACTIVEWEAR INC	COM	375916103	22	588	SH	DEFINED	12
GILEAD SCIENCES INC	COM	375558103	185	3800	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	51	1050	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	13416	275150	SH	DEFINED	1
GILEAD SCIENCES INC	COM	375558103	465	9532	SH	DEFINED	12
GILEAD SCIENCES INC	COM	375558103	14839	304325	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	788	16155	SH	DEFINED	5
GILLETTE CO	COM	375766102	1585	27226	SH	DEFINED	1
GILLETTE CO	COM	375766102	2323	39906	SH	DEFINED	11
GILLETTE CO	COM	375766102	5853	100574	SH	DEFINED	3

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

GILLETTE CO	COM	375766102	406	6975	SH	DEFINED	5
GILLETTE CO	COM	375766102	6212	106728	SH	DEFINED	12
GIVEN IMAGING	ORD SHS	M52020100	7	300	SH	DEFINED	17
GIVEN IMAGING	ORD SHS	M52020100	25	1050	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	70	2268	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	8070	261408	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	19	625	SH	DEFINED	11
GLACIER BANCORP INC NEW	COM	37637Q105	460	14912	SH	DEFINED	2
GLADSTONE CAPITAL CORP	COM	376535100	20	900	SH	DEFINED	2
GLAMIS GOLD LTD	COM	376775102	11	500	SH	DEFINED	7
GLAMIS GOLD LTD	COM	376775102	80	3600	SH	DEFINED	12
GLATFELTER	COM	377316104	166	11780	SH	DEFINED	12
GLATFELTER	COM	377316104	17	1200	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	10	200	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	426	8312	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	248	4843	SH	DEFINED	9
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	307	5980	SH	DEFINED	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	49008	981832	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	60	1173	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	3528	68799	SH	DEFINED	17
GLEN BURNIE BANCORP	COM	377407101	96	4980	SH	DEFINED	12
GLENAYRE TECHNOLOGIES INC	COM	377899109	13	3550	SH	DEFINED	12
GLENBOROUGH RLTY TR INC	COM	37803P105	12	629	SH	DEFINED	12
GLIMCHER RLTY TR	SH BEN INT	379302102	18	750	SH	DEFINED	12
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	92	5300	SH	DEFINED	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	3	80	SH	DEFINED	17
GLOBAL IMAGING SYSTEMS	COM	37934A100	3345	98250	SH	DEFINED	6
GLOBAL INDS LTD	COM	379336100	99	6700	SH	DEFINED	12
GLOBAL PMTS INC	COM	37940X102	62	800	SH	DEFINED	17
GLOBAL PMTS INC	COM	37940X102	18	233	SH	DEFINED	11
GLOBAL PMTS INC	COM	37940X102	31	400	SH	DEFINED	12
GLOBAL POWER EQUIPMENT INC	COM	37941P108	15802	2215390	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	478	10475	SH	DEFINED	5
GLOBALSANTAFE CORP	SHS	G3930E101	12	266	SH	DEFINED	11
GLOBALSANTAFE CORP	SHS	G3930E101	1443	31636	SH	DEFINED	12
GLOBALSANTAFE CORP	SHS	G3930E101	5356	117404	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	66	1450	SH	DEFINED	2
GLOBETEL COMMUNICATIONS CORP	COM NEW	37958F209	5	3333	SH	DEFINED	12
GMH CMNTYS TR	COM	36188G102	44	3000	SH	DEFINED	2
GMH CMNTYS TR	COM	36188G102	92	6275	SH	DEFINED	12
GOAMERICA INC	COM PAR \$0.01	38020R304	0	12	SH	DEFINED	12
GOLD BANC CORP INC	COM	379907108	745	50000	SH	DEFINED	1
GOLD KIST INC	COM	380614107	19974	1021680	SH	DEFINED	3
GOLDCORP INC NEW	COM	380956409	19	950	SH	DEFINED	12
GOLDCORP INC NEW	COM	380956409	161	8000	SH	DEFINED	7
GOLDCORP INC NEW	COM	380956409	8399	419100	SH	DEFINED	6
GOLDEN STAR RES LTD CDA	COM	38119T104	1	400	SH	DEFINED	12
GOLDEN TELECOM INC	COM	38122G107	1	40	SH	DEFINED	11
GOLDEN TELECOM INC	COM	38122G107	401	12690	SH	DEFINED	3
GOLDEN WEST FINL CORP DEL	COM	381317106	235	3960	SH	DEFINED	2
GOLDEN WEST FINL CORP DEL	COM	381317106	365	6140	SH	DEFINED	12
GOLDEN WEST FINL CORP DEL	COM	381317106	898	15116	SH	DEFINED	17
GOLDEN WEST FINL CORP DEL	COM	381317106	12	210	SH	DEFINED	9
GOLDEN WEST FINL CORP DEL	COM	381317106	5	80	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	65021	534800	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM	38141G104	2237	18400	SH	DEFINED	10
GOLDMAN SACHS GROUP INC	COM	38141G104	1375	11590	SH	DEFINED	9
GOLDMAN SACHS GROUP INC	COM	38141G104	55364	457488	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	4698	38644	SH	DEFINED	12
GOLDMAN SACHS GROUP INC	COM	38141G104	24942	205145	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	27525	226397	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	729	6000	SH	DEFINED	11

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

GOLDMAN SACHS GROUP INC	COM	38141G104	73	600	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	173	1425	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	595	4890	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	5132	42211	SH	DEFINED	3
GOODRICH CORP	COM	382388106	3547	79994	SH	DEFINED	3
GOODRICH CORP	COM	382388106	9	200	SH	DEFINED	17
GOODRICH CORP	COM	382388106	4671	105352	SH	DEFINED	12
GOODRICH CORP	COM	382388106	5989	135065	SH	DEFINED	11
GOODRICH CORP	COM	382388106	307	6925	SH	DEFINED	5
GOODRICH PETE CORP	PFD CONV SER A	382410207	33	2900	SH	DEFINED	12
GOODRICH PETE CORP	COM NEW	382410405	1219	51950	SH	DEFINED	12
GOODYEAR TIRE & RUBR CO	COM	382550101	8	500	SH	DEFINED	17
GOODYEAR TIRE & RUBR CO	COM	382550101	66	4209	SH	DEFINED	9
GOODYEAR TIRE & RUBR CO	COM	382550101	1634	104799	SH	DEFINED	12
GOOGLE INC	CL A	38259P508	319	1009	SH	DEFINED	11
GOOGLE INC	CL A	38259P508	1340202	4234980	SH	DEFINED	8
GOOGLE INC	CL A	38259P508	2336	7590	SH	DEFINED	9
GOOGLE INC	CL A	38259P508	4148	13108	SH	DEFINED	12
GOOGLE INC	CL A	38259P508	1473	4655	SH	DEFINED	5
GOOGLE INC	CL A	38259P508	289677	915367	SH	DEFINED	10
GORMAN RUPP CO	COM	383082104	81	3383	SH	DEFINED	12
GRACE W R & CO DEL NEW	COM	38388F108	19	2107	SH	DEFINED	12
GRACO INC	COM	384109104	1119	32654	SH	DEFINED	12
GRAFTECH INTL LTD	COM	384313102	16	3000	SH	DEFINED	12
GRAFTECH INTL LTD	COM	384313102	2331	429200	SH	DEFINED	6
GRAINGER W W INC	COM	384802104	47	750	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	66	1050	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	792	12590	SH	DEFINED	12
GRAINGER W W INC	COM	384802104	1586	25205	SH	DEFINED	17
GRAMERCY CAP CORP	COM	384871109	2055	85770	SH	DEFINED	3
GRAMERCY CAP CORP	COM	384871109	24	1000	SH	DEFINED	12
GRANITE CONSTR INC	COM	387328107	11	300	SH	DEFINED	11
GRANITE CONSTR INC	COM	387328107	191	5000	SH	DEFINED	12
GRANT PRIDECO INC	COM	38821G101	30222	743474	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	325	8000	SH	DEFINED	17
GRANT PRIDECO INC	COM	38821G101	181	4441	SH	DEFINED	12
GRANT PRIDECO INC	COM	38821G101	58	1435	SH	DEFINED	4
GRAPHIC PACKAGING CORP DEL	COM	388688103	599	214000	SH	DEFINED	12
GRAY TELEVISION INC	COM	389375106	1722	162600	SH	DEFINED	6
GREAT AMERN FINL RES INC	COM	389915109	11602	580100	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	30113	1006790	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	19	650	SH	DEFINED	2
GREAT PLAINS ENERGY INC	COM	391164100	621	20775	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	132	4400	SH	DEFINED	17
GREATER ATLANTIC FINANCIAL	COM	391601101	56	10500	SH	DEFINED	12
GREATER BAY BANCORP	COM	391648102	28	1120	SH	DEFINED	11
GREATER BAY BANCORP	COM	391648102	3849	156200	SH	DEFINED	3
GREATER BAY BANCORP	COM	391648102	6648	269800	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	2	100	SH	DEFINED	2
GREATER BAY BANCORP	COM	391648102	106	4322	SH	DEFINED	12
GREATER BAY BANCORP	COM	391648102	1078	43750	SH	DEFINED	1
GREATER CHINA FD INC	COM	39167B102	56	3375	SH	DEFINED	12
GREATER COMMUNITY BANCORP	COM	39167M108	301	20310	SH	DEFINED	6
GREEN MOUNTAIN PWR CORP	COM	393154109	270	8200	SH	DEFINED	6
GREENE CNTY BANCSHARES INC	COM NEW	394361208	153	5910	SH	DEFINED	6
GREIF INC	CL A	397624107	60	1000	SH	DEFINED	9
GREIF INC	CL A	397624107	18887	314260	SH	DEFINED	3
GREIF INC	CL A	397624107	12	200	SH	DEFINED	12
GREY WOLF INC	COM	397888108	28200	3345240	SH	DEFINED	3
GREY WOLF INC	COM	397888108	59	7055	SH	DEFINED	12
GREY WOLF INC	COM	397888108	17	2000	SH	DEFINED	2
GRIFFON CORP	COM	398433102	1629	66200	SH	DEFINED	3

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

GRIFFON CORP	COM	398433102	27	1088	SH	DEFINED	11
GRIFFON CORP	COM	398433102	3175	129048	SH	DEFINED	12
GROUP 1 AUTOMOTIVE INC	COM	398905109	19875	720100	SH	DEFINED	6
GROUPE CGI INC	CL A SUB VTG	39945C109	1945	265536	SH	DEFINED	7
GROUPE DANONE	SPONSORED ADR	399449107	149	6850	SH	DEFINED	11
GRUPO TMM S A	SP ADR A SHS	40051D105	12	3000	SH	DEFINED	11
GSI COMMERCE INC	COM	36238G102	30	1500	SH	DEFINED	12
GSI COMMERCE INC	COM	36238G102	20	1000	SH	DEFINED	9
GTC BIOTHERAPEUTICS INC	COM	36238T104	2	1100	SH	DEFINED	12
GTECH HLDGS CORP	COM	400518106	3	98	SH	DEFINED	11
GTECH HLDGS CORP	COM	400518106	7	206	SH	DEFINED	12
GUESS INC	COM	401617105	3447	160850	SH	DEFINED	3
GUIDANT CORP	COM	401698105	153	2219	SH	DEFINED	11
GUIDANT CORP	COM	401698105	157	2272	SH	DEFINED	2
GUIDANT CORP	COM	401698105	6492	94241	SH	DEFINED	17
GUIDANT CORP	COM	401698105	53	768	SH	DEFINED	9
GUIDANT CORP	COM	401698105	465	6751	SH	DEFINED	12
GUILFORD PHARMACEUTICALS INC	COM	401829106	1	285	SH	DEFINED	11
GUILFORD PHARMACEUTICALS INC	COM	401829106	22	5900	SH	DEFINED	12
GUITAR CTR MGMT INC	COM	402040109	11027	199725	SH	DEFINED	3
GUITAR CTR MGMT INC	COM	402040109	1034	18725	SH	DEFINED	12
GULF ISLAND FABRICATION INC	COM	402307102	1	50	SH	DEFINED	3
GULF ISLAND FABRICATION INC	COM	402307102	290	10100	SH	DEFINED	12
GULFMARK OFFSHORE INC	COM	402629109	10	300	SH	DEFINED	12
GULFMARK OFFSHORE INC	COM	402629109	615	19050	SH	DEFINED	3
GYRODYNE CO AMER INC	COM	403820103	88	2000	SH	DEFINED	11
H & Q HEALTHCARE FD	SH BEN INT	404052102	169	9048	SH	DEFINED	12
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	2920	173321	SH	DEFINED	12
HAEMONETICS CORP	COM	405024100	48	1000	SH	DEFINED	12
HAEMONETICS CORP	COM	405024100	29340	617300	SH	DEFINED	3
HAGGAR CORP	COM	405173105	795	27975	SH	DEFINED	12
HAGGAR CORP	COM	405173105	4650	163572	SH	DEFINED	6
HAIN CELESTIAL GROUP INC	COM	405217100	89	4600	SH	DEFINED	11
HAIN CELESTIAL GROUP INC	COM	405217100	58	3000	SH	DEFINED	17
HAIN CELESTIAL GROUP INC	COM	405217100	27	1400	SH	DEFINED	12
HAIN CELESTIAL GROUP INC	COM	405217100	2985	153850	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	82	1200	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	240	3500	SH	DEFINED	5
HALLIBURTON CO	COM	406216101	628	9170	SH	DEFINED	17
HALLIBURTON CO	COM	406216101	3250	47438	SH	DEFINED	12
HALLIBURTON CO	COM	406216101	651	9498	SH	DEFINED	2
HANCOCK FABRICS INC	COM	409900107	50	7461	SH	DEFINED	12
HANCOCK HLDG CO	COM	410120109	17	500	SH	DEFINED	12
HANCOCK HLDG CO	COM	410120109	536	15700	SH	DEFINED	3
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	21	1300	SH	DEFINED	12
HANCOCK JOHN INCOME SECS TR	COM	410123103	266	18125	SH	DEFINED	12
HANCOCK JOHN INVS TR	COM	410142103	194	9880	SH	DEFINED	12
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	35	2800	SH	DEFINED	12
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	266	19300	SH	DEFINED	12
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	47	5240	SH	DEFINED	12
HANCOCK JOHN PATRIOT PREM II	COM SH BEN INT	41013T105	15	1300	SH	DEFINED	12
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	161	12100	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	650	28551	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41021P103	243	11383	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41013X106	238	10478	SH	DEFINED	12
HANCOCK JOHN TAX-ADV DIV INC	COM	41013V100	149	8407	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	1	101	SH	DEFINED	11
HANDLEMAN CO DEL	COM	410252100	7	577	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	5320	421250	SH	DEFINED	6
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	1	100	SH	DEFINED	12
HANMI FINL CORP	COM	410495105	4403	245290	SH	DEFINED	3
HANOVER COMPRESSOR CO	COM	410768105	353	25500	SH	DEFINED	12

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

HANSON PLC NEW	SPONSORED ADR	411349103	10	187	SH	DEFINED	2
HARBOR FLA BANCSHARES INC	COM	411901101	38	1055	SH	DEFINED	12
HARBOR FLA BANCSHARES INC	COM	411901101	5853	161373	SH	DEFINED	1
HARBOR FLA BANCSHARES INC	COM	411901101	156	4300	SH	DEFINED	11
HARBOR FLA BANCSHARES INC	COM	411901101	225	6200	SH	DEFINED	5
HARKEN ENERGY CORP	COM NEW	412552309	81	102437	SH	DEFINED	12
HARLAND JOHN H CO	COM	412693103	29544	665400	SH	DEFINED	6
HARLAND JOHN H CO	COM	412693103	23262	523922	SH	DEFINED	3
HARLAND JOHN H CO	COM	412693103	453	10200	SH	DEFINED	12
HARLEY DAVIDSON INC	COM	412822108	4298	91892	SH	DEFINED	9
HARLEY DAVIDSON INC	COM	412822108	2	50	SH	DEFINED	6
HARLEY DAVIDSON INC	COM	412822108	1998	41250	SH	DEFINED	1
HARLEY DAVIDSON INC	COM	412822108	102339	2112700	SH	DEFINED	8
HARLEY DAVIDSON INC	COM	412822108	12668	261514	SH	DEFINED	12
HARLEY DAVIDSON INC	COM	412822108	92	1900	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	344	7110	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	7729	159550	SH	DEFINED	17
HARLEY DAVIDSON INC	COM	412822108	3463	71500	SH	DEFINED	10
HARLEYSVILLE GROUP INC	COM	412824104	55	2275	SH	DEFINED	12
HARLEYSVILLE GROUP INC	COM	412824104	5584	232669	SH	DEFINED	6
HARMAN INTL INDS INC	COM	413086109	141	1375	SH	DEFINED	12
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	19163	1753801	SH	DEFINED	6
HARRAHS ENTMT INC	COM	413619107	4553	69839	SH	DEFINED	3
HARRAHS ENTMT INC	COM	413619107	598	9174	SH	DEFINED	11
HARRAHS ENTMT INC	COM	413619107	0	2	SH	DEFINED	6
HARRAHS ENTMT INC	COM	413619107	4266	65435	SH	DEFINED	12
HARRAHS ENTMT INC	COM	413619107	22	344	SH	DEFINED	17
HARRAHS ENTMT INC	COM	413619107	926	14200	SH	DEFINED	5
HARRINGTON WEST FINL GROUP I	COM	41383L104	1143	67065	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	22	2000	SH	DEFINED	11
HARRIS & HARRIS GROUP INC	COM	413833104	34	3050	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	932	22290	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	23	548	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	897	21460	SH	DEFINED	12
HARSCO CORP	COM	415864107	1109	16920	SH	DEFINED	3
HARSCO CORP	COM	415864107	6872	104800	SH	DEFINED	6
HARTE-HANKS INC	COM	416196103	20	750	SH	DEFINED	17
HARTE-HANKS INC	COM	416196103	24	900	SH	DEFINED	9
HARTE-HANKS INC	COM	416196103	412	15575	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	288	10900	SH	DEFINED	12
HARTFORD FINL SVCS GROUP INC	COM	416515104	2942	38128	SH	DEFINED	12
HARTFORD FINL SVCS GROUP INC	COM	416515104	35	453	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	9	120	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	17049	220925	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	6128	79410	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	795	10300	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	1442	18683	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	548	7109	SH	DEFINED	9
HARTFORD INCOME SHS FD INC	COM	416537108	6	800	SH	DEFINED	12
HARTMARX CORP	COM	417119104	4916	750591	SH	DEFINED	3
HARVEST NATURAL RESOURCES IN	COM	41754V103	5	500	SH	DEFINED	12
HASBRO INC	COM	418056107	445	22655	SH	DEFINED	12
HASTINGS ENTMT INC	COM	418365102	1056	180851	SH	DEFINED	6
HAVERTY FURNITURE INC	COM	419596101	693	56700	SH	DEFINED	6
HAVERTY FURNITURE INC	COM	419596101	109	8910	SH	DEFINED	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	10265	368170	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	112	4000	SH	DEFINED	2
HAWAIIAN ELEC INDUSTRIES	COM	419870100	177	6350	SH	DEFINED	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	78	2800	SH	DEFINED	17
HAWAIIAN ELEC INDUSTRIES	COM	419870100	15	544	SH	DEFINED	11
HAWAIIAN HOLDINGS INC	COM	419879101	6	2200	SH	DEFINED	2
HAWK CORP	CL A	420089104	139	11100	SH	DEFINED	12

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

HAWKINS INC	COM	420261109	1137	83533	SH	DEFINED	6
HCA INC	COM	404119109	154	3225	SH	DEFINED	9
HCA INC	COM	404119109	576	12010	SH	DEFINED	11
HCA INC	COM	404119109	8641	180330	SH	DEFINED	3
HCA INC	COM	404119109	1133	23650	SH	DEFINED	5
HCA INC	COM	404119109	2894	60385	SH	DEFINED	12
HCA INC	COM	404119109	4313	90000	SH	DEFINED	7
HCC INS HLDGS INC	COM	404132102	17	598	SH	DEFINED	11
HCC INS HLDGS INC	COM	404132102	114	4005	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	232	8140	SH	DEFINED	12
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	13	250	SH	DEFINED	11
HEADWATERS INC	COM	42210P102	9308	248890	SH	DEFINED	3
HEADWATERS INC	COM	42210P102	108	2900	SH	DEFINED	12
HEALTH CARE PPTY INVS INC	COM	421915109	1902	70460	SH	DEFINED	12
HEALTH CARE PPTY INVS INC	COM	421915109	22	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	6919	256666	SH	DEFINED	9
HEALTH CARE PPTY INVS INC	COM	421915109	249	9208	SH	DEFINED	17
HEALTH CARE PPTY INVS INC	COM	421915109	214	7931	SH	DEFINED	11
HEALTH CARE REIT INC	COM	42217K106	2236	60329	SH	DEFINED	9
HEALTH CARE REIT INC	COM	42217K106	849	22888	SH	DEFINED	12
HEALTH CARE REIT INC	COM	42217K106	50	1338	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	4228	180124	SH	DEFINED	12
HEALTH MGMT ASSOC INC NEW	CL A	421933102	711	30300	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	95	4050	SH	DEFINED	2
HEALTH MGMT ASSOC INC NEW	CL A	421933102	570	24275	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	146	6200	SH	DEFINED	6
HEALTH MGMT ASSOC INC NEW	CL A	421933102	23	1000	SH	DEFINED	17
HEALTH NET INC	COM	42222G108	9113	192580	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	1193	25221	SH	DEFINED	12
HEALTH NET INC	COM	42222G108	796525	16832733	SH	DEFINED	8
HEALTH NET INC	COM	42222G108	213	4500	SH	DEFINED	11
HEALTH NET INC	COM	42222G108	2347	49600	SH	DEFINED	3
HEALTH NET INC	COM	42222G108	199392	4213700	SH	DEFINED	10
HEALTH NET INC	COM	42222G108	28	600	SH	DEFINED	7
HEALTHCARE RLTY TR	COM	421946104	2816	70157	SH	DEFINED	12
HEALTHEXTRAS INC	COM	422211102	18	839	SH	DEFINED	11
HEALTHEXTRAS INC	COM	422211102	58	2700	SH	DEFINED	12
HEALTHTRONICS INC	COM	42222L107	6120	614440	SH	DEFINED	3
HEARST-ARGYLE TELEVISION INC	COM	422317107	424	16489	SH	DEFINED	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	277	10800	SH	DEFINED	5
HEARST-ARGYLE TELEVISION INC	COM	422317107	365	14200	SH	DEFINED	11
HEARTLAND EXPRESS INC	COM	422347104	6	300	SH	DEFINED	12
HEARTLAND EXPRESS INC	COM	422347104	366	18000	SH	DEFINED	5
HEARTLAND PMT SYS INC	COM	42235N108	5	200	SH	DEFINED	12
HECLA MNG CO	COM	422704106	17	3794	SH	DEFINED	12
HEICO CORP NEW	COM	422806109	5	210	SH	DEFINED	12
HEICO CORP NEW	CL A	422806208	5	277	SH	DEFINED	12
HEIDRICK & STRUGGLES INTL IN	COM	422819102	7867	242961	SH	DEFINED	3
HEINZ H J CO	COM	423074103	6472	177118	SH	DEFINED	12
HEINZ H J CO	COM	423074103	29	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	1222	33446	SH	DEFINED	2
HEINZ H J CO	COM	423074103	3345	91570	SH	DEFINED	9
HEINZ H J CO	COM	423074103	8311	227444	SH	DEFINED	17
HEINZ H J CO	COM	423074103	277	7587	SH	DEFINED	11
HEINZ H J CO	COM	423074103	274	7500	SH	DEFINED	1
HEINZ H J CO	COM	423074103	8	220	SH	DEFINED	6
HELEN OF TROY CORP LTD	COM	G4388N106	31	1525	SH	DEFINED	12
HELEN OF TROY CORP LTD	COM	G4388N106	16536	800670	SH	DEFINED	6
HELEN OF TROY CORP LTD	COM	G4388N106	14	680	SH	DEFINED	11
HELIX TECHNOLOGY CORP	COM	423319102	21	1400	SH	DEFINED	12
HELIX TECHNOLOGY CORP	COM	423319102	83	5600	SH	DEFINED	2
HELLENIC TELECOM ORGANIZATN	SPONSORED ADR	423325307	794	78970	SH	DEFINED	17

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

HELMERICH & PAYNE INC	COM	423452101	42	700	SH	DEFINED	11
HELMERICH & PAYNE INC	COM	423452101	22979	380506	SH	DEFINED	3
HELMERICH & PAYNE INC	COM	423452101	477	7900	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	181	3000	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	1237	20490	SH	DEFINED	12
HENRY JACK & ASSOC INC	COM	426281101	14187	731310	SH	DEFINED	3
HENRY JACK & ASSOC INC	COM	426281101	411	21200	SH	DEFINED	12
HERBALIFE LTD	COM USD SHS	G4412G101	21740	721297	SH	DEFINED	3
HERCULES INC	COM	427056106	76	6215	SH	DEFINED	12
HERCULES INC	COM	427056106	34024	2784300	SH	DEFINED	6
HERCULES INC	COM	427056106	35	2880	SH	DEFINED	17
HERITAGE PPTY INVT TR INC	COM	42725M107	430	12289	SH	DEFINED	12
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	65	6500	SH	DEFINED	3
HERSHEY CO	COM	427866108	8846	157097	SH	DEFINED	1
HERSHEY CO	COM	427866108	64	1130	SH	DEFINED	9
HERSHEY CO	COM	427866108	1934	34340	SH	DEFINED	12
HERSHEY CO	COM	427866108	23	400	SH	DEFINED	4
HERSHEY CO	COM	427866108	611	10851	SH	DEFINED	17
HERSHEY CO	COM	427866108	111	1965	SH	DEFINED	11
HERSHEY CO	COM	427866108	889	15789	SH	DEFINED	2
HEWITT ASSOCS INC	COM	42822Q100	5019	183977	SH	DEFINED	3
HEWITT ASSOCS INC	COM	42822Q100	11	400	SH	DEFINED	12
HEWLETT PACKARD CO	COM	428236103	828	28707	SH	DEFINED	9
HEWLETT PACKARD CO	COM	428236103	102698	3517050	SH	DEFINED	8
HEWLETT PACKARD CO	COM	428236103	9034	309396	SH	DEFINED	17
HEWLETT PACKARD CO	COM	428236103	659	22563	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	905	31000	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	4090	140072	SH	DEFINED	5
HEWLETT PACKARD CO	COM	428236103	1754	60052	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	2444	83709	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	32264	1104938	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	83868	2882128	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	19691	674365	SH	DEFINED	12
HEWLETT PACKARD CO	COM	428236103	17062	584300	SH	DEFINED	10
HEWLETT PACKARD CO	COM	428236103	4433	151800	SH	DEFINED	7
HEXCEL CORP NEW	COM	428291108	364	19900	SH	DEFINED	12
HEXCEL CORP NEW	COM	428291108	393	21500	SH	DEFINED	5
HI SHEAR TECHNOLOGY CORP	COM	42839Y104	34	11500	SH	DEFINED	6
HI-TECH PHARMACAL INC	COM	42840B101	5090	169220	SH	DEFINED	3
HI-TECH PHARMACAL INC	COM	42840B101	22	745	SH	DEFINED	12
HIBBETT SPORTING GOODS INC	COM	428565105	203	9112	SH	DEFINED	12
HIBERNIA CORP	CL A	428656102	339	11300	SH	DEFINED	12
HIBERNIA CORP	CL A	428656102	39	1300	SH	DEFINED	11
HICKORY TECH CORP	COM	429060106	990	112470	SH	DEFINED	6
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	31	4900	SH	DEFINED	12
HIGHLAND HOSPITALITY CORP	COM	430141101	77	7500	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	118	4000	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	699	23700	SH	DEFINED	12
HILAND PARTNERS L P	UT LTD PARTNR	431291103	3246	70639	SH	DEFINED	12
HILB ROGAL & HOBBS CO	COM	431294107	163	4375	SH	DEFINED	12
HILB ROGAL & HOBBS CO	COM	431294107	23575	631700	SH	DEFINED	6
HILB ROGAL & HOBBS CO	COM	431294107	30	792	SH	DEFINED	11
HILB ROGAL & HOBBS CO	COM	431294107	6249	167450	SH	DEFINED	1
HILFIGER TOMMY CORP	ORD	G8915Z102	20064	1156158	SH	DEFINED	6
HILFIGER TOMMY CORP	ORD	G8915Z102	21	1200	SH	DEFINED	12
HILFIGER TOMMY CORP	ORD	G8915Z102	23	1350	SH	DEFINED	11
HILLENBRAND INDS INC	COM	431573104	5	100	SH	DEFINED	6
HILLENBRAND INDS INC	COM	431573104	19269	409539	SH	DEFINED	12
HILLENBRAND INDS INC	COM	431573104	451	9593	SH	DEFINED	2
HILTON HOTELS CORP	COM	432848109	620	27762	SH	DEFINED	17
HILTON HOTELS CORP	COM	432848109	54	2400	SH	DEFINED	9
HILTON HOTELS CORP	COM	432848109	610	27325	SH	DEFINED	5

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

HILTON HOTELS CORP	COM	432848109	22	1000	SH	DEFINED	11
HILTON HOTELS CORP	COM	432848109	392	17583	SH	DEFINED	12
HILTON HOTELS CORP	COM	432848109	2406	107800	SH	DEFINED	3
HINES HORTICULTURE INC	COM	433245107	627	170813	SH	DEFINED	6
HITACHI LIMITED	ADR 10 COM	433578507	71	1115	SH	DEFINED	11
HMN FINL INC	COM	40424G108	976	30800	SH	DEFINED	6
HNI CORP	COM	404251100	42	700	SH	DEFINED	11
HNI CORP	COM	404251100	1465	24320	SH	DEFINED	12
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	128	20000	SH	DEFINED	12
HOLLY CORP	COM PAR \$0.01	435758305	49269	770070	SH	DEFINED	3
HOLLY CORP	COM PAR \$0.01	435758305	2	32	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	20	312	SH	DEFINED	12
HOLLY ENERGY PARTNERS L P	COM UT LTD PTN	435763107	75	1705	SH	DEFINED	12
HOLOGIC INC	COM	436440101	2591	44870	SH	DEFINED	3
HOLOGIC INC	COM	436440101	1	25	SH	DEFINED	12
HOME DEPOT INC	COM	437076102	735234	19277238	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	11496	301428	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	16525	433276	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	19814	519513	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	2085	54751	SH	DEFINED	9
HOME DEPOT INC	COM	437076102	484	12700	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	34972	916948	SH	DEFINED	17
HOME DEPOT INC	COM	437076102	2337	61272	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	1584	41526	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	4075	106850	SH	DEFINED	7
HOME DEPOT INC	COM	437076102	183022	4798700	SH	DEFINED	10
HOME DEPOT INC	COM	437076102	41616	1091144	SH	DEFINED	12
HOME PROPERTIES INC	COM	437306103	13	325	SH	DEFINED	12
HONDA MOTOR LTD	AMERN SHS	438128308	89	3150	SH	DEFINED	2
HONDA MOTOR LTD	AMERN SHS	438128308	849	29900	SH	DEFINED	6
HONDA MOTOR LTD	AMERN SHS	438128308	14	500	SH	DEFINED	17
HONEYWELL INTL INC	COM	438516106	6120	163200	SH	DEFINED	7
HONEYWELL INTL INC	COM	438516106	2008	53651	SH	DEFINED	9
HONEYWELL INTL INC	COM	438516106	7509	200233	SH	DEFINED	12
HONEYWELL INTL INC	COM	438516106	7446	198565	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	12764	340383	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	34105	912601	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	14145	377195	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	7806	208166	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	1887	50325	SH	DEFINED	17
HONEYWELL INTL INC	COM	438516106	492	13112	SH	DEFINED	11
HORACE MANN EDUCATORS CORP N	COM	440327104	7098	358870	SH	DEFINED	3
HORACE MANN EDUCATORS CORP N	COM	440327104	1381	69800	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM	440327104	5	250	SH	DEFINED	12
HORIZON HEALTH CORP	COM	44041Y104	36	1336	SH	DEFINED	12
HORIZON HEALTH CORP	COM	44041Y104	114	4200	SH	DEFINED	3
HORMEL FOODS CORP	COM	440452100	1706	51710	SH	DEFINED	12
HORMEL FOODS CORP	COM	440452100	1131	34280	SH	DEFINED	3
HOSPIRA INC	COM	441060100	931	22717	SH	DEFINED	12
HOSPIRA INC	COM	441060100	1732	42266	SH	DEFINED	17
HOSPIRA INC	COM	441060100	74	1804	SH	DEFINED	11
HOSPIRA INC	COM	441060100	53	1290	SH	DEFINED	2
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	745	17435	SH	DEFINED	9
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	51	1200	SH	DEFINED	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1956	45646	SH	DEFINED	12
HOST MARRIOTT CORP NEW	COM	44107P104	29	1697	SH	DEFINED	2
HOST MARRIOTT CORP NEW	COM	44107P104	610	36093	SH	DEFINED	9
HOST MARRIOTT CORP NEW	COM	44107P104	679	40158	SH	DEFINED	12
HOT TOPIC INC	COM	441339108	8	493	SH	DEFINED	11
HOUSTON EXPL CO	COM	442120101	27	400	SH	DEFINED	11
HOUSTON EXPL CO	COM	442120101	185	2750	SH	DEFINED	3
HOUSTON EXPL CO	COM	442120101	64897	965044	SH	DEFINED	6

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

HOUSTON EXPL CO	COM	442120101	47	700	SH	DEFINED	12
HOVNANIAN ENTERPRISES INC	CL A	442487203	76	1490	SH	DEFINED	12
HOVNANIAN ENTERPRISES INC	CL A	442487203	14692	286950	SH	DEFINED	3
HRPT PPTYS TR	COM SH BEN INT	40426W101	19	1500	SH	DEFINED	9
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	2114	170326	SH	DEFINED	12
HSBC HLDGS PLC	SPON ADR NEW	404280406	107	1330	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	195	2406	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	38	472	SH	DEFINED	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	3734	45965	SH	DEFINED	17
HUB GROUP INC	CL A	443320106	26	700	SH	DEFINED	11
HUB GROUP INC	CL A	443320106	84	2300	SH	DEFINED	3
HUB GROUP INC	CL A	443320106	19	515	SH	DEFINED	12
HUBBELL INC	CL B	443510201	216	4592	SH	DEFINED	17
HUBBELL INC	CL B	443510201	448	9550	SH	DEFINED	5
HUBBELL INC	CL B	443510201	293	6246	SH	DEFINED	11
HUBBELL INC	CL B	443510201	243	5178	SH	DEFINED	12
HUBBELL INC	CL A	443510102	14	328	SH	DEFINED	12
HUBBELL INC	CL B	443510201	131	2800	SH	DEFINED	2
HUDSON CITY BANCORP	COM	443683107	440	37000	SH	DEFINED	1
HUDSON UNITED BANCORP	COM	444165104	9	214	SH	DEFINED	11
HUDSON UNITED BANCORP	COM	444165104	466	11000	SH	DEFINED	17
HUDSON UNITED BANCORP	COM	444165104	152	3602	SH	DEFINED	12
HUDSON UNITED BANCORP	COM	444165104	48591	1147900	SH	DEFINED	6
HUGHES SUPPLY INC	COM	444482103	78	2400	SH	DEFINED	12
HUGHES SUPPLY INC	COM	444482103	28	900	SH	DEFINED	9
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	30	750	SH	DEFINED	12
HUMAN GENOME SCIENCES INC	COM	444903108	488	35880	SH	DEFINED	12
HUMAN GENOME SCIENCES INC	COM	444903108	9207	677457	SH	DEFINED	3
HUMAN GENOME SCIENCES INC	COM	444903108	39	2900	SH	DEFINED	2
HUMANA INC	COM	444859102	84441	1763600	SH	DEFINED	8
HUMANA INC	COM	444859102	5248	109600	SH	DEFINED	10
HUMANA INC	COM	444859102	32633	681564	SH	DEFINED	3
HUMANA INC	COM	444859102	2595	54200	SH	DEFINED	12
HUMANA INC	COM	444859102	7493	156500	SH	DEFINED	6
HUMANA INC	COM	444859102	17	350	SH	DEFINED	9
HUNT J B TRANS SVCS INC	COM	445658107	3158	166100	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	2019	106200	SH	DEFINED	3
HUNT J B TRANS SVCS INC	COM	445658107	5425	285378	SH	DEFINED	12
HUNT J B TRANS SVCS INC	COM	445658107	46	2400	SH	DEFINED	11
HUNTINGTON BANCSHARES INC	COM	446150104	5349	238055	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	45	1995	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	228	10162	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	587	26144	SH	DEFINED	12
HUNTSMAN CORP	COM	447011107	8772	448700	SH	DEFINED	6
HUNTSMAN CORP	PFD MND CV 5%	447011206	667	15000	SH	DEFINED	7
HURCO COMPANIES INC	COM	447324104	1073	65600	SH	DEFINED	3
HUTCHINSON TECHNOLOGY INC	COM	448407106	92	3518	SH	DEFINED	12
HUTCHINSON TECHNOLOGY INC	COM	448407106	1	57	SH	DEFINED	11
HUTCHINSON TECHNOLOGY INC	COM	448407106	20185	772790	SH	DEFINED	3
HUTCHINSON TECHNOLOGY INC	COM	448407106	6486	248300	SH	DEFINED	6
HUTTIG BLDG PRODS INC	COM	448451104	23	2550	SH	DEFINED	12
HYDRIL	COM	448774109	17373	253110	SH	DEFINED	3
HYDRIL	COM	448774109	19	275	SH	DEFINED	12
HYDROGENICS CORP	COM	448882100	2	500	SH	DEFINED	12
HYDROGENICS CORP	COM	448882100	4	1000	SH	DEFINED	17
HYPERION SOLUTIONS CORP	COM	44914M104	28	570	SH	DEFINED	17
HYPERION SOLUTIONS CORP	COM	44914M104	10	200	SH	DEFINED	11
HYPERION SOLUTIONS CORP	COM	44914M104	9623	197810	SH	DEFINED	3
HYPERION STRATEGIC MTG INC F	COM	44915C105	27	2000	SH	DEFINED	12
HYPERION TOTAL RETURN & INCO	COM	449145101	36	4179	SH	DEFINED	12

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

HYTHIAM INC	COM	44919F104	869	131200	SH	DEFINED	12
I-FLOW CORP	COM NEW	449520303	27	2000	SH	DEFINED	12
I2 TECHNOLOGIES INC	COM NEW	465754208	7998	429091	SH	DEFINED	3
I2 TECHNOLOGIES INC	COM NEW	465754208	9	474	SH	DEFINED	12
IAC INTERACTIVECORP	COM NEW	44919P300	3169	125000	SH	DEFINED	7
IAC INTERACTIVECORP	COM NEW	44919P300	329	12985	SH	DEFINED	17
IAC INTERACTIVECORP	COM NEW	44919P300	27	1082	SH	DEFINED	2
IAC INTERACTIVECORP	COM NEW	44919P300	286	11297	SH	DEFINED	11
IAC INTERACTIVECORP	COM NEW	44919P300	2424	95640	SH	DEFINED	3
IAC INTERACTIVECORP	COM NEW	44919P300	203349	8021666	SH	DEFINED	10
IAC INTERACTIVECORP	COM NEW	44919P300	991992	39131818	SH	DEFINED	8
IAC INTERACTIVECORP	COM NEW	44919P300	388	15325	SH	DEFINED	6
IAC INTERACTIVECORP	COM NEW	44919P300	3	100	SH	DEFINED	1
IAC INTERACTIVECORP	COM NEW	44919P300	1732	67524	SH	DEFINED	9
IAC INTERACTIVECORP	COM NEW	44919P300	10024	395440	SH	DEFINED	12
IAC INTERACTIVECORP	*W EXP 02/04/200	44919P128	1	100	SH	DEFINED	12
IAC INTERACTIVECORP	COM NEW	44919P300	162245	6400200	SH	DEFINED	13
IAMGOLD CORP	COM	450913108	6065	825200	SH	DEFINED	7
IBERIABANK CORP	COM	450828108	1329	25000	SH	DEFINED	1
IBERIABANK CORP	COM	450828108	130	2437	SH	DEFINED	12
IBERIABANK CORP	COM	450828108	3485	65562	SH	DEFINED	6
ICICI BK LTD	ADR	45104G104	1131	40025	SH	DEFINED	17
ICICI BK LTD	ADR	45104G104	4907	173700	SH	DEFINED	3
ICICI BK LTD	ADR	45104G104	17	613	SH	DEFINED	11
ICOS CORP	COM	449295104	57	2075	SH	DEFINED	12
ICU MED INC	COM	44930G107	846	29400	SH	DEFINED	3
ICU MED INC	COM	44930G107	345	12000	SH	DEFINED	12
ID BIOMEDICAL CORP	COM	44936D108	34	1115	SH	DEFINED	12
ID BIOMEDICAL CORP	COM	44936D108	210	7000	SH	DEFINED	5
IDACORP INC	COM	451107106	18788	623585	SH	DEFINED	6
IDACORP INC	COM	451107106	8	267	SH	DEFINED	9
IDACORP INC	COM	451107106	66	2200	SH	DEFINED	12
IDENTIX INC	COM	451906101	1	200	SH	DEFINED	2
IDENTIX INC	COM	451906101	1	211	SH	DEFINED	12
IDEX CORP	COM	45167R104	3104	72960	SH	DEFINED	3
IDEX CORP	COM	45167R104	51	1200	SH	DEFINED	2
IDEX CORP	COM	45167R104	13	300	SH	DEFINED	12
IDEX CORP	COM	45167R104	86	2025	SH	DEFINED	9
IDEXX LABS INC	COM	45168D104	9	130	SH	DEFINED	9
IDEXX LABS INC	COM	45168D104	316	4726	SH	DEFINED	11
IDT CORP	COM	448947101	1	105	SH	DEFINED	11
IGATE CORP	COM	45169U105	16	4400	SH	DEFINED	12
IHOP CORP	COM	449623107	81	2000	SH	DEFINED	9
IHOP CORP	COM	449623107	22	550	SH	DEFINED	12
IKON OFFICE SOLUTIONS INC	COM	451713101	30325	3038620	SH	DEFINED	6
IKON OFFICE SOLUTIONS INC	COM	451713101	4	395	SH	DEFINED	12
ILLINOIS TOOL WKS INC	COM	452308109	11810	143450	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	3975	48283	SH	DEFINED	12
ILLINOIS TOOL WKS INC	COM	452308109	25	300	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	2523	30642	SH	DEFINED	17
ILLINOIS TOOL WKS INC	COM	452308109	504	6125	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	263	3200	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	10	125	SH	DEFINED	9
ILLINOIS TOOL WKS INC	COM	452308109	462	5614	SH	DEFINED	11
ILLUMINA INC	COM	452327109	4	325	SH	DEFINED	12
ILX RESORTS INC	COM NEW	449661503	4	500	SH	DEFINED	12
IMAGE ENTMT INC	COM NEW	452439201	4	1000	SH	DEFINED	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	42	1000	SH	DEFINED	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	32	SH	DEFINED	2
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	17	SH	DEFINED	11
IMATION CORP	COM	45245A107	193	4500	SH	DEFINED	11
IMATION CORP	COM	45245A107	1430	33350	SH	DEFINED	3

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

IMATION CORP	COM	45245A107	109	2545	SH	DEFINED	12
IMAX CORP	COM	45245E109	28	2730	SH	DEFINED	12
IMCLONE SYS INC	COM	45245W109	41155	1308600	SH	DEFINED	8
IMCLONE SYS INC	COM	45245W109	124	3945	SH	DEFINED	12
IMERGENT INC	COM	45247Q100	3523	632476	SH	DEFINED	3
IMMTECH INTL INC	COM	452519101	6	500	SH	DEFINED	12
IMMUCOR INC	COM	452526106	3170	115510	SH	DEFINED	3
IMMUNE RESPONSE CORP DEL	COM NEW	45252T205	0	20	SH	DEFINED	12
IMMUNICON CORP DEL	COM	45260A107	380	96681	SH	DEFINED	12
IMMUNICON CORP DEL	COM	45260A107	15	3850	SH	DEFINED	11
IMMUNOGEN INC	COM	45253H101	14	1875	SH	DEFINED	12
IMMUNOMEDICS INC	COM	452907108	7	3300	SH	DEFINED	12
IMPAC MTG HLDGS INC	COM	45254P102	182	14850	SH	DEFINED	12
IMPACO TECHNOLOGIES INC	COM	45255W106	12	2000	SH	DEFINED	12
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	3770	178500	SH	DEFINED	6
IMPERIAL OIL LTD	COM NEW	453038408	200	1735	SH	DEFINED	12
IMPERIAL OIL LTD	COM NEW	453038408	609	5290	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	16454	142500	SH	DEFINED	7
IMPERIAL OIL LTD	COM NEW	453038408	9595	83390	SH	DEFINED	17
IMPERIAL SUGAR CO NEW	COM NEW	453096208	1	107	SH	DEFINED	12
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	2350	40415	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	3550	141044	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	252	10020	SH	DEFINED	11
IMS HEALTH INC	COM	449934108	424	16862	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	1692	67226	SH	DEFINED	12
INAMED CORP	COM	453235103	45	600	SH	DEFINED	12
INCO LTD	COM	453258402	5	100	SH	DEFINED	9
INCO LTD	COM	453258402	691	14590	SH	DEFINED	17
INCO LTD	COM	453258402	1232	26020	SH	DEFINED	5
INCO LTD	COM	453258402	319	6747	SH	DEFINED	12
INCO LTD	COM	453258402	8904	187925	SH	DEFINED	7
INDEPENDENCE CMNTY BK CORP	COM	453414104	340	9960	SH	DEFINED	11
INDEPENDENCE CMNTY BK CORP	COM	453414104	2	50	SH	DEFINED	6
INDEPENDENCE CMNTY BK CORP	COM	453414104	2863	83991	SH	DEFINED	12
INDEPENDENT BANK CORP MASS	COM	453836108	401	13195	SH	DEFINED	12
INDEPENDENT BANK CORP MASS	COM	453836108	12	400	SH	DEFINED	11
INDEPENDENT BANK CORP MICH	COM	453838104	400	13772	SH	DEFINED	3
INDEVUS PHARMACEUTICALS INC	COM	454072109	19	6770	SH	DEFINED	12
INDIA FD INC	COM	454089103	413	10375	SH	DEFINED	12
INDONESIA FD INC	COM	455778100	13	2200	SH	DEFINED	17
INDUS INTL INC	COM	45578L100	67	25000	SH	DEFINED	12
INDYMAC BANCORP INC	COM	456607100	13634	344479	SH	DEFINED	3
INDYMAC BANCORP INC	COM	456607100	1325	33472	SH	DEFINED	12
INDYMAC BANCORP INC	COM	456607100	39791	1005340	SH	DEFINED	6
INERGY L P	UNIT LTD PTNR	456615103	8	300	SH	DEFINED	12
INERGY L P	UNIT LTD PTNR	456615103	0	10	SH	DEFINED	7
INFINITY PPTY & CAS CORP	COM	45665Q103	30382	865943	SH	DEFINED	6
INFORMATICA CORP	COM	45666Q102	207	17200	SH	DEFINED	11
INFORMATICA CORP	COM	45666Q102	968	80571	SH	DEFINED	12
INFOSPACE INC	COM NEW	45678T201	195	8152	SH	DEFINED	12
INFOSPACE INC	COM NEW	45678T201	12468	522390	SH	DEFINED	6
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	3	35	SH	DEFINED	11
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	30	400	SH	DEFINED	3
INFOUSA INC NEW	COM	456818301	234	22070	SH	DEFINED	3
INFOUSA INC NEW	COM	456818301	14051	1322992	SH	DEFINED	6
ING CLARION GLB RE EST INCM	COM	44982G104	1250	79134	SH	DEFINED	12
ING CLARION REAL EST INCOME	COM SHS	449788108	72	4600	SH	DEFINED	12
ING GLOBAL EQTY DIV & PREM O	COM	45684E107	749	37484	SH	DEFINED	12
ING GROUP N V	SPONSORED ADR	456837103	13	436	SH	DEFINED	11
ING GROUP N V	SPONSORED ADR	456837103	344	11552	SH	DEFINED	2
ING GROUP N V	SPONSORED ADR	456837103	32	1063	SH	DEFINED	9
ING GROUP N V	SPONSORED ADR	456837103	6443	225408	SH	DEFINED	6

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

ING GROUP N V	SPONSORED ADR	456837103	2301	77248	SH	DEFINED	17
ING PRIME RATE TR	SH BEN INT	44977W106	128	18686	SH	DEFINED	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	376	9830	SH	DEFINED	17
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	310	8100	SH	DEFINED	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	387	10136	SH	DEFINED	5
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	6892	180278	SH	DEFINED	12
INGLES MKTS INC	CL A	457030104	8	499	SH	DEFINED	17
INGLES MKTS INC	CL A	457030104	35	2201	SH	DEFINED	12
INGLES MKTS INC	CL A	457030104	1050	66487	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	32707	1764145	SH	DEFINED	3
INGRAM MICRO INC	CL A	457153104	27360	1475720	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	301	16250	SH	DEFINED	5
INGRAM MICRO INC	CL A	457153104	457	24640	SH	DEFINED	12
INKINE PHARMACEUTICALS INC	COM	457214104	10	2800	SH	DEFINED	12
INLAND REAL ESTATE CORP	COM NEW	457461200	325	20760	SH	DEFINED	3
INNKEEPERS USA TR	COM	4576J0104	1456	94208	SH	DEFINED	12
INNKEEPERS USA TR	COM	4576J0104	514	33292	SH	DEFINED	9
INNKEEPERS USA TR	COM	4576J0104	31	2000	SH	DEFINED	2
INNODATA ISOGEN INC	COM NEW	457642205	784	306238	SH	DEFINED	6
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	1926	124000	SH	DEFINED	6
INPHONIC INC	COM	45772G105	1	100	SH	DEFINED	12
INPUT/OUTPUT INC	COM	457652105	7	900	SH	DEFINED	12
INSIGHT COMMUNICATIONS INC	CL A	45768V108	279	24000	SH	DEFINED	3
INSIGHT COMMUNICATIONS INC	CL A	45768V108	12	1000	SH	DEFINED	12
INSITUFORM TECHNOLOGIES INC	CL A	457667103	154	8900	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
INSTEEL INDUSTRIES INC	COM	45774W108	11	750	SH	DEFINED	12
INSTINET GROUP INC	COM	457750107	0	100	SH	DEFINED	12
INSURED MUN INCOME FD	COM	45809F104	11	820	SH	DEFINED	12
INTEGRA BK CORP	COM	45814P105	227	10474	SH	DEFINED	12
INTEGRA BK CORP	COM	45814P105	1745	80399	SH	DEFINED	6
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	4	100	SH	DEFINED	12
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	3	250	SH	DEFINED	12
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2	161	SH	DEFINED	11
INTEGRATED SILICON SOLUTION	COM	45812P107	58	6900	SH	DEFINED	12
INTEL CORP	COM	458140100	2171	88069	SH	DEFINED	5
INTEL CORP	COM	458140100	30379	1232443	SH	DEFINED	1
INTEL CORP	COM	458140100	5186	210400	SH	DEFINED	7
INTEL CORP	COM	458140100	8282	335958	SH	DEFINED	6
INTEL CORP	COM	458140100	28242	1145737	SH	DEFINED	12
INTEL CORP	COM	458140100	8628	350000	SH	DEFINED	8
INTEL CORP	COM	458140100	6362	258325	SH	DEFINED	9
INTEL CORP	COM	458140100	1980	80319	SH	DEFINED	11
INTEL CORP	COM	458140100	76173	3090198	SH	DEFINED	17
INTEL CORP	COM	458140100	38873	1576991	SH	DEFINED	2
INTEL CORP	COM	458140100	56913	2308832	SH	DEFINED	3
INTEL CORP	COM	458140100	105	4275	SH	DEFINED	4
INTER TEL INC	COM	458372109	21314	1015309	SH	DEFINED	6
INTER TEL INC	COM	458372109	17	800	SH	DEFINED	2
INTER TEL INC	COM	458372109	2269	108030	SH	DEFINED	3
INTERACTIVE DATA CORP	COM	45840J107	6	264	SH	DEFINED	12
INTERDIGITAL COMMUNICATIONS	COM	45866A105	537	27360	SH	DEFINED	12
INTERDIGITAL COMMUNICATIONS	COM	45866A105	10	500	SH	DEFINED	9
INTERFACE INC	CL A	458665106	81	9850	SH	DEFINED	12
INTERFACE INC	CL A	458665106	1687	204250	SH	DEFINED	3
INTERGRAPH CORP	COM	458683109	45	1000	SH	DEFINED	12
INTERNAP NETWORK SVCS CORP	COM	45885A102	10	21399	SH	DEFINED	12
INTERNATIONAL ALUM CORP	COM	458884103	15	400	SH	DEFINED	12
INTERNATIONAL BANCSHARES COR	COM	459044103	9335	314324	SH	DEFINED	6
INTERNATIONAL BANCSHARES COR	COM	459044103	205	6907	SH	DEFINED	12

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

INTERNATIONAL BUSINESS MACHS	COM	459200101	491	6115	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	4338	54076	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	102530	1280685	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	42325	527613	SH	DEFINED	12
INTERNATIONAL BUSINESS MACHS	COM	459200101	101593	1266425	SH	DEFINED	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	465370	5801170	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	5308	66165	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	2271	28327	SH	DEFINED	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	2216	27625	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	71440	890554	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM	459200101	20029	249673	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	1677	20902	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	37941	472959	SH	DEFINED	3
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1	20	SH	DEFINED	6
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	193	5420	SH	DEFINED	12
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	39	1100	SH	DEFINED	17
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	11	300	SH	DEFINED	2
INTERNATIONAL GAME TECHNOLOG	COM	459902102	102079	3780700	SH	DEFINED	8
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3305	122400	SH	DEFINED	10
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3857	142843	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2452	90131	SH	DEFINED	9
INTERNATIONAL GAME TECHNOLOG	COM	459902102	872	32300	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	802	29700	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	13570	502604	SH	DEFINED	12
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	34532	771649	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	2	50	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	334	7400	SH	DEFINED	3
INTERNATIONAL RECTIFIER CORP	COM	460254105	1626	36080	SH	DEFINED	12
INTERNATIONAL RECTIFIER CORP	COM	460254105	16	350	SH	DEFINED	11
INTERNATIONAL SECS EXCH INC	CL A	46031W204	2	100	SH	DEFINED	12
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	41	2400	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	3370	64220	SH	DEFINED	3
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	192	3665	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	18	350	SH	DEFINED	11
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	500	9535	SH	DEFINED	8
INTERNET CAP GROUP INC	COM NEW	46059C205	1	113	SH	DEFINED	12
INTERNET CAP GROUP INC	COM NEW	46059C205	1	90	SH	DEFINED	17
INTERNET SEC SYS INC	COM	46060X107	5	200	SH	DEFINED	2
INTERNET SEC SYS INC	COM	46060X107	40	1676	SH	DEFINED	12
INTEROIL CORP	COM	460951106	2	99	SH	DEFINED	11
INTERPOOL INC	COM	46062R108	1	75	SH	DEFINED	1
INTERPUBLIC GROUP COS INC	COM	460690100	85	7300	SH	DEFINED	17
INTERPUBLIC GROUP COS INC	COM	460690100	478	41075	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	349	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	94	8105	SH	DEFINED	12
INTERPUBLIC GROUP COS INC	COM	460690100	293	25200	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	2	195	SH	DEFINED	9
INTERSECTIONS INC	COM	460981301	2627	220020	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	181	8310	SH	DEFINED	6
INTERSTATE HOTELS & RESRTS I	COM	46088S106	2	380	SH	DEFINED	12
INTERTAPE POLYMER GROUP INC	COM	460919103	13	1850	SH	DEFINED	7
INTERVIDEO INC	COM	46114Y101	3779	376781	SH	DEFINED	3
INTERVIDEO INC	COM	46114Y101	1893	188700	SH	DEFINED	6
INTERVOICE INC NEW	COM	46114Z101	801	88980	SH	DEFINED	3
INTERVOICE INC NEW	COM	46114Z101	3974	441600	SH	DEFINED	6
INTL PAPER CO	COM	460146103	12	400	SH	DEFINED	9
INTL PAPER CO	COM	460146103	185	6200	SH	DEFINED	11
INTL PAPER CO	COM	460146103	25	847	SH	DEFINED	17
INTL PAPER CO	COM	460146103	3	100	SH	DEFINED	6
INTL PAPER CO	COM	460146103	2235	75000	SH	DEFINED	7
INTL PAPER CO	COM	460146103	1734	58185	SH	DEFINED	12
INTL PAPER CO	COM	460146103	4084	137059	SH	DEFINED	2

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

INTRADO INC	COM	46117A100	29	1600	SH	DEFINED	11
INTRADO INC	COM	46117A100	74	4131	SH	DEFINED	12
INTRAWEST CORPORATION	COM NEW	460915200	6011	220165	SH	DEFINED	3
INTRAWEST CORPORATION	COM NEW	460915200	5	200	SH	DEFINED	12
INTROGEN THERAPEUTICS INC	COM	46119F107	1	100	SH	DEFINED	12
INTUIT	COM	461202103	7	150	SH	DEFINED	1
INTUIT	COM	461202103	186	4150	SH	DEFINED	17
INTUIT	COM	461202103	125	2800	SH	DEFINED	11
INTUIT	COM	461202103	1775	39605	SH	DEFINED	12
INTUIT	COM	461202103	193	4300	SH	DEFINED	3
INTUIT	COM	461202103	114563	2556650	SH	DEFINED	10
INTUIT	COM	461202103	489047	10913800	SH	DEFINED	8
INTUITIVE SURGICAL INC	COM NEW	46120E602	96	1312	SH	DEFINED	12
INTUITIVE SURGICAL INC	COM NEW	46120E602	37	500	SH	DEFINED	2
INVACARE CORP	COM	461203101	333	8000	SH	DEFINED	2
INVACARE CORP	COM	461203101	6736	161650	SH	DEFINED	3
INVACARE CORP	COM	461203101	386	9253	SH	DEFINED	12
INVESTMENT GRADE MUN INCOME	COM	461368102	13	1000	SH	DEFINED	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	36	1200	SH	DEFINED	17
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	23	781	SH	DEFINED	11
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1372	46350	SH	DEFINED	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	8521	287869	SH	DEFINED	3
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	14763	498717	SH	DEFINED	6
INVESTORS FINL SERVICES CORP	COM	461915100	45	1377	SH	DEFINED	12
INVESTORS FINL SERVICES CORP	COM	461915100	117900	3583600	SH	DEFINED	8
INVESTORS FINL SERVICES CORP	COM	461915100	348	10572	SH	DEFINED	11
INVESTORS TITLE CO	COM	461804106	4	100	SH	DEFINED	12
INVITROGEN CORP	COM	46185R100	349	4641	SH	DEFINED	12
INVITROGEN CORP	COM	46185R100	43829	582604	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	9	122	SH	DEFINED	11
IOMEGA CORP	COM NEW	462030305	2	700	SH	DEFINED	12
IONATRON INC	COM	462070103	81	8000	SH	DEFINED	12
IOWA TELECOMM SERVICES INC	COM	462594201	1555	92477	SH	DEFINED	12
IOWA TELECOMM SERVICES INC	COM	462594201	124	7400	SH	DEFINED	
IPASS INC	COM	46261V108	5	1000	SH	DEFINED	12
IPAYMENT INC	COM	46262E105	6776	179072	SH	DEFINED	3
IPC HLDGS LTD	ORD	G4933P101	41	1255	SH	DEFINED	12
IPSCO INC	COM	462622101	7	100	SH	DEFINED	7
IPSCO INC	COM	462622101	7531	105349	SH	DEFINED	3
IRELAND BK	SPONSORED ADR	46267Q103	0	36	SH	DEFINED	6
IRELAND BK	SPONSORED ADR	46267Q103	2	36	SH	DEFINED	11
IRON MTN INC	COM	462846106	628	17100	SH	DEFINED	11
IRON MTN INC	COM	462846106	55	1500	SH	DEFINED	12
IRSA INVERSIONES Y REP S A	GLOBL DEP RCPT	450047204	30	2520	SH	DEFINED	12
IRWIN FINL CORP	COM	464119106	15959	782700	SH	DEFINED	6
IRWIN FINL CORP	COM	464119106	3	150	SH	DEFINED	2
ISHARES INC	MSCI MALAYSIA	464286830	7	1000	SH	DEFINED	12
ISHARES INC	MSCI PAC J IDX	464286665	21	200	SH	DEFINED	12
ISHARES INC	MSCI SINGAPORE	464286673	13	1600	SH	DEFINED	7
ISHARES INC	MSCI EMU INDEX	464286608	585	7600	SH	DEFINED	7
ISHARES INC	MSCI JAPAN	464286848	663	54374	SH	DEFINED	12
ISHARES INC	MSCI S KOREA	464286772	134	3400	SH	DEFINED	12
ISHARES INC	MSCI GERMANY	464286806	1995	102608	SH	DEFINED	5
ISHARES INC	MSCI JAPAN	464286848	759	62300	SH	DEFINED	7
ISHARES INC	MSCI HONG KONG	464286871	17	1250	SH	DEFINED	7
ISHARES INC	MSCI USD KINGD	464286699	245	12900	SH	DEFINED	7
ISHARES INC	MSCI HONG KONG	464286871	102	7517	SH	DEFINED	12
ISHARES INC	MSCI TAIWAN	464286731	35	3000	SH	DEFINED	12
ISHARES INC	MSCI SWEDEN	464286756	26	1150	SH	DEFINED	7
ISHARES INC	MSCI JAPAN	464286848	14149	1160734	SH	DEFINED	5
ISHARES INC	MSCI CDA INDEX	464286509	12888	597488	SH	DEFINED	5
ISHARES INC	MSCI AUSTRIA	464286202	106	3945	SH	DEFINED	12

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

ISHARES INC	MSCI AUSTRALIA	464286103	66	3350	SH	DEFINED	7
ISHARES INC	MSCI CDA INDEX	464286509	75	3500	SH	DEFINED	12
ISHARES INC	MSCI SWITZERLD	464286749	29	1600	SH	DEFINED	7
ISHARES TR	RUSSELL1000VAL	464287598	478	6940	SH	DEFINED	12
ISHARES TR	S&P MIDCP VALU	464287705	872	12460	SH	DEFINED	12
ISHARES TR	DJ US UTILS	464287697	1015	12367	SH	DEFINED	12
ISHARES TR	RUSSELL 3000	464287689	478	6725	SH	DEFINED	12
ISHARES TR	RUSSELL 2000	464287655	2140	32234	SH	DEFINED	12
ISHARES TR	RUSL 2000 GROW	464287648	117	1700	SH	DEFINED	12
ISHARES TR	RUSL 2000 VALU	464287630	760	11520	SH	DEFINED	12
ISHARES TR	RUSSELL 1000	464287622	55	815	SH	DEFINED	12
ISHARES TR	S&P MIDCP GROW	464287606	53	736	SH	DEFINED	12
ISHARES TR	DJ US INDUSTRL	464287754	14	259	SH	DEFINED	12
ISHARES TR	CONS SRVC IDX	464287580	82	1405	SH	DEFINED	12
ISHARES TR	S&P GLB100INDX	464287572	22	350	SH	DEFINED	12
ISHARES TR	COHEN&ST RLTY	464287564	601	8176	SH	DEFINED	12
ISHARES TR	NASDAQ BIO INDX	464287556	859	11160	SH	DEFINED	12
ISHARES TR	GLDM SACHS TEC	464287549	62	1354	SH	DEFINED	12
ISHARES TR	GLDM SCHS NETW	464287531	21	681	SH	DEFINED	12
ISHARES TR	RUSSELL1000GRW	464287614	162	3250	SH	DEFINED	12
ISHARES TR	S&P EURO PLUS	464287861	20	250	SH	DEFINED	7
ISHARES TR	RUSSELL MCP GR	464287481	27	300	SH	DEFINED	12
ISHARES TR	DJ US ENERGY	464287796	420	4606	SH	DEFINED	12
ISHARES TR	GLDM SCHS SEMI	464287523	169	2850	SH	DEFINED	12
ISHARES TR	S&P SMLCAP 600	464287804	2210	38268	SH	DEFINED	12
ISHARES TR	CONS GOODS IDX	464287812	259	4805	SH	DEFINED	12
ISHARES TR	DJ US BAS MATL	464287838	3163	65656	SH	DEFINED	12
ISHARES TR	DJ US TECH SEC	464287721	421	8653	SH	DEFINED	12
ISHARES TR	S&P EURO PLUS	464287861	153	1895	SH	DEFINED	12
ISHARES TR	DJ US TELECOMM	464287713	121	5123	SH	DEFINED	12
ISHARES TR	S&P SMLCP VALU	464287879	661	10320	SH	DEFINED	12
ISHARES TR	S&P SMLCP GROW	464287887	753	6482	SH	DEFINED	12
ISHARES TR	SMLL CORE INDX	464288505	14	200	SH	DEFINED	12
ISHARES TR	DJ US FINL SEC	464287788	38	405	SH	DEFINED	12
ISHARES TR	DJ US FINL SVC	464287770	20	187	SH	DEFINED	12
ISHARES TR	DJ US HEALTHCR	464287762	162	2607	SH	DEFINED	12
ISHARES TR	DJ US REAL EST	464287739	255	3962	SH	DEFINED	12
ISHARES TR	DJ US TOTL MKT	464287846	54	900	SH	DEFINED	12
ISHARES TR	S&P 500 INDEX	464287200	62	500	SH	DEFINED	12
ISHARES TR	S&P MIDCAP 400	464287507	834	11619	SH	DEFINED	12
ISHARES TR	GLMN SCHS SOFT	464287515	40	973	SH	DEFINED	12
ISHARES TR	S&P 100 IDX FD	464287101	96	1700	SH	DEFINED	12
ISHARES TR	DJ SEL DIV INX	464287168	4477	71889	SH	DEFINED	5
ISHARES TR	DJ SEL DIV INX	464287168	7490	120261	SH	DEFINED	12
ISHARES TR	US TIPS BD FD	464287176	798	7585	SH	DEFINED	12
ISHARES TR	S&P 500 INDEX	464287200	34	276	SH	DEFINED	4
ISHARES TR	LEHMAN AGG BND	464287226	104	1025	SH	DEFINED	12
ISHARES TR	MSCI EMERG MKT	464287234	404	4761	SH	DEFINED	12
ISHARES TR	MSCI EMERG MKT	464287234	19	225	SH	DEFINED	11
ISHARES TR	GS CORP BD FD	464287242	399	3644	SH	DEFINED	12
ISHARES TR	S&P GBL ENER	464287341	15	150	SH	DEFINED	12
ISHARES TR	MSCI EAFE IDX	464287465	2702	46504	SH	DEFINED	12
ISHARES TR	FTSE XNHUA IDX	464287184	144	2250	SH	DEFINED	12
ISHARES TR	GS NAT RES IDX	464287374	107	1168	SH	DEFINED	12
ISHARES TR	RUSSELL MCP VL	464287473	56	455	SH	DEFINED	12
ISHARES TR	RUSSELL MIDCAP	464287499	824	9520	SH	DEFINED	12
ISHARES TR	MSCI EAFE IDX	464287465	1298	22338	SH	DEFINED	7
ISHARES TR	1-3 YR TRS BD	464287457	465	5769	SH	DEFINED	12
ISHARES TR	7-10 YR TRS BD	464287440	750	8885	SH	DEFINED	12
ISHARES TR	S&P500/BAR VAL	464287408	39	615	SH	DEFINED	12
ISHARES TR	S&P LTN AM 40	464287390	60	500	SH	DEFINED	12
ISHARES TR	S&P/TOPIX 150	464287382	200	1900	SH	DEFINED	5

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

ISIS PHARMACEUTICALS INC	COM	464330109	21	4215	SH	DEFINED	12
ISIS PHARMACEUTICALS INC	COM	464330109	1721	340770	SH	DEFINED	3
ISLE OF CAPRI CASINOS INC	COM	464592104	238	11135	SH	DEFINED	12
ISOLAGEN INC	COM	46488N103	8	5060	SH	DEFINED	11
ISOLAGEN INC	COM	46488N103	53	32110	SH	DEFINED	12
ISTAR FINL INC	COM	45031U101	10	243	SH	DEFINED	11
ISTAR FINL INC	COM	45031U101	371	9165	SH	DEFINED	12
ITLA CAP CORP	COM	450565106	3223	61400	SH	DEFINED	6
ITRON INC	COM	465741106	26004	569519	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	7196	145820	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	617	12500	SH	DEFINED	17
ITT EDUCATIONAL SERVICES INC	COM	45068B109	10997	222829	SH	DEFINED	6
ITT INDS INC IND	COM	450911102	5862	51604	SH	DEFINED	12
ITT INDS INC IND	COM	450911102	84	739	SH	DEFINED	9
ITT INDS INC IND	COM	450911102	30640	269715	SH	DEFINED	17
ITT INDS INC IND	COM	450911102	239	2100	SH	DEFINED	2
ITT INDS INC IND	COM	450911102	7952	70000	SH	DEFINED	7
ITT INDS INC IND	COM	450911102	457	4025	SH	DEFINED	11
IVANHOE ENERGY INC	COM	465790103	8	4000	SH	DEFINED	12
IVANHOE MINES LTD	COM	46579N103	21	2500	SH	DEFINED	12
IVAX CORP	COM	465823102	459	17400	SH	DEFINED	3
IVAX CORP	COM	465823102	16257	616748	SH	DEFINED	2
IVAX CORP	COM	465823102	185	7016	SH	DEFINED	11
IVAX CORP	COM	465823102	78	2951	SH	DEFINED	9
IVAX CORP	COM	465823102	3566	135269	SH	DEFINED	12
IVILLAGE INC	COM	46588H105	9	1200	SH	DEFINED	12
IXYS CORP	COM	46600W106	3	245	SH	DEFINED	12
IXYS CORP	COM	46600W106	5821	551200	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	29	500	SH	DEFINED	11
J & J SNACK FOODS CORP	COM	466032109	12345	213715	SH	DEFINED	6
J JILL GROUP INC	COM	466189107	8	500	SH	DEFINED	11
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	20	506	SH	DEFINED	12
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	10318	255260	SH	DEFINED	3
JABIL CIRCUIT INC	COM	466313103	53	1725	SH	DEFINED	12
JABIL CIRCUIT INC	COM	466313103	6	200	SH	DEFINED	9
JABIL CIRCUIT INC	COM	466313103	3198	103442	SH	DEFINED	17
JABIL CIRCUIT INC	COM	466313103	59	1900	SH	DEFINED	11
JABIL CIRCUIT INC	COM	466313103	3531	114200	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	23916	799600	SH	DEFINED	6
JACK IN THE BOX INC	COM	466367109	35861	1198960	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	12	400	SH	DEFINED	11
JACKSON HEWITT TAX SVCS INC	COM	468202106	8568	358360	SH	DEFINED	3
JACOBS ENGR GROUP INC DEL	COM	469814107	363	5381	SH	DEFINED	12
JACOBS ENGR GROUP INC DEL	COM	469814107	330	4900	SH	DEFINED	5
JACOBS ENGR GROUP INC DEL	COM	469814107	81	1203	SH	DEFINED	11
JACUZZI BRANDS INC	COM	469865109	21	2600	SH	DEFINED	11
JACUZZI BRANDS INC	COM	469865109	4	500	SH	DEFINED	12
JAKKS PAC INC	COM	47012E106	2	100	SH	DEFINED	12
JAKKS PAC INC	COM	47012E106	5626	346616	SH	DEFINED	6
JAKKS PAC INC	COM	47012E106	9375	577640	SH	DEFINED	3
JANUS CAP GROUP INC	COM	47102X105	1308	90498	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	428	29600	SH	DEFINED	4
JANUS CAP GROUP INC	COM	47102X105	78	5400	SH	DEFINED	11
JANUS CAP GROUP INC	COM	47102X105	706	48852	SH	DEFINED	9
JANUS CAP GROUP INC	COM	47102X105	118	8140	SH	DEFINED	6
JANUS CAP GROUP INC	COM	47102X105	1224	84688	SH	DEFINED	12
JANUS CAP GROUP INC	COM	47102X105	29	2000	SH	DEFINED	17
JAPAN EQUITY FD INC	COM	471057109	856	99050	SH	DEFINED	12
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	206	11700	SH	DEFINED	12
JARDEN CORP	COM	471109108	29	718	SH	DEFINED	12
JARDEN CORP	COM	471109108	135531	3300000	SH	DEFINED	13
JDA SOFTWARE GROUP INC	COM	46612K108	230	15154	SH	DEFINED	3

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

JDS UNIPHASE CORP	COM	46612J101	87	39224	SH	DEFINED	12
JDS UNIPHASE CORP	COM	46612J101	2	900	SH	DEFINED	2
JDS UNIPHASE CORP	COM	46612J101	0	200	SH	DEFINED	9
JDS UNIPHASE CORP	COM	46612J101	0	100	SH	DEFINED	17
JEFFERIES GROUP INC NEW	COM	472319102	30	700	SH	DEFINED	12
JEFFERSON PILOT CORP	COM	475070108	5685	111110	SH	DEFINED	2
JEFFERSON PILOT CORP	COM	475070108	31	600	SH	DEFINED	11
JEFFERSON PILOT CORP	COM	475070108	1242	24266	SH	DEFINED	9
JEFFERSON PILOT CORP	COM	475070108	422	8240	SH	DEFINED	6
JEFFERSON PILOT CORP	COM	475070108	9041	176677	SH	DEFINED	12
JEFFERSON PILOT CORP	COM	475070108	1040	20325	SH	DEFINED	17
JETBLUE AWYS CORP	COM	477143101	5502	312600	SH	DEFINED	8
JETBLUE AWYS CORP	COM	477143101	51	2875	SH	DEFINED	12
JETBLUE AWYS CORP	COM	477143101	33440	1900000	SH	DEFINED	13
JLG INDS INC	COM	466210101	45937	1255461	SH	DEFINED	3
JLG INDS INC	COM	466210101	121	3300	SH	DEFINED	12
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	211	22453	SH	DEFINED	12
JOHNSON & JOHNSON	COM	478160104	68790	1087074	SH	DEFINED	17
JOHNSON & JOHNSON	COM	478160104	10480	165606	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	12950	204641	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	34325	542432	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	33605	531050	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	3285	52011	SH	DEFINED	9
JOHNSON & JOHNSON	COM	478160104	1052	16630	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	7467	118000	SH	DEFINED	8
JOHNSON & JOHNSON	COM	478160104	626	9900	SH	DEFINED	6
JOHNSON & JOHNSON	COM	478160104	13996	221169	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	10203	161243	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	47307	747579	SH	DEFINED	12
JOHNSON CTLS INC	COM	478366107	78	1250	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	1111	17900	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	4385	70670	SH	DEFINED	3
JOHNSON CTLS INC	COM	478366107	10726	172860	SH	DEFINED	17
JOHNSON CTLS INC	COM	478366107	483	7788	SH	DEFINED	12
JOHNSON CTLS INC	COM	478366107	237	3875	SH	DEFINED	9
JOHNSON CTLS INC	COM	478366107	442	7130	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	3590	125980	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	413	14500	SH	DEFINED	5
JONES APPAREL GROUP INC	COM	480074103	23075	809649	SH	DEFINED	3
JONES APPAREL GROUP INC	COM	480074103	19	675	SH	DEFINED	12
JONES LANG LASALLE INC	COM	48020Q107	15311	332410	SH	DEFINED	3
JORGENSEN EARLE M CO	COM	480829100	3024	317330	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	11302	261504	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	27	625	SH	DEFINED	11
JOS A BANK CLOTHIERS INC	COM	480838101	29	662	SH	DEFINED	12
JOURNAL COMMUNICATIONS INC	CL A	481130102	3238	217300	SH	DEFINED	6
JOURNAL COMMUNICATIONS INC	CL A	481130102	575	38600	SH	DEFINED	3
JOURNAL REGISTER CO	COM	481138105	350	21645	SH	DEFINED	12
JOURNAL REGISTER CO	COM	481138105	188	11600	SH	DEFINED	11
JOURNAL REGISTER CO	COM	481138105	15754	973650	SH	DEFINED	6
JOY GLOBAL INC	COM	481165108	10	200	SH	DEFINED	2
JOY GLOBAL INC	COM	481165108	105	2078	SH	DEFINED	12
JPMORGAN & CHASE & CO	COM	46625H100	3474	102387	SH	DEFINED	5
JPMORGAN & CHASE & CO	COM	46625H100	290639	8565853	SH	DEFINED	10
JPMORGAN & CHASE & CO	COM	46625H100	2732	80595	SH	DEFINED	9
JPMORGAN & CHASE & CO	COM	46625H100	1265441	37295629	SH	DEFINED	8
JPMORGAN & CHASE & CO	COM	46625H100	34270	1010006	SH	DEFINED	12
JPMORGAN & CHASE & CO	COM	46625H100	168	4940	SH	DEFINED	4
JPMORGAN & CHASE & CO	COM	46625H100	2020	59521	SH	DEFINED	1
JPMORGAN & CHASE & CO	COM	46625H100	9230	272031	SH	DEFINED	2
JPMORGAN & CHASE & CO	COM	46625H100	14682	432711	SH	DEFINED	3
JPMORGAN & CHASE & CO	COM	46625H100	29782	877767	SH	DEFINED	6

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

JPMORGAN & CHASE & CO	COM	46625H100	1449	42700	SH	DEFINED	11
JPMORGAN & CHASE & CO	COM	46625H100	29608	872633	SH	DEFINED	17
JPMORGAN & CHASE & CO	COM	46625H100	215	6350	SH	DEFINED	7
JUNIPER NETWORKS INC	COM	48203R104	5	200	SH	DEFINED	17
JUNIPER NETWORKS INC	COM	48203R104	2011	84525	SH	DEFINED	12
JUNIPER NETWORKS INC	COM	48203R104	33	1400	SH	DEFINED	2
JUNIPER NETWORKS INC	COM	48203R104	2	77	SH	DEFINED	9
K FED BANCORP	COM	48246S101	100	8000	SH	DEFINED	12
K V PHARMACEUTICAL CO	CL A	482740206	17	960	SH	DEFINED	11
K V PHARMACEUTICAL CO	CL A	482740206	38	2118	SH	DEFINED	12
K-SWISS INC	CL A	482686102	7907	267400	SH	DEFINED	6
KADANT INC	COM	48282T104	5	250	SH	DEFINED	12
KAMAN CORP	CL A	483548103	1338	65450	SH	DEFINED	3
KANSAS CITY LIFE INS CO	COM	484836101	82	1600	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW	485170302	32926	1412518	SH	DEFINED	2
KANSAS CITY SOUTHERN	COM NEW	485170302	1817	77950	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW	485170302	9	400	SH	DEFINED	9
KANSAS CITY SOUTHERN	COM NEW	485170302	678	29100	SH	DEFINED	11
KATY INDS INC	COM	486026107	1	500	SH	DEFINED	9
KAYDON CORP	COM	486587108	565	19900	SH	DEFINED	2
KAYDON CORP	COM	486587108	188	6610	SH	DEFINED	12
KAYNE ANDERSON ENRGY TTL RT	COM	48660P104	118	4800	SH	DEFINED	12
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	707	25179	SH	DEFINED	12
KB HOME	COM	48666K109	547	7472	SH	DEFINED	12
KB HOME	COM	48666K109	20775	283810	SH	DEFINED	3
KB HOME	COM	48666K109	59	800	SH	DEFINED	6
KB HOME	COM	48666K109	48	660	SH	DEFINED	9
KCS ENERGY INC	COM	482434206	464	16850	SH	DEFINED	3
KCS ENERGY INC	COM	482434206	74	2700	SH	DEFINED	12
KEANE INC	COM	486665102	3	300	SH	DEFINED	12
KEITHLEY INSTRS INC	COM	487584104	7	500	SH	DEFINED	12
KELLOGG CO	COM	487836108	1225	26549	SH	DEFINED	12
KELLOGG CO	COM	487836108	101	2200	SH	DEFINED	2
KELLOGG CO	COM	487836108	415	9000	SH	DEFINED	9
KELLOGG CO	COM	487836108	246	5334	SH	DEFINED	17
KELLOGG CO	COM	487836108	270	5850	SH	DEFINED	11
KELLOGG CO	COM	487836108	101	2200	SH	DEFINED	7
KELLWOOD CO	COM	488044108	19039	736500	SH	DEFINED	6
KELLWOOD CO	COM	488044108	111	4300	SH	DEFINED	12
KEMET CORP	COM	488360108	31	3700	SH	DEFINED	12
KENDLE INTERNATIONAL INC	COM	48880L107	42	1500	SH	DEFINED	12
KENDLE INTERNATIONAL INC	COM	48880L107	43	1541	SH	DEFINED	2
KENDLE INTERNATIONAL INC	COM	48880L107	10556	375120	SH	DEFINED	3
KENEXA CORP	COM	488879107	13	1000	SH	DEFINED	11
KENEXA CORP	COM	488879107	59	4700	SH	DEFINED	3
KENNAMETAL INC	COM	489170100	10	200	SH	DEFINED	11
KENNAMETAL INC	COM	489170100	11	231	SH	DEFINED	12
KENNAMETAL INC	COM	489170100	4526	92300	SH	DEFINED	6
KENNAMETAL INC	COM	489170100	56800	1158241	SH	DEFINED	3
KENSEY NASH CORP	COM	490057106	13	432	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	24570	253007	SH	DEFINED	3
KERR MCGEE CORP	COM	492386107	68	697	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	0	3	SH	DEFINED	17
KERR MCGEE CORP	COM	492386107	11	116	SH	DEFINED	9
KERR MCGEE CORP	COM	492386107	3517	36216	SH	DEFINED	12
KERR MCGEE CORP	COM	492386107	31360	322933	SH	DEFINED	6
KERR MCGEE CORP	COM	492386107	539	5551	SH	DEFINED	2
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	18	329	SH	DEFINED	12
KEYCORP NEW	COM	493267108	34973	1084420	SH	DEFINED	6
KEYCORP NEW	COM	493267108	1118	34667	SH	DEFINED	12
KEYCORP NEW	COM	493267108	1107	34400	SH	DEFINED	9
KEYCORP NEW	COM	493267108	155	4802	SH	DEFINED	11

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

KEYCORP NEW	COM	493267108	455	14100	SH	DEFINED	17
KEYCORP NEW	COM	493267108	1030	31931	SH	DEFINED	2
KEYCORP NEW	COM	493267108	401	12430	SH	DEFINED	5
KEYSPAN CORP	COM	49337W100	581	15790	SH	DEFINED	12
KEYSPAN CORP	COM	49337W100	2120	57647	SH	DEFINED	11
KEYSPAN CORP	COM	49337W100	126	3430	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	299	8120	SH	DEFINED	9
KEYSPAN CORP	COM	49337W100	306	8330	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	250	6810	SH	DEFINED	17
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	637	22100	SH	DEFINED	11
KFORCE INC	COM	493732101	5	500	SH	DEFINED	12
KFORCE INC	COM	493732101	879	85300	SH	DEFINED	3
KFX INC	COM	48245L107	6662	389150	SH	DEFINED	12
KIMBALL INTL INC	CL B	494274103	18	1500	SH	DEFINED	11
KIMBALL INTL INC	CL B	494274103	8	625	SH	DEFINED	12
KIMBERLY CLARK CORP	COM	494368103	13959	234484	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	15	250	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	5722	96114	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	6703	112594	SH	DEFINED	12
KIMBERLY CLARK CORP	COM	494368103	3070	51675	SH	DEFINED	9
KIMBERLY CLARK CORP	COM	494368103	5520	92733	SH	DEFINED	17
KIMBERLY CLARK CORP	COM	494368103	528	8863	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	278	4675	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	1488	25000	SH	DEFINED	8
KIMCO REALTY CORP	COM	49446R109	658	20932	SH	DEFINED	12
KIMCO REALTY CORP	COM	49446R109	6	200	SH	DEFINED	17
KIMCO REALTY CORP	COM	49446R109	424	13496	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	161	5120	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	21	662	SH	DEFINED	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1401	26506	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	323	6103	SH	DEFINED	17
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	72	1365	SH	DEFINED	11
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1209	22884	SH	DEFINED	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2	40	SH	DEFINED	1
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	6500	122982	SH	DEFINED	12
KINDER MORGAN INC KANS	COM	49455P101	1870	19451	SH	DEFINED	12
KINDER MORGAN INC KANS	COM	49455P101	24	250	SH	DEFINED	4
KINDER MORGAN INC KANS	COM	49455P101	1389	14500	SH	DEFINED	9
KINDER MORGAN INC KANS	COM	49455P101	39	407	SH	DEFINED	11
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	45	898	SH	DEFINED	12
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	267	5385	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	21231	712445	SH	DEFINED	3
KINDRED HEALTHCARE INC	COM	494580103	3	100	SH	DEFINED	12
KING PHARMACEUTICALS INC	COM	495582108	330	21440	SH	DEFINED	12
KING PHARMACEUTICALS INC	COM	495582108	9684	629667	SH	DEFINED	4
KING PHARMACEUTICALS INC	COM	495582108	41541	2700998	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	12	750	SH	DEFINED	11
KING PHARMACEUTICALS INC	COM	495582108	28844	1875480	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	91	5900	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	56	7303	SH	DEFINED	12
KINROSS GOLD CORP	COM NO PAR	496902404	3055	397000	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	23462	3056263	SH	DEFINED	6
KIRBY CORP	COM	497266106	10102	204370	SH	DEFINED	3
KIRIN BREWERY LTD	SPONSORED ADR	497350306	596	53830	SH	DEFINED	17
KITE RLTY GROUP TR	COM	49803T102	1542	103340	SH	DEFINED	3
KKR FINL CORP	COM	482476306	29	1300	SH	DEFINED	11
KKR FINL CORP	COM	482476306	7056	317250	SH	DEFINED	3
KLA-TENCOR CORP	COM	482480100	12102	248201	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	54	1100	SH	DEFINED	11
KLA-TENCOR CORP	COM	482480100	173	3558	SH	DEFINED	12
KNBT BANCORP INC	COM	482921103	1940	124600	SH	DEFINED	4
KNBT BANCORP INC	COM	482921103	20	1300	SH	DEFINED	12

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

KNIGHT CAPITAL GROUP INC	CL A	499005106	4	500	SH	DEFINED	12
KNIGHT RIDDER INC	COM	499040103	2721	46375	SH	DEFINED	12
KNIGHT RIDDER INC	COM	499040103	451	7685	SH	DEFINED	17
KNIGHT RIDDER INC	COM	499040103	41	700	SH	DEFINED	9
KNIGHT RIDDER INC	COM	499040103	613	10450	SH	DEFINED	11
KNIGHT RIDDER INC	COM	499040103	775	13200	SH	DEFINED	5
KNIGHT RIDDER INC	COM	499040103	2	30	SH	DEFINED	6
KNIGHT TRANSN INC	COM	499064103	21	857	SH	DEFINED	11
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	7	200	SH	DEFINED	12
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	515	14000	SH	DEFINED	17
KNOLL INC	COM NEW	498904200	67	3650	SH	DEFINED	11
KOHL'S CORP	COM	500255104	2324	46315	SH	DEFINED	17
KOHL'S CORP	COM	500255104	295	5900	SH	DEFINED	9
KOHL'S CORP	COM	500255104	1601	31910	SH	DEFINED	3
KOHL'S CORP	COM	500255104	13	250	SH	DEFINED	2
KOHL'S CORP	COM	500255104	226	4512	SH	DEFINED	12
KOHL'S CORP	COM	500255104	343	6842	SH	DEFINED	5
KOMAG INC	COM NEW	500453204	29019	907970	SH	DEFINED	3
KOMAG INC	COM NEW	500453204	2	53	SH	DEFINED	11
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	35	4570	SH	DEFINED	11
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	23068	3127015	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1518	56887	SH	DEFINED	17
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	101906	3853624	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	4116	154280	SH	DEFINED	3
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1681	63000	SH	DEFINED	8
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	24	913	SH	DEFINED	9
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	70	2613	SH	DEFINED	11
KOOKMIN BK NEW	SPONSORED ADR	50049M109	47276	797900	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	124954	2134156	SH	DEFINED	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	3	57	SH	DEFINED	11
KOPIN CORP	COM	500600101	3	500	SH	DEFINED	12
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	74	4200	SH	DEFINED	2
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	39	2185	SH	DEFINED	11
KOREA FD	COM	500634100	158	4750	SH	DEFINED	12
KORN FERRY INTL	COM NEW	500643200	19834	1210158	SH	DEFINED	3
KOS PHARMACEUTICALS INC	COM	500648100	7	100	SH	DEFINED	12
KOSS CORP	COM	500692108	188	10892	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	705	23104	SH	DEFINED	9
KRAFT FOODS INC	CL A	50075N104	1633	53381	SH	DEFINED	12
KRAFT FOODS INC	CL A	50075N104	20	650	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	43	1400	SH	DEFINED	11
KRISPY KREME DOUGHNUTS INC	COM	501014104	13	2000	SH	DEFINED	7
KRISPY KREME DOUGHNUTS INC	COM	501014104	140	22300	SH	DEFINED	12
KRISPY KREME DOUGHNUTS INC	COM	501014104	1	100	SH	DEFINED	11
KROGER CO	COM	501044101	476	23128	SH	DEFINED	12
KROGER CO	COM	501044101	567	27525	SH	DEFINED	5
KROGER CO	COM	501044101	36914	1792800	SH	DEFINED	3
KROGER CO	COM	501044101	2349	114085	SH	DEFINED	2
KROGER CO	COM	501044101	2439	118462	SH	DEFINED	17
KROGER CO	COM	501044101	41	2000	SH	DEFINED	11
KROGER CO	COM	501044101	37	1800	SH	DEFINED	9
KROGER CO	COM	501044101	21232	1042835	SH	DEFINED	6
KRONOS INC	COM	501052104	17	371	SH	DEFINED	11
KRONOS INC	COM	501052104	502	11245	SH	DEFINED	12
KT CORP	SPONSORED ADR	48268K101	15	680	SH	DEFINED	11
KT CORP	SPONSORED ADR	48268K101	11297	502190	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM	501242101	3496	482200	SH	DEFINED	3
KVH INDS INC	COM	482738101	46	4700	SH	DEFINED	12
KVH INDS INC	COM	482738101	16	1600	SH	DEFINED	11
KYOCERA CORP	ADR	501556203	0	35	SH	DEFINED	6
KYOCERA CORP	ADR	501556203	12	175	SH	DEFINED	11
KYOCERA CORP	ADR	501556203	35	500	SH	DEFINED	7

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

KYPHON INC	COM	501577100	929	21132	SH	DEFINED	12
KYPHON INC	COM	501577100	83	1882	SH	DEFINED	11
KYPHON INC	COM	501577100	1314	29900	SH	DEFINED	2
L S B BANCSHARES N C	COM	502158108	19	1067	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	15976	202055	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	262	3314	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	59	750	SH	DEFINED	4
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	476	6023	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	200	2535	SH	DEFINED	17
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	5693	72004	SH	DEFINED	2
LA BARGE INC	COM	502470107	5	400	SH	DEFINED	12
LA QUINTA CORP	PAIRED CTF	50419U202	194	22300	SH	DEFINED	11
LA QUINTA CORP	PAIRED CTF	50419U202	34	3961	SH	DEFINED	9
LA QUINTA CORP	PAIRED CTF	50419U202	15	1691	SH	DEFINED	12
LA Z BOY INC	COM	505336107	18025	1366600	SH	DEFINED	6
LABOR READY INC	COM NEW	505401208	22	840	SH	DEFINED	12
LABOR READY INC	COM NEW	505401208	11412	444900	SH	DEFINED	1
LABOR READY INC	COM NEW	505401208	32	1250	SH	DEFINED	11
LABOR READY INC	COM NEW	505401208	30491	1188730	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	479	9826	SH	DEFINED	12
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	210	4301	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	5416	111190	SH	DEFINED	17
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	127	2600	SH	DEFINED	2
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	10	200	SH	DEFINED	9
LABRANCHE & CO INC	COM	505447102	28	3200	SH	DEFINED	12
LACLEDE GROUP INC	COM	505597104	1043	32100	SH	DEFINED	6
LACLEDE GROUP INC	COM	505597104	65	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	24	745	SH	DEFINED	12
LACLEDE GROUP INC	COM	505597104	39	1200	SH	DEFINED	17
LACLEDE GROUP INC	COM	505597104	7	208	SH	DEFINED	9
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	35	SH	DEFINED	12
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	203	SH	DEFINED	1
LAFARGE NORTH AMERICA INC	COM	505862102	203	3000	SH	DEFINED	6
LAFARGE NORTH AMERICA INC	COM	505862102	25	375	SH	DEFINED	11
LAFARGE NORTH AMERICA INC	COM	505862102	207	3100	SH	DEFINED	9
LAFARGE NORTH AMERICA INC	COM	505862102	68	1000	SH	DEFINED	2
LAFARGE NORTH AMERICA INC	COM	505862102	784	11600	SH	DEFINED	3
LAFARGE NORTH AMERICA INC	COM	505862102	818	12091	SH	DEFINED	12
LAKELAND FINL CORP	COM	511656100	1620	39175	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	420	13790	SH	DEFINED	12
LAM RESEARCH CORP	COM	512807108	40	1300	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	16	530	SH	DEFINED	6
LAMAR ADVERTISING CO	CL A	512815101	227	5000	SH	DEFINED	12
LAMSON & SESSIONS CO	COM	513696104	3021	164880	SH	DEFINED	3
LANCASTER COLONY CORP	COM	513847103	50	1165	SH	DEFINED	12
LANCASTER COLONY CORP	COM	513847103	49	1150	SH	DEFINED	17
LANCASTER COLONY CORP	COM	513847103	344	8000	SH	DEFINED	2
LANCE INC	COM	514606102	32	1831	SH	DEFINED	12
LANDAMERICA FINL GROUP INC	COM	514936103	23655	365900	SH	DEFINED	6
LANDAMERICA FINL GROUP INC	COM	514936103	2275	35193	SH	DEFINED	12
LANDAUER INC	COM	51476K103	15	300	SH	DEFINED	12
LANDAUER INC	COM	51476K103	98	2000	SH	DEFINED	9
LANDEC CORP	COM	514766104	1	200	SH	DEFINED	12
LANDRYS RESTAURANTS INC	COM	51508L103	4653	158800	SH	DEFINED	6
LANDRYS RESTAURANTS INC	COM	51508L103	14	470	SH	DEFINED	11
LANDSTAR SYS INC	COM	515098101	2438	60897	SH	DEFINED	12
LANDSTAR SYS INC	COM	515098101	738	18436	SH	DEFINED	17
LANOPTICS LTD	ORD	M6706C103	140	22156	SH	DEFINED	12
LANTRONIX INC	COM	516548104	0	300	SH	DEFINED	12
LAS VEGAS SANDS CORP	COM	517834107	201	6100	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	896	26000	SH	DEFINED	3
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	69	2000	SH	DEFINED	2

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

LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	41	1177	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	34	1000	SH	DEFINED	9
LASERSCOPE	COM	518081104	96	3405	SH	DEFINED	12
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	38	1231	SH	DEFINED	12
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	450	14525	SH	DEFINED	5
LATIN AMERN DISCOVERY FD INC	COM	51828C106	35	1275	SH	DEFINED	12
LATTICE SEMICONDUCTOR CORP	COM	518415104	72	16900	SH	DEFINED	12
LAUDER ESTEE COS INC	CL A	518439104	9	250	SH	DEFINED	11
LAUDER ESTEE COS INC	CL A	518439104	7413	212845	SH	DEFINED	17
LAUDER ESTEE COS INC	CL A	518439104	14	407	SH	DEFINED	9
LAUDER ESTEE COS INC	CL A	518439104	14	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	47	1350	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	1744	50070	SH	DEFINED	12
LAUREATE EDUCATION INC	COM	518613104	22	450	SH	DEFINED	11
LAUREATE EDUCATION INC	COM	518613104	496	10129	SH	DEFINED	12
LAW ENFORCEMENT ASSOCS CORP	COM	519485106	274	133668	SH	DEFINED	12
LAYNE CHRISTENSEN CO	COM	521050104	8	350	SH	DEFINED	12
LAZARD LTD	SHS A	G54050102	3254	128613	SH	DEFINED	3
LAZARE KAPLAN INTL INC	COM	521078105	231	23400	SH	DEFINED	12
LAZARE KAPLAN INTL INC	COM	521078105	406	41200	SH	DEFINED	6
LCA-VISION INC	COM PAR \$.001	501803308	2	57	SH	DEFINED	12
LCA-VISION INC	COM PAR \$.001	501803308	31359	844790	SH	DEFINED	3
LEAPFROG ENTERPRISES INC	CL A	52186N106	61	4150	SH	DEFINED	12
LEAPFROG ENTERPRISES INC	CL A	52186N106	24112	1632688	SH	DEFINED	6
LEAR CORP	COM	521865105	290	8525	SH	DEFINED	5
LEAR CORP	COM	521865105	19482	573500	SH	DEFINED	6
LECG CORP	COM	523234102	543	23600	SH	DEFINED	12
LECROY CORP	COM	52324W109	2789	187813	SH	DEFINED	3
LECROY CORP	COM	52324W109	2174	146400	SH	DEFINED	6
LEE ENTERPRISES INC	COM	523768109	1447	34058	SH	DEFINED	12
LEE ENTERPRISES INC	COM	523768109	547	12875	SH	DEFINED	11
LEE ENTERPRISES INC	COM	523768109	34	800	SH	DEFINED	2
LEE ENTERPRISES INC	COM	523768109	467	11000	SH	DEFINED	5
LEESPORT FINANCIAL CORP	COM	524477106	5	220	SH	DEFINED	12
LEESPORT FINANCIAL CORP	COM	524477106	46	2000	SH	DEFINED	1
LEGG MASON INC	COM	524901105	12642	115249	SH	DEFINED	1
LEGG MASON INC	COM	524901105	62	561	SH	DEFINED	7
LEGG MASON INC	COM	524901105	22	200	SH	DEFINED	17
LEGG MASON INC	COM	524901105	10385	94675	SH	DEFINED	2
LEGG MASON INC	COM	524901105	48266	440020	SH	DEFINED	11
LEGG MASON INC	COM	524901105	52	472	SH	DEFINED	9
LEGG MASON INC	COM	524901105	55382	504892	SH	DEFINED	12
LEGGETT & PLATT INC	COM	524660107	5427	268646	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	253	12525	SH	DEFINED	7
LEGGETT & PLATT INC	COM	524660107	210	10400	SH	DEFINED	12
LEGGETT & PLATT INC	COM	524660107	428	21200	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	9124	451668	SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	10	500	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	354	3040	SH	DEFINED	2
LEHMAN BROS HLDGS INC	*W EXP 05/08/200	524908456	124	8000	SH	DEFINED	12
LEHMAN BROS HLDGS INC	COM	524908100	934	8019	SH	DEFINED	12
LEHMAN BROS HLDGS INC	COM	524908100	3275	28120	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	30	261	SH	DEFINED	9
LEHMAN BROS HLDGS INC	COM	524908100	62	530	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	13159	112970	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	440	3775	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	504	4330	SH	DEFINED	17
LEHMAN BROS HLDGS INC	COM	524908100	201	1725	SH	DEFINED	4
LENNAR CORP	CL A	526057104	1800	30118	SH	DEFINED	12
LENNAR CORP	CL B	526057302	79	1419	SH	DEFINED	12
LENNAR CORP	CL A	526057104	3296	55160	SH	DEFINED	3
LENNAR CORP	CL A	526057104	89640	1500000	SH	DEFINED	13

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

LENNOX INTL INC	COM	526107107	27	1000	SH	DEFINED	11
LENNOX INTL INC	COM	526107107	532	19420	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	55	2000	SH	DEFINED	2
LENNOX INTL INC	COM	526107107	13445	490500	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	190	4404	SH	DEFINED	12
LEUCADIA NATL CORP	COM	527288104	26	600	SH	DEFINED	17
LEUCADIA NATL CORP	COM	527288104	222	5150	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	54	1245	SH	DEFINED	6
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	294	126588	SH	DEFINED	12
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	9	4000	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	81200	35000000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	93396	40257000	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	2	900	SH	DEFINED	7
LEVITT CORP	CL A	52742P108	10497	457489	SH	DEFINED	6
LEXAR MEDIA INC	COM	52886P104	32	5000	SH	DEFINED	12
LEXINGTON CORP PPTYS TR	COM	529043101	44	1859	SH	DEFINED	12
LEXINGTON CORP PPTYS TR	COM	529043101	33	1400	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	3	141	SH	DEFINED	9
LEXMARK INTL NEW	CL A	529771107	17	285	SH	DEFINED	11
LEXMARK INTL NEW	CL A	529771107	183	3000	SH	DEFINED	3
LEXMARK INTL NEW	CL A	529771107	12	200	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	1	15	SH	DEFINED	17
LEXMARK INTL NEW	CL A	529771107	1258	20603	SH	DEFINED	12
LEXMARK INTL NEW	CL A	529771107	7462	122220	SH	DEFINED	6
LG PHILIP LCD CO LTD	SPONS ADR REP	50186V102	364	17700	SH	DEFINED	6
LHC GROUP INC	COM	50187A107	277	17930	SH	DEFINED	3
LIBBEY INC	COM	529898108	1084	71300	SH	DEFINED	6
LIBBEY INC	COM	529898108	11	710	SH	DEFINED	11
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	1636	182952	SH	DEFINED	12
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	944	158876	SH	DEFINED	12
LIBERTY BELL BK CHERRY HILL	COM	530233105	10	1500	SH	DEFINED	12
LIBERTY CORP S C	COM	530370105	28	600	SH	DEFINED	12
LIBERTY CORP S C	COM	530370105	38	800	SH	DEFINED	9
LIBERTY GLOBAL INC	COM SER A	530555101	4	142	SH	DEFINED	1
LIBERTY GLOBAL INC	COM SER C	530555309	4	142	SH	DEFINED	1
LIBERTY GLOBAL INC	COM SER C	530555309	252	9769	SH	DEFINED	12
LIBERTY GLOBAL INC	COM SER C	530555309	1024	39749	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER C	530555309	262	10158	SH	DEFINED	9
LIBERTY GLOBAL INC	COM SER C	530555309	5	209	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	8	310	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER A	530555101	740	29323	SH	DEFINED	6
LIBERTY GLOBAL INC	COM SER A	530555101	6	209	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER A	530555101	8	310	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER A	530555101	12	431	SH	DEFINED	11
LIBERTY GLOBAL INC	COM SER A	530555101	1071	39545	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER A	530555101	275	10158	SH	DEFINED	9
LIBERTY GLOBAL INC	COM SER C	530555309	709	29543	SH	DEFINED	6
LIBERTY GLOBAL INC	COM SER A	530555101	266	9808	SH	DEFINED	12
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	1265	2000000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	10427	16395000	PRN	DEFINED	14
LIBERTY MEDIA CORP NEW	COM SER A	530718105	6631	823701	SH	DEFINED	17
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1641	203980	SH	DEFINED	9
LIBERTY MEDIA CORP NEW	COM SER A	530718105	192	23832	SH	DEFINED	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	188	23400	SH	DEFINED	5
LIBERTY MEDIA CORP NEW	COM SER A	530718105	53	6555	SH	DEFINED	4
LIBERTY MEDIA CORP NEW	COM SER A	530718105	3126	388344	SH	DEFINED	12
LIBERTY MEDIA CORP NEW	COM SER A	530718105	19	2356	SH	DEFINED	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	15	1900	SH	DEFINED	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	11592	1440000	SH	DEFINED	8
LIBERTY MEDIA CORP NEW	COM SER A	530718105	33	4160	SH	DEFINED	2
LIBERTY PPTY TR	SH BEN INT	531172104	11	250	SH	DEFINED	11
LIBERTY PPTY TR	SH BEN INT	531172104	781	18445	SH	DEFINED	9

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

LIBERTY PPTY TR	SH BEN INT	531172104	267	6288	SH	DEFINED	12
LIFECCELL CORP	COM	531927101	40	1850	SH	DEFINED	12
LIFECCELL CORP	COM	531927101	3738	172820	SH	DEFINED	3
LIFECORE BIOMEDICAL INC	COM	532187101	79	6510	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	22	500	SH	DEFINED	9
LIFEPOINT HOSPITALS INC	COM	53219L109	28	650	SH	DEFINED	11
LIFEPOINT HOSPITALS INC	COM	53219L109	332	7589	SH	DEFINED	12
LIFEPOINT HOSPITALS INC	COM	53219L109	3	66	SH	DEFINED	2
LIFETIME BRANDS INC	COM	53222Q103	23	874	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	1559	29125	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	11	200	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	7543	140936	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	1379	25764	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	5889	110027	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	396	7392	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	9496	177428	SH	DEFINED	17
LILLY ELI & CO	COM	532457108	16	300	SH	DEFINED	4
LILLY ELI & CO	COM	532457108	2343	43779	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	2032	37957	SH	DEFINED	9
LIMITED BRANDS INC	COM	532716107	5	244	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	449	21971	SH	DEFINED	17
LIMITED BRANDS INC	COM	532716107	442	21656	SH	DEFINED	12
LIMITED BRANDS INC	COM	532716107	977	47800	SH	DEFINED	2
LIN TV CORP	CL A	532774106	49	3500	SH	DEFINED	12
LINCARE HLDGS INC	COM	532791100	482	11750	SH	DEFINED	3
LINCARE HLDGS INC	COM	532791100	205	5005	SH	DEFINED	12
LINCOLN EDL SVCS CORP	COM	533535100	77	6500	SH	DEFINED	12
LINCOLN ELEC HLDGS INC	COM	533900106	47	1200	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	482	9270	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	5978	114915	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	2782	53479	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	1301	25000	SH	DEFINED	1
LINCOLN NATL CORP IND	COM	534187109	3893	74838	SH	DEFINED	17
LINCOLN NATL CORP IND	COM	534187109	5	94	SH	DEFINED	9
LINCOLN NATL CORP IND	COM	534187109	385	7410	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	155	4113	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	114	3033	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	2011	53508	SH	DEFINED	12
LINEAR TECHNOLOGY CORP	COM	535678106	11668	310390	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	18914	503169	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	288	7650	SH	DEFINED	5
LINENS N THINGS INC	COM	535679104	33	1250	SH	DEFINED	12
LINENS N THINGS INC	COM	535679104	13	500	SH	DEFINED	1
LINENS N THINGS INC	COM	535679104	1808	67700	SH	DEFINED	6
LIONS GATE ENTMNT CORP	COM NEW	535919203	30	3100	SH	DEFINED	12
LIONS GATE ENTMNT CORP	COM NEW	535919203	19099	2001972	SH	DEFINED	3
LITHIA MTRS INC	CL A	536797103	910	31400	SH	DEFINED	3
LITHIA MTRS INC	CL A	536797103	6055	208950	SH	DEFINED	6
LITTELFUSE INC	COM	537008104	200	7125	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	26616	676900	SH	DEFINED	6
LIZ CLAIBORNE INC	COM	539320101	5	117	SH	DEFINED	9
LIZ CLAIBORNE INC	COM	539320101	22	550	SH	DEFINED	17
LIZ CLAIBORNE INC	COM	539320101	822	20912	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	9909	252017	SH	DEFINED	3
LL & E RTY TR	UNIT BEN INT	502003106	2	500	SH	DEFINED	12
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	5	137	SH	DEFINED	11
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	26652	826630	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	50	1500	SH	DEFINED	2
LO-JACK CORP	COM	539451104	3	119	SH	DEFINED	12
LOCKHEED MARTIN CORP	COM	539830109	680	11139	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	9913	162400	SH	DEFINED	3
LOCKHEED MARTIN CORP	COM	539830109	170	2790	SH	DEFINED	17

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

LOCKHEED MARTIN CORP	COM	539830109	43	705	SH	DEFINED	9
LOCKHEED MARTIN CORP	COM	539830109	49	800	SH	DEFINED	11
LOCKHEED MARTIN CORP	COM	539830109	6156	100857	SH	DEFINED	12
LOCKHEED MARTIN CORP	COM	539830109	12208	200000	SH	DEFINED	8
LODGIAN INC	COM PAR \$.01	54021P403	5	500	SH	DEFINED	12
LOEWS CORP	COM	540424108	2511	27175	SH	DEFINED	2
LOEWS CORP	CAROLNA GP STK	540424207	124	3140	SH	DEFINED	12
LOEWS CORP	CAROLNA GP STK	540424207	48599	1226320	SH	DEFINED	3
LOEWS CORP	COM	540424108	17380	188070	SH	DEFINED	3
LOEWS CORP	COM	540424108	3277	35459	SH	DEFINED	12
LOEWS CORP	COM	540424108	37	400	SH	DEFINED	17
LOEWS CORP	COM	540424108	31692	344975	SH	DEFINED	6
LOEWS CORP	COM	540424108	23	255	SH	DEFINED	9
LOGITECH INTERNATIONAL S A	SPONSORED ADR	541419107	3	84	SH	DEFINED	11
LONE STAR STEAKHOUSE SALOON	COM	542307103	6524	250981	SH	DEFINED	6
LONE STAR STEAKHOUSE SALOON	COM	542307103	2	65	SH	DEFINED	12
LONE STAR TECHNOLOGIES INC	COM	542312103	59213	1065167	SH	DEFINED	3
LONE STAR TECHNOLOGIES INC	COM	542312103	543	9773	SH	DEFINED	12
LONE STAR TECHNOLOGIES INC	COM	542312103	1	22	SH	DEFINED	11
LONGS DRUG STORES CORP	COM	543162101	8	180	SH	DEFINED	12
LONGS DRUG STORES CORP	COM	543162101	5175	120650	SH	DEFINED	3
LONGVIEW FIBRE CO	COM	543213102	7536	386476	SH	DEFINED	6
LOOKSMART LTD	COM	543442107	4	4350	SH	DEFINED	12
LOUDEYE CORP	COM	545754103	1	1000	SH	DEFINED	12
LOUDEYE CORP	COM	545754103	1	1000	SH	DEFINED	9
LOUISIANA PAC CORP	COM	546347105	88	3170	SH	DEFINED	2
LOUISIANA PAC CORP	COM	546347105	185	6672	SH	DEFINED	12
LOWES COS INC	COM	548661107	12382	192266	SH	DEFINED	2
LOWES COS INC	COM	548661107	419	6500	SH	DEFINED	1
LOWES COS INC	COM	548661107	19148	297330	SH	DEFINED	3
LOWES COS INC	COM	548661107	15178	235680	SH	DEFINED	12
LOWES COS INC	COM	548661107	675	10486	SH	DEFINED	11
LOWES COS INC	COM	548661107	42	658	SH	DEFINED	9
LOWES COS INC	COM	548661107	1506	23378	SH	DEFINED	5
LOWES COS INC	COM	548661107	4108	63784	SH	DEFINED	17
LSB INDS INC	COM	502160104	2	283	SH	DEFINED	17
LSI INDS INC	COM	50216C108	3158	166192	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	62	6300	SH	DEFINED	12
LSI LOGIC CORP	COM	502161102	175	17790	SH	DEFINED	6
LSI LOGIC CORP	COM	502161102	7042	714903	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	397	40343	SH	DEFINED	9
LTC PTYS INC	COM	502175102	49	2300	SH	DEFINED	12
LTC PTYS INC	COM	502175102	3945	186090	SH	DEFINED	3
LTX CORP	COM	502392103	29	6820	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	325	7500	SH	DEFINED	3
LUBRIZOL CORP	COM	549271104	1059	24431	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	139	3200	SH	DEFINED	11
LUBRIZOL CORP	COM	549271104	28739	663250	SH	DEFINED	6
LUBRIZOL CORP	COM	549271104	680	15700	SH	DEFINED	9
LUBYS INC	COM	549282101	4637	355027	SH	DEFINED	3
LUCENT TECHNOLOGIES INC	COM	549463107	1	300	SH	DEFINED	9
LUCENT TECHNOLOGIES INC	COM	549463107	7	2000	SH	DEFINED	4
LUCENT TECHNOLOGIES INC	COM	549463107	1	250	SH	DEFINED	1
LUCENT TECHNOLOGIES INC	COM	549463107	61	18915	SH	DEFINED	5
LUCENT TECHNOLOGIES INC	COM	549463107	1971	606509	SH	DEFINED	12
LUCENT TECHNOLOGIES INC	COM	549463107	23	7059	SH	DEFINED	11
LUCENT TECHNOLOGIES INC	COM	549463107	31	9521	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	54	16584	SH	DEFINED	17
LUFKIN INDS INC	COM	549764108	22	514	SH	DEFINED	12
LUFKIN INDS INC	COM	549764108	6080	139610	SH	DEFINED	3
LUMINENT MTG CAP INC	COM	550278303	1697	224728	SH	DEFINED	3
LUMINEX CORP DEL	COM	55027E102	356	35450	SH	DEFINED	3

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

LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	170	6808	SH	DEFINED	2
LYON WILLIAM HOMES	COM	552074106	19780	127450	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	5484	191600	SH	DEFINED	6
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	1124	39260	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	232	8099	SH	DEFINED	12
M & T BK CORP	COM	55261F104	15292	144661	SH	DEFINED	4
M & T BK CORP	COM	55261F104	106	1000	SH	DEFINED	2
M & T BK CORP	COM	55261F104	16	150	SH	DEFINED	11
M & T BK CORP	COM	55261F104	4491	42480	SH	DEFINED	5
M & T BK CORP	COM	55261F104	417	3941	SH	DEFINED	12
M & T BK CORP	COM	55261F104	624	5900	SH	DEFINED	7
M & T BK CORP	COM	55261F104	173	1640	SH	DEFINED	17
M D C HLDGS INC	COM	552676108	1557	19732	SH	DEFINED	6
M D C HLDGS INC	COM	552676108	37442	474605	SH	DEFINED	3
M D C HLDGS INC	COM	552676108	1165	14763	SH	DEFINED	12
M/I HOMES INC	COM	55305B101	3	62	SH	DEFINED	11
MACATAWA BK CORP	COM	554225102	797	23300	SH	DEFINED	3
MACDERMID INC	COM	554273102	31	1180	SH	DEFINED	12
MACERICH CO	COM	554382101	32	495	SH	DEFINED	12
MACK CALI RLTY CORP	COM	554489104	45	1000	SH	DEFINED	1
MACK CALI RLTY CORP	COM	554489104	7	150	SH	DEFINED	11
MACK CALI RLTY CORP	COM	554489104	383	8518	SH	DEFINED	12
MACK CALI RLTY CORP	COM	554489104	2111	46980	SH	DEFINED	2
MACQUARIE FT TR GB INF UT DI	COM	55607W100	5	200	SH	DEFINED	12
MACQUARIE GLBL INFRA TOTL RE	COM	55608D101	461	18830	SH	DEFINED	12
MACQUARIE INFRASTRUCTURE CO	SH BEN INT	55607X108	1391	49321	SH	DEFINED	12
MACROCHEM CORP DEL	COM	555903103	0	100	SH	DEFINED	12
MACROMEDIA INC	COM	556100105	34	840	SH	DEFINED	12
MACROMEDIA INC	COM	556100105	45	1100	SH	DEFINED	9
MADISON CLAYMORE CVRD CALL F	COM	556582104	462	29565	SH	DEFINED	12
MAF BANCORP INC	COM	55261R108	12636	308354	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	9	225	SH	DEFINED	12
MAF BANCORP INC	COM	55261R108	9	225	SH	DEFINED	11
MAF BANCORP INC	COM	55261R108	4497	109742	SH	DEFINED	5
MAF BANCORP INC	COM	55261R108	15985	390075	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	94	2299	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	4	100	SH	DEFINED	7
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	2574	73230	SH	DEFINED	3
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	1	32	SH	DEFINED	12
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	31175	886900	SH	DEFINED	6
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	6090	177700	SH	DEFINED	3
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	7128	208008	SH	DEFINED	12
MAGELLAN PETE CORP	COM	559091301	7	2510	SH	DEFINED	12
MAGMA DESIGN AUTOMATION	COM	559181102	3362	413980	SH	DEFINED	3
MAGMA DESIGN AUTOMATION	COM	559181102	1514	186400	SH	DEFINED	6
MAGNA ENTMT CORP	CL A	559211107	11	1615	SH	DEFINED	9
MAGNA ENTMT CORP	CL A	559211107	10	1500	SH	DEFINED	12
MAGNA INTL INC	CL A	559222401	395	5275	SH	DEFINED	5
MAGNA INTL INC	CL A	559222401	146	1950	SH	DEFINED	12
MAGNA INTL INC	CL A	559222401	23025	305680	SH	DEFINED	7
MAGUIRE PPTYS INC	COM	559775101	252	8380	SH	DEFINED	12
MAGUIRE PPTYS INC	COM	559775101	9	300	SH	DEFINED	9
MAIDENFORM BRANDS INC	COM	560305104	6	400	SH	DEFINED	12
MAIN STR BKS INC NEW	COM	56034R102	16	586	SH	DEFINED	2
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	1226	69154	SH	DEFINED	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	74	4200	SH	DEFINED	3
MAIR HOLDINGS INC	COM	560635104	2536	434694	SH	DEFINED	6
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	8	1300	SH	DEFINED	12
MANAGED HIGH YIELD PLUS FD I	COM	561911108	289	55321	SH	DEFINED	12
MANAGED MUNS PORTFOLIO INC	COM	561662107	32	3000	SH	DEFINED	12

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

MANITOWOC INC	COM	563571108	35	700	SH	DEFINED	2
MANITOWOC INC	COM	563571108	18014	358480	SH	DEFINED	3
MANNATECH INC	COM	563771104	2	200	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	52	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	73	1900	SH	DEFINED	3
MANOR CARE INC NEW	COM	564055101	256	6672	SH	DEFINED	12
MANPOWER INC	COM	56418H100	30	672	SH	DEFINED	2
MANPOWER INC	COM	56418H100	38	860	SH	DEFINED	6
MANPOWER INC	COM	56418H100	206	4650	SH	DEFINED	5
MANPOWER INC	COM	56418H100	67	1500	SH	DEFINED	17
MANPOWER INC	COM	56418H100	219	4924	SH	DEFINED	12
MANPOWER INC	COM	56418H100	76792	1729950	SH	DEFINED	8
MANPOWER INC	COM	56418H100	550	12400	SH	DEFINED	3
MANTECH INTL CORP	CL A	564563104	53	2000	SH	DEFINED	12
MANTECH INTL CORP	CL A	564563104	7252	274590	SH	DEFINED	3
MANUGISTICS GROUP INC	COM	565011103	2	1000	SH	DEFINED	12
MANULIFE FINL CORP	COM	56501R106	953	17867	SH	DEFINED	12
MANULIFE FINL CORP	COM	56501R106	69779	1306220	SH	DEFINED	7
MANULIFE FINL CORP	COM	56501R106	39	734	SH	DEFINED	2
MANULIFE FINL CORP	COM	56501R106	22	405	SH	DEFINED	17
MANULIFE FINL CORP	COM	56501R106	30	555	SH	DEFINED	9
MAPINFO CORP	COM	565105103	85	6975	SH	DEFINED	12
MAPINFO CORP	COM	565105103	2271	185390	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	79	1150	SH	DEFINED	11
MARATHON OIL CORP	COM	565849106	14066	204060	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	142	2054	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	10	150	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	87	1258	SH	DEFINED	9
MARATHON OIL CORP	COM	565849106	16	236	SH	DEFINED	4
MARATHON OIL CORP	COM	565849106	5774	83760	SH	DEFINED	12
MARATHON OIL CORP	COM	565849106	267	3879	SH	DEFINED	17
MARCUS CORP	COM	566330106	89	4445	SH	DEFINED	12
MARCUS CORP	COM	566330106	431	21500	SH	DEFINED	11
MARINE PRODS CORP	COM	568427108	3	243	SH	DEFINED	17
MARITRANS INC	COM	570363101	3048	95260	SH	DEFINED	3
MARITRANS INC	COM	570363101	25	785	SH	DEFINED	12
MARKEL CORP	COM	570535104	299	905	SH	DEFINED	12
MARKEL CORP	COM	570535104	289	875	SH	DEFINED	11
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	1047	20549	SH	DEFINED	12
MARLIN BUSINESS SVCS CORP	COM	571157106	136	5900	SH	DEFINED	6
MARRIOTT INTL INC NEW	CL A	571903202	134	2125	SH	DEFINED	2
MARRIOTT INTL INC NEW	CL A	571903202	57	900	SH	DEFINED	11
MARRIOTT INTL INC NEW	CL A	571903202	2243	35604	SH	DEFINED	12
MARRIOTT INTL INC NEW	CL A	571903202	906	14376	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	18	600	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	43	1400	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	1654	54493	SH	DEFINED	9
MARSH & MCLENNAN COS INC	COM	571748102	10533	346614	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	2292	75419	SH	DEFINED	12
MARSH & MCLENNAN COS INC	COM	571748102	0	3	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	3092	71070	SH	DEFINED	17
MARSHALL & ILSLEY CORP	COM	571834100	260	5969	SH	DEFINED	12
MARSHALL & ILSLEY CORP	COM	571834100	672	15450	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	13	295	SH	DEFINED	11
MARSHALL & ILSLEY CORP	COM	571834100	94	2170	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	2373	54540	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	139	3200	SH	DEFINED	1
MARSHALL EDWARDS INC	COM	572322303	11	1847	SH	DEFINED	12
MARTEK BIOSCIENCES CORP	COM	572901106	117	3340	SH	DEFINED	12
MARTEN TRANS LTD	COM	573075108	124	4900	SH	DEFINED	11
MARTEN TRANS LTD	COM	573075108	2146	84820	SH	DEFINED	12
MARTEN TRANS LTD	COM	573075108	1105	43660	SH	DEFINED	3

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

MARTHA STEWART LIVING OMNIME	CL A	573083102	5	200	SH	DEFINED	11
MARTHA STEWART LIVING OMNIME	CL A	573083102	3	100	SH	DEFINED	1
MARTHA STEWART LIVING OMNIME	CL A	573083102	1	25	SH	DEFINED	9
MARTHA STEWART LIVING OMNIME	CL A	573083102	43	1735	SH	DEFINED	12
MARTIN MARIETTA MATLS INC	COM	573284106	395	5040	SH	DEFINED	12
MARTIN MARIETTA MATLS INC	COM	573284106	12930	164800	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	279	3550	SH	DEFINED	5
MARTIN MARIETTA MATLS INC	COM	573284106	78	1000	SH	DEFINED	11
MARTIN MARIETTA MATLS INC	COM	573284106	1155	14724	SH	DEFINED	2
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	477	10340	SH	DEFINED	12
MASCO CORP	COM	574599106	89586	2920000	SH	DEFINED	8
MASCO CORP	COM	574599106	4388	143023	SH	DEFINED	12
MASCO CORP	COM	574599106	19077	621800	SH	DEFINED	10
MASCO CORP	COM	574599106	68	2238	SH	DEFINED	9
MASCO CORP	COM	574599106	457	14890	SH	DEFINED	17
MASCO CORP	COM	574599106	172	5600	SH	DEFINED	11
MASCO CORP	COM	574599106	299	9734	SH	DEFINED	2
MASCO CORP	COM	574599106	362	11815	SH	DEFINED	5
MASCO CORP	COM	574599106	91	2960	SH	DEFINED	6
MASSBANK CORP READ MASS	COM	576152102	40	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	162	3178	SH	DEFINED	12
MASSEY ENERGY CORP	COM	576206106	15	300	SH	DEFINED	11
MASSEY ENERGY CORP	COM	576206106	741	14500	SH	DEFINED	5
MASSEY ENERGY CORP	COM	576206106	128	2500	SH	DEFINED	9
MASSMUTUAL CORPORATE INVS IN	COM	576292106	90	3217	SH	DEFINED	12
MATRIA HEALTHCARE INC	COM NEW	576817209	8	225	SH	DEFINED	12
MATRIA HEALTHCARE INC	COM NEW	576817209	1143	30290	SH	DEFINED	3
MATRIX SVC CO	COM	576853105	6	800	SH	DEFINED	11
MATSUSHITA ELEC INDL	ADR	576879209	0	73	SH	DEFINED	6
MATSUSHITA ELEC INDL	ADR	576879209	138	8050	SH	DEFINED	2
MATSUSHITA ELEC INDL	ADR	576879209	24	1400	SH	DEFINED	11
MATSUSHITA ELEC INDL	ADR	576879209	9	510	SH	DEFINED	9
MATTEL INC	COM	577081102	90	5400	SH	DEFINED	12
MATTEL INC	COM	577081102	12	747	SH	DEFINED	1
MATTEL INC	COM	577081102	919	55200	SH	DEFINED	9
MATTEL INC	COM	577081102	10	596	SH	DEFINED	2
MATTEL INC	COM	577081102	18	1060	SH	DEFINED	11
MATTEL INC	COM	577081102	28406	1703000	SH	DEFINED	8
MATTEL INC	COM	577081102	3	150	SH	DEFINED	6
MATTSON TECHNOLOGY INC	COM	577223100	44	5908	SH	DEFINED	12
MAVERICK TUBE CORP	COM	577914104	18	606	SH	DEFINED	3
MAVERICK TUBE CORP	COM	577914104	30	1004	SH	DEFINED	11
MAVERICK TUBE CORP	COM	577914104	1373	45755	SH	DEFINED	12
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	6843	276050	SH	DEFINED	3
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	25	1000	SH	DEFINED	12
MAXIM INTEGRATED PRODS INC	COM	57772K101	3	68	SH	DEFINED	9
MAXIM INTEGRATED PRODS INC	COM	57772K101	9	200	SH	DEFINED	17
MAXIM INTEGRATED PRODS INC	COM	57772K101	675	15828	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	85	2000	SH	DEFINED	2
MAXIM INTEGRATED PRODS INC	COM	57772K101	1042	24442	SH	DEFINED	12
MAXIM INTEGRATED PRODS INC	COM	57772K101	20	479	SH	DEFINED	11
MAXIMUS INC	COM	577933104	47	1315	SH	DEFINED	12
MAXTOR CORP	COM NEW	577729205	3120	710660	SH	DEFINED	3
MAXTOR CORP	COM NEW	577729205	28	6336	SH	DEFINED	12
MAXTOR CORP	COM NEW	577729205	19	4355	SH	DEFINED	4
MAYTAG CORP	COM	578592107	9	501	SH	DEFINED	12
MAYTAG CORP	COM	578592107	4	200	SH	DEFINED	2
MAYTAG CORP	COM	578592107	38	2100	SH	DEFINED	9
MB FINANCIAL INC NEW	COM	55264U108	19	500	SH	DEFINED	3
MBIA CAP CLAYMORE MNG DUR IN	COM	55266X100	201	15500	SH	DEFINED	12
MBIA INC	COM	55262C100	398	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	2512	41500	SH	DEFINED	9

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

MBIA INC	COM	55262C100	31714	523159	SH	DEFINED	17
MBIA INC	COM	55262C100	205	3380	SH	DEFINED	11
MBIA INC	COM	55262C100	327	5390	SH	DEFINED	6
MBIA INC	COM	55262C100	213	3521	SH	DEFINED	12
MBNA CORP	COM	55262L100	294	11943	SH	DEFINED	11
MBNA CORP	COM	55262L100	5498	223150	SH	DEFINED	6
MBNA CORP	COM	55262L100	12389	502795	SH	DEFINED	4
MBNA CORP	COM	55262L100	27	1100	SH	DEFINED	7
MBNA CORP	COM	55262L100	4236	171925	SH	DEFINED	5
MBNA CORP	COM	55262L100	3052	123875	SH	DEFINED	2
MBNA CORP	COM	55262L100	3457	140297	SH	DEFINED	3
MBNA CORP	COM	55262L100	5151	209055	SH	DEFINED	12
MBNA CORP	COM	55262L100	85	3441	SH	DEFINED	17
MBNA CORP	COM	55262L100	2127	86308	SH	DEFINED	9
MBNA CORP	COM	55262L100	5328	216225	SH	DEFINED	1
MCAFEE INC	COM	579064106	1551	49379	SH	DEFINED	12
MCAFEE INC	COM	579064106	534	17000	SH	DEFINED	3
MCCLATCHY CO	CL A	579489105	1400	21457	SH	DEFINED	12
MCCLATCHY CO	CL A	579489105	554	8500	SH	DEFINED	5
MCCLATCHY CO	CL A	579489105	489	7500	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	454	13928	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	23	700	SH	DEFINED	9
MCCORMICK & CO INC	COM NON VTG	579780206	20733	635384	SH	DEFINED	2
MCCORMICK & CO INC	COM VTG	579780107	823	25352	SH	DEFINED	12
MCCORMICK & CO INC	COM NON VTG	579780206	7389	226442	SH	DEFINED	12
MCCORMICK & CO INC	COM NON VTG	579780206	9713	297675	SH	DEFINED	1
MCDATA CORP	CL A	580031201	0	17	SH	DEFINED	9
MCDATA CORP	CL B	580031102	24	5000	SH	DEFINED	12
MCDATA CORP	CL A	580031201	14171	2704450	SH	DEFINED	3
MCDATA CORP	CL A	580031201	0	7	SH	DEFINED	2
MCDATA CORP	CL A	580031201	0	1	SH	DEFINED	17
MCDATA CORP	CL A	580031201	2	360	SH	DEFINED	12
MCDONALDS CORP	COM	580135101	23034	694012	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	647	19314	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	1086	32418	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	4997	149204	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	14801	441943	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	3	103	SH	DEFINED	1
MCDONALDS CORP	COM	580135101	13023	388876	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	13	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	1884	56332	SH	DEFINED	9
MCDONALDS CORP	COM	580135101	8102	241919	SH	DEFINED	12
MCG CAPITAL CORP	COM	58047P107	273	16200	SH	DEFINED	12
MCGRATH RENTCORP	COM	580589109	2941	103818	SH	DEFINED	3
MCGRATH RENTCORP	COM	580589109	6	200	SH	DEFINED	12
MCGRAW HILL COS INC	COM	580645109	288	6000	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	263	5480	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	459	9552	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	4493	93518	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	352	7340	SH	DEFINED	9
MCGRAW HILL COS INC	COM	580645109	13193	274621	SH	DEFINED	17
MCGRAW HILL COS INC	COM	580645109	1860	38717	SH	DEFINED	12
MCI INC	COM	552691107	4	139	SH	DEFINED	12
MCKESSON CORP	COM	58155Q103	9	200	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	32	670	SH	DEFINED	6
MCKESSON CORP	COM	58155Q103	1007218	21226925	SH	DEFINED	8
MCKESSON CORP	COM	58155Q103	227318	4790691	SH	DEFINED	10
MCKESSON CORP	COM	58155Q103	256	5400	SH	DEFINED	11
MCKESSON CORP	COM	58155Q103	5698	120076	SH	DEFINED	12
MCKESSON CORP	COM	58155Q103	5868	123660	SH	DEFINED	3
MCMORAN EXPLORATION CO	COM	582411104	2	124	SH	DEFINED	9
MCMORAN EXPLORATION CO	COM	582411104	20	1030	SH	DEFINED	12

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

MDS INC	COM	55269P302	1405	78110	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	132	3690	SH	DEFINED	17
MDU RES GROUP INC	COM	552690109	2308	64749	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	20535	576010	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	96	2700	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	27	750	SH	DEFINED	11
MDU RES GROUP INC	COM	552690109	589	16509	SH	DEFINED	12
MEADE INSTRUMENTS CORP	COM	583062104	4	1500	SH	DEFINED	12
MEADOWBROOK INS GROUP INC	COM	58319P108	2489	444500	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	624	22604	SH	DEFINED	2
MEADWESTVACO CORP	COM	583334107	111	4011	SH	DEFINED	12
MEADWESTVACO CORP	COM	583334107	2273	82290	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	8	291	SH	DEFINED	11
MECHANICAL TECHNOLOGY INC	COM	583538103	99	25715	SH	DEFINED	12
MECHEL STEEL GROUP OAO	SPONSORED ADR	583840103	8996	246600	SH	DEFINED	3
MEDAREX INC	COM	583916101	2	182	SH	DEFINED	11
MEDAREX INC	COM	583916101	1031	108275	SH	DEFINED	12
MEDAREX INC	COM	583916101	17672	1856342	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	21750	396673	SH	DEFINED	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	8117	148047	SH	DEFINED	17
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	207	3767	SH	DEFINED	7
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	216	3943	SH	DEFINED	9
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	85	1552	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7354	134128	SH	DEFINED	12
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	14012	255550	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	12268	223745	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	291	5312	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	633	11546	SH	DEFINED	2
MEDIA GEN INC	CL A	584404107	354	6100	SH	DEFINED	5
MEDIA GEN INC	CL A	584404107	203	3500	SH	DEFINED	11
MEDIA GEN INC	CL A	584404107	1165	20082	SH	DEFINED	12
MEDIA GEN INC	CL A	584404107	35	610	SH	DEFINED	6
MEDIA GEN INC	CL A	584404107	70	1200	SH	DEFINED	9
MEDIABAY INC	COM	58446J108	0	1000	SH	DEFINED	12
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	28539	3866519	SH	DEFINED	6
MEDICAL ACTION INDS INC	COM	58449L100	110	6400	SH	DEFINED	3
MEDICAL PPTYS TRUST INC	COM	58463J304	614	62640	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	67165	2062800	SH	DEFINED	8
MEDIMMUNE INC	COM	584699102	886	26332	SH	DEFINED	12
MEDIMMUNE INC	COM	584699102	1	25	SH	DEFINED	4
MEDIMMUNE INC	COM	584699102	19043	565900	SH	DEFINED	2
MEDIMMUNE INC	COM	584699102	47	1400	SH	DEFINED	3
MEDIMMUNE INC	COM	584699102	528	15700	SH	DEFINED	11
MEDIMMUNE INC	COM	584699102	105	3125	SH	DEFINED	7
MEDTOX SCIENTIFIC INC	COM NEW	584977201	22	3000	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	29092	542554	SH	DEFINED	2
MEDTRONIC INC	COM	585055106	13406	250011	SH	DEFINED	17
MEDTRONIC INC	COM	585055106	124	2309	SH	DEFINED	9
MEDTRONIC INC	COM	585055106	10159	189455	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	32297	602324	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	2869	53498	SH	DEFINED	5
MEDTRONIC INC	COM	585055106	70	1310	SH	DEFINED	4
MEDTRONIC INC	COM	585055106	1818	33896	SH	DEFINED	11
MEDTRONIC INC	COM	585055106	7307	136270	SH	DEFINED	3
MELLON FINL CORP	COM	58551A108	5	150	SH	DEFINED	6
MELLON FINL CORP	COM	58551A108	1259	39374	SH	DEFINED	12
MELLON FINL CORP	COM	58551A108	1052	32900	SH	DEFINED	3
MELLON FINL CORP	COM	58551A108	8962	280338	SH	DEFINED	2
MELLON FINL CORP	COM	58551A108	126	3950	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	354	11055	SH	DEFINED	1

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

MELLON FINL CORP	COM	58551A108	2014	63000	SH	DEFINED	17
MELLON FINL CORP	COM	58551A108	6296	196961	SH	DEFINED	9
MELLON FINL CORP	COM	58551A108	93	2900	SH	DEFINED	4
MEMC ELECTR MATLS INC	COM	552715104	1992	87400	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM	552715104	26345	1156010	SH	DEFINED	6
MEMC ELECTR MATLS INC	COM	552715104	78	3410	SH	DEFINED	12
MEMRY CORP	COM NEW	586263204	1	420	SH	DEFINED	12
MENS WEARHOUSE INC	COM	587118100	13484	505011	SH	DEFINED	3
MENTOR CORP MINN	COM	587188103	22118	402080	SH	DEFINED	3
MENTOR CORP MINN	COM	587188103	611	11110	SH	DEFINED	12
MENTOR GRAPHICS CORP	COM	587200106	109	12712	SH	DEFINED	12
MENTOR GRAPHICS CORP	COM	587200106	78	9100	SH	DEFINED	11
MERCANTILE BANK CORP	COM	587376104	585	13680	SH	DEFINED	3
MERCANTILE BANKSHARES CORP	COM	587405101	286	5300	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM	587405101	10920	202669	SH	DEFINED	12
MERCANTILE BANKSHARES CORP	COM	587405101	1435	26639	SH	DEFINED	11
MERCANTILE BANKSHARES CORP	COM	587405101	3	50	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM	587405101	485	9000	SH	DEFINED	2
MERCANTILE BANKSHARES CORP	COM	587405101	4731	87800	SH	DEFINED	1
MERCHANTS BANCSHARES	COM	588448100	1607	62760	SH	DEFINED	6
MERCK & CO INC	COM	589331107	10668	392047	SH	DEFINED	12
MERCK & CO INC	COM	589331107	1507	55460	SH	DEFINED	9
MERCK & CO INC	COM	589331107	1130	41525	SH	DEFINED	1
MERCK & CO INC	COM	589331107	17161	630678	SH	DEFINED	3
MERCK & CO INC	COM	589331107	605	22220	SH	DEFINED	4
MERCK & CO INC	COM	589331107	15762	579282	SH	DEFINED	6
MERCK & CO INC	COM	589331107	576	21167	SH	DEFINED	11
MERCK & CO INC	COM	589331107	2597	95442	SH	DEFINED	2
MERCK & CO INC	COM	589331107	122	4500	SH	DEFINED	7
MERCK & CO INC	COM	589331107	16342	600575	SH	DEFINED	17
MERCK & CO INC	COM	589331107	1772	65139	SH	DEFINED	5
MERCURY COMPUTER SYS	COM	589378108	20	750	SH	DEFINED	12
MERCURY COMPUTER SYS	COM	589378108	11	436	SH	DEFINED	11
MERCURY GENL CORP NEW	COM	589400100	88	1463	SH	DEFINED	12
MERCURY GENL CORP NEW	COM	589400100	15899	265030	SH	DEFINED	6
MERCURY INTERACTIVE CORP	COM	589405109	0	6	SH	DEFINED	2
MERCURY INTERACTIVE CORP	COM	589405109	19	477	SH	DEFINED	11
MERCURY INTERACTIVE CORP	COM	589405109	151	3813	SH	DEFINED	12
MEREDITH CORP	COM	589433101	50	1000	SH	DEFINED	2
MEREDITH CORP	COM	589433101	95	1897	SH	DEFINED	11
MEREDITH CORP	COM	589433101	1254	25140	SH	DEFINED	12
MERIDIAN BIOSCIENCE INC	COM	589584101	22	1072	SH	DEFINED	12
MERIDIAN BIOSCIENCE INC	COM	589584101	67	3259	SH	DEFINED	2
MERIDIAN BIOSCIENCE INC	COM	589584101	145	7000	SH	DEFINED	3
MERIDIAN GOLD INC	COM	589975101	48	2200	SH	DEFINED	12
MERIDIAN RESOURCE CORP	COM	58977Q109	9627	2307812	SH	DEFINED	6
MERISTAR HOSPITALITY CORP	COM	58984Y103	155	17002	SH	DEFINED	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	1179	129130	SH	DEFINED	3
MERISTAR HOSPITALITY CORP	COM	58984Y103	13	1400	SH	DEFINED	2
MERITAGE HOMES CORP	COM	59001A102	3	38	SH	DEFINED	11
MERITAGE HOMES CORP	COM	59001A102	57007	743633	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	544	8860	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM	590188108	1162	18941	SH	DEFINED	9
MERRILL LYNCH & CO INC	COM	590188108	272	4441	SH	DEFINED	1
MERRILL LYNCH & CO INC	COM	590188108	1027	16738	SH	DEFINED	12
MERRILL LYNCH & CO INC	COM	590188108	53076	865125	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	4295	70000	SH	DEFINED	8
MERRILL LYNCH & CO INC	COM	590188108	5215	85000	SH	DEFINED	7
MERRILL LYNCH & CO INC	COM	590188108	7719	125815	SH	DEFINED	17
MERRILL LYNCH & CO INC	COM	590188108	922	15025	SH	DEFINED	5
MERRILL LYNCH & CO INC	COM	590188108	264	4305	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	11033	179831	SH	DEFINED	3

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

MERRILL MERCHANTS BANC	COM	59021H103	21	875	SH	DEFINED	12
MESA AIR GROUP INC	COM	590479101	5211	631600	SH	DEFINED	6
MESA AIR GROUP INC	COM	590479101	1963	237998	SH	DEFINED	3
MESA AIR GROUP INC	COM	590479101	2	250	SH	DEFINED	12
MESA AIR GROUP INC	COM	590479101	54	6500	SH	DEFINED	2
MESA LABS INC	COM	59064R109	298	23400	SH	DEFINED	6
MESA RTY TR	UNIT BEN INT	590660106	109	1500	SH	DEFINED	12
MESABI TR	CTF BEN INT	590672101	10	500	SH	DEFINED	12
MET PRO CORP	COM	590876306	44	2866	SH	DEFINED	12
METABASIS THERAPEUTICS INC	COM	59101M105	117	20000	SH	DEFINED	12
METAL MGMT INC	COM NEW	591097209	10	400	SH	DEFINED	12
METASOLV INC	COM	59139P104	34	10500	SH	DEFINED	5
METHANEX CORP	COM	59151K108	31	2100	SH	DEFINED	12
METHANEX CORP	COM	59151K108	3230	217240	SH	DEFINED	3
METHANEX CORP	COM	59151K108	2	127	SH	DEFINED	11
METHODE ELECTRS INC	COM	591520200	3540	307303	SH	DEFINED	3
METHODE ELECTRS INC	COM	591520200	66	5695	SH	DEFINED	12
METLIFE INC	COM	59156R108	46023	923617	SH	DEFINED	6
METLIFE INC	COM	59156R108	6	128	SH	DEFINED	17
METLIFE INC	COM	59156R108	7	142	SH	DEFINED	9
METLIFE INC	COM	59156R108	5226	104872	SH	DEFINED	12
METLIFE INC	COM	59156R108	387	7776	SH	DEFINED	11
METLIFE INC	COM	59156R108	899	18051	SH	DEFINED	5
METLIFE INC	COM	59156R108	8982	180260	SH	DEFINED	3
METLIFE INC	COM	59156R108	6	119	SH	DEFINED	2
METRETEK TECHNOLOGIES INC	COM	59159Q107	149	31700	SH	DEFINED	12
METRIS COS INC	COM	591598107	482	32960	SH	DEFINED	3
METRIS COS INC	COM	591598107	3	200	SH	DEFINED	12
METROCORP BANCSHARES INC	COM	591650106	239	10099	SH	DEFINED	12
METSO CORP	SPONSORED ADR	592671101	16715	670456	SH	DEFINED	6
METTLER TOLEDO INTERNATIONAL	COM	592688105	76	1490	SH	DEFINED	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	8	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	15867	311232	SH	DEFINED	3
MEXICO EQUITY & INCOME FD	COM	592834105	3	150	SH	DEFINED	12
MEXICO FD INC	COM	592835102	44	1544	SH	DEFINED	12
MFA MTG INVTS INC	COM	55272X102	277	45245	SH	DEFINED	12
MFA MTG INVTS INC	COM	55272X102	20	3300	SH	DEFINED	11
MFC BANCORP LTD	COM NEW	55271X202	140	5600	SH	DEFINED	3
MFC BANCORP LTD	COM NEW	55271X202	47	1900	SH	DEFINED	12
MFS CHARTER INCOME TR	SH BEN INT	552727109	312	35648	SH	DEFINED	12
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	128	19252	SH	DEFINED	12
MFS INTER INCOME TR	SH BEN INT	55273C107	218	33606	SH	DEFINED	12
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	91	14629	SH	DEFINED	12
MFS MUN INCOME TR	SH BEN INT	552738106	496	60308	SH	DEFINED	12
MGE ENERGY INC	COM	55277P104	82	2249	SH	DEFINED	12
MGE ENERGY INC	COM	55277P104	8	225	SH	DEFINED	17
MGE ENERGY INC	COM	55277P104	51	1400	SH	DEFINED	11
MGI PHARMA INC	COM	552880106	12	500	SH	DEFINED	12
MGIC INVT CORP WIS	COM	552848103	191197	2978142	SH	DEFINED	10
MGIC INVT CORP WIS	COM	552848103	670269	10440330	SH	DEFINED	8
MGIC INVT CORP WIS	COM	552848103	867	13511	SH	DEFINED	12
MGIC INVT CORP WIS	COM	552848103	205	3200	SH	DEFINED	11
MGIC INVT CORP WIS	COM	552848103	19	300	SH	DEFINED	7
MGIC INVT CORP WIS	COM	552848103	6	95	SH	DEFINED	9
MGIC INVT CORP WIS	COM	552848103	329	5120	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	58	900	SH	DEFINED	2
MGM MIRAGE	COM	552953101	1226	28000	SH	DEFINED	5
MGM MIRAGE	COM	552953101	9	200	SH	DEFINED	7
MGM MIRAGE	COM	552953101	2735	62483	SH	DEFINED	12
MGM MIRAGE	COM	552953101	884	20200	SH	DEFINED	11
MHI HOSPITALITY CORP	COM	55302L102	36	3750	SH	DEFINED	12
MI DEVS INC	CL A SUB VTG	55304X104	27	800	SH	DEFINED	7

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

MI DEVS INC	CL A SUB VTG	55304X104	523	15500	SH	DEFINED	3
MICHAELS STORES INC	COM	594087108	159	4800	SH	DEFINED	12
MICHAELS STORES INC	COM	594087108	7642	231150	SH	DEFINED	3
MICRO THERAPEUTICS INC	COM	59500W100	5	969	SH	DEFINED	2
MICRO THERAPEUTICS INC	COM	59500W100	3	500	SH	DEFINED	12
MICROCHIP TECHNOLOGY INC	COM	595017104	15	504	SH	DEFINED	17
MICROCHIP TECHNOLOGY INC	COM	595017104	60	2000	SH	DEFINED	11
MICROCHIP TECHNOLOGY INC	COM	595017104	404	13400	SH	DEFINED	3
MICROCHIP TECHNOLOGY INC	COM	595017104	15	500	SH	DEFINED	12
MICROCHIP TECHNOLOGY INC	COM	595017104	3783	125600	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	23	750	SH	DEFINED	2
MICROMUSE INC	COM	595094103	57	7280	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	348	26160	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	74497	5601300	SH	DEFINED	8
MICRON TECHNOLOGY INC	COM	595112103	35910	2700000	SH	DEFINED	13
MICRON TECHNOLOGY INC	COM	595112103	344	25832	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	65	4855	SH	DEFINED	4
MICROS SYS INC	COM	594901100	14326	327460	SH	DEFINED	3
MICROS SYS INC	COM	594901100	9	200	SH	DEFINED	11
MICROS SYS INC	COM	594901100	33	750	SH	DEFINED	12
MICROSEMI CORP	COM	595137100	13	500	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	66398	2580556	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	35048	1362132	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	27840	1082011	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	12856	499635	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	15185	590159	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	4596	178627	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	27367	1063636	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	39551	1537154	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	3072	121915	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	10421	405000	SH	DEFINED	8
MICROSOFT CORP	COM	594918104	9235	358920	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	6067	236336	SH	DEFINED	9
MICROSTRATEGY INC	CL A NEW	594972408	23	331	SH	DEFINED	12
MICROSTRATEGY INC	CL A NEW	594972408	35	500	SH	DEFINED	2
MID PENN BANCORP INC	COM	59540G107	146	5604	SH	DEFINED	12
MID-AMER APT CMNTYS INC	COM	59522J103	140	3000	SH	DEFINED	12
MID-AMER APT CMNTYS INC	COM	59522J103	3	54	SH	DEFINED	9
MID-STATE BANCSHARES	COM	595440108	292	10600	SH	DEFINED	3
MID-STATE BANCSHARES	COM	595440108	970	35250	SH	DEFINED	1
MIDAS GROUP INC	COM	595626102	32	1632	SH	DEFINED	12
MIDAS GROUP INC	COM	595626102	12467	627115	SH	DEFINED	6
MIDCAP SPDR TR	UNIT SER 1	595635103	8624	65870	SH	DEFINED	17
MIDCAP SPDR TR	UNIT SER 1	595635103	131	1000	SH	DEFINED	2
MIDCAP SPDR TR	UNIT SER 1	595635103	196	1500	SH	DEFINED	11
MIDCAP SPDR TR	UNIT SER 1	595635103	2111	16128	SH	DEFINED	12
MIDCAP SPDR TR	UNIT SER 1	595635103	26	200	SH	DEFINED	7
MIDDLEBURG FINANCIAL CORP	COM	596094102	962	28000	SH	DEFINED	12
MIDDLEBY CORP	COM	596278101	34	463	SH	DEFINED	12
MIDDLESEX WATER CO	COM	596680108	98	4349	SH	DEFINED	12
MIDLAND CO	COM	597486109	494	13700	SH	DEFINED	3
MIDLAND CO	COM	597486109	274	7600	SH	DEFINED	6
MIDWAY GAMES INC	COM	598148104	8	500	SH	DEFINED	12
MIKOHN GAMING CORP	COM	59862K108	5	407	SH	DEFINED	11
MILACRON INC	COM	598709103	40	22401	SH	DEFINED	2
MILACRON INC	COM	598709103	2	1000	SH	DEFINED	12
MILLEA HOLDINGS INC	ADR	60032R106	62523	801910	SH	DEFINED	6
MILLEA HOLDINGS INC	ADR	60032R106	49	600	SH	DEFINED	11
MILLENNIUM CELL INC	COM	60038B105	220	107800	SH	DEFINED	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	33	3525	SH	DEFINED	4
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2	200	SH	DEFINED	17
MILLENNIUM PHARMACEUTICALS I	COM	599902103	217	23269	SH	DEFINED	12

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

MILLENNIUM PHARMACEUTICALS I	COM	599902103	27	2870	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	31	3300	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	12	400	SH	DEFINED	11
MILLER HERMAN INC	COM	600544100	373	12300	SH	DEFINED	3
MILLER HERMAN INC	COM	600544100	136	4500	SH	DEFINED	9
MILLER HERMAN INC	COM	600544100	42	1400	SH	DEFINED	12
MILLER HERMAN INC	COM	600544100	85	2800	SH	DEFINED	2
MILLER INDS INC TENN	COM NEW	600551204	19	965	SH	DEFINED	12
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	918	49825	SH	DEFINED	3
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	10	541	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	126	2000	SH	DEFINED	12
MILLIPORE CORP	COM	601073109	12525	199151	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	126	2000	SH	DEFINED	17
MILLS CORP	COM	601148109	11	200	SH	DEFINED	2
MILLS CORP	COM	601148109	7392	134211	SH	DEFINED	12
MILLS CORP	COM	601148109	234	4250	SH	DEFINED	11
MINDSPEED TECHNOLOGIES INC	COM	602682106	2	921	SH	DEFINED	12
MINDSPEED TECHNOLOGIES INC	COM	602682106	6	2433	SH	DEFINED	17
MINE SAFETY APPLIANCES CO	COM	602720104	58	1500	SH	DEFINED	11
MINE SAFETY APPLIANCES CO	COM	602720104	230	5955	SH	DEFINED	12
MIPS TECHNOLOGIES INC	COM	604567107	0	35	SH	DEFINED	12
MIPS TECHNOLOGIES INC	COM	604567107	1942	284280	SH	DEFINED	3
MISSION WEST PPTYS INC	COM	605203108	5	500	SH	DEFINED	12
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	57	4405	SH	DEFINED	11
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	7	510	SH	DEFINED	9
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	72302	5795268	SH	DEFINED	6
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	81	6200	SH	DEFINED	2
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	2890	221830	SH	DEFINED	17
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	1051	36506	SH	DEFINED	3
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	123840	4300000	SH	DEFINED	13
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	168	5825	SH	DEFINED	12
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	35960	1248600	SH	DEFINED	8
MITY ENTERPRISES INC	COM	606850105	601	35350	SH	DEFINED	6
MIVA INC	COM	55311R108	2420	401300	SH	DEFINED	6
MIVA INC	COM	55311R108	4	600	SH	DEFINED	12
MKS INSTRUMENT INC	COM	55306N104	62	3595	SH	DEFINED	12
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	0	38	SH	DEFINED	6
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	16418	403600	SH	DEFINED	3
MOBIUS MGMT SYSTEMS INC	COM	606925105	4	700	SH	DEFINED	12
MOD PAC CORP	COM	607495108	264	24255	SH	DEFINED	6
MOD PAC CORP	COM	607495108	2	220	SH	DEFINED	12
MODINE MFG CO	COM	607828100	352	9590	SH	DEFINED	3
MODINE MFG CO	COM	607828100	22	600	SH	DEFINED	11
MOHAWK INDS INC	COM	608190104	598	7450	SH	DEFINED	11
MOHAWK INDS INC	COM	608190104	4	50	SH	DEFINED	2
MOHAWK INDS INC	COM	608190104	19	240	SH	DEFINED	12
MOLECULAR DEVICES CORP	COM	60851C107	3243	155218	SH	DEFINED	3
MOLEX INC	COM	608554101	131	4900	SH	DEFINED	2
MOLEX INC	CL A	608554200	39	1500	SH	DEFINED	1
MOLEX INC	CL A	608554200	216	8412	SH	DEFINED	2
MOLEX INC	CL A	608554200	18	693	SH	DEFINED	12
MOLEX INC	COM	608554101	166	6206	SH	DEFINED	17
MOLEX INC	COM	608554101	58	2178	SH	DEFINED	12
MOLINA HEALTHCARE INC	COM	60855R100	0	0	SH	DEFINED	12
MOLINA HEALTHCARE INC	COM	60855R100	6892	275800	SH	DEFINED	6
MOLSON COORS BREWING CO	CL B	60871R209	3839	59973	SH	DEFINED	12
MOLSON COORS BREWING CO	CL B	60871R209	92	1440	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	812	12680	SH	DEFINED	17
MOLSON COORS BREWING CO	CL B	60871R209	7	110	SH	DEFINED	6
MONACO COACH CORP	COM	60886R103	17	1140	SH	DEFINED	12
MONACO COACH CORP	COM	60886R103	3745	254100	SH	DEFINED	6
MONARCH CASINO & RESORT INC	COM	609027107	8892	523354	SH	DEFINED	3

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

MONEYGRAM INTL INC	COM	60935Y109	37	1700	SH	DEFINED	9
MONEYGRAM INTL INC	COM	60935Y109	87	4019	SH	DEFINED	12
MONEYGRAM INTL INC	COM	60935Y109	11225	517063	SH	DEFINED	3
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	13	1600	SH	DEFINED	12
MONOGRAM BIOSCIENCES INC	COM	60975U108	309	131450	SH	DEFINED	3
MONOGRAM BIOSCIENCES INC	COM	60975U108	10	4370	SH	DEFINED	12
MONOLITHIC PWR SYS INC	COM	609839105	492	58000	SH	DEFINED	3
MONSANTO CO NEW	COM	61166W101	39	615	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	80	1275	SH	DEFINED	4
MONSANTO CO NEW	COM	61166W101	56	900	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	3132	49916	SH	DEFINED	12
MONSANTO CO NEW	COM	61166W101	40	638	SH	DEFINED	9
MONSANTO CO NEW	COM	61166W101	6315	100631	SH	DEFINED	17
MONSTER WORLDWIDE INC	COM	611742107	36	1174	SH	DEFINED	12
MONTGOMERY STR INCOME SECS I	COM	614115103	209	11812	SH	DEFINED	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	415	16705	SH	DEFINED	12
MOODYS CORP	COM	615369105	711	13924	SH	DEFINED	2
MOODYS CORP	COM	615369105	2278	44600	SH	DEFINED	1
MOODYS CORP	COM	615369105	66	1300	SH	DEFINED	9
MOODYS CORP	COM	615369105	580	11360	SH	DEFINED	11
MOODYS CORP	COM	615369105	4830	94550	SH	DEFINED	17
MOODYS CORP	COM	615369105	756	14801	SH	DEFINED	12
MOODYS CORP	COM	615369105	539	10550	SH	DEFINED	5
MOOG INC	CL A	615394202	50	1687	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	8177	151600	SH	DEFINED	7
MORGAN STANLEY	COM NEW	617446448	56055	1041660	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	350	6484	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	20048	371679	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	51	950	SH	DEFINED	4
MORGAN STANLEY	COM NEW	617446448	694	12865	SH	DEFINED	5
MORGAN STANLEY	COM NEW	617446448	600	11121	SH	DEFINED	17
MORGAN STANLEY	QLT MUN INV TR	61745P668	99	7186	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	148	2790	SH	DEFINED	9
MORGAN STANLEY	COM NEW	617446448	3776	70000	SH	DEFINED	8
MORGAN STANLEY	COM NEW	617446448	6263	116117	SH	DEFINED	12
MORGAN STANLEY	GOVT INCOME TR	61745P106	18	2000	SH	DEFINED	12
MORGAN STANLEY	INSD MUN INCM	61745P791	75	5308	SH	DEFINED	12
MORGAN STANLEY	INSD MUN SECS	61745P833	0	4	SH	DEFINED	12
MORGAN STANLEY	MUN INCM OPPTN	61745P452	553	66763	SH	DEFINED	12
MORGAN STANLEY	INCOME SEC INC	61745P874	53	3340	SH	DEFINED	12
MORGAN STANLEY	MUN PREM INCOM	61745P429	138	15091	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	70	1302	SH	DEFINED	11
MORGAN STANLEY	QUALT MUN INCM	61745P734	32	2330	SH	DEFINED	12
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	61	4147	SH	DEFINED	12
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	115	11126	SH	DEFINED	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	4097	189935	SH	DEFINED	5
MORGAN STANLEY EMER MKTS FD	COM	61744G107	1019	47185	SH	DEFINED	12
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	0	0	SH	DEFINED	12
MORGAN STANLEY INDIA INVS FD	COM	61745C105	22	500	SH	DEFINED	12
MORGAN STANLEY INDIA INVS FD	COM	61745C105	280	6500	SH	DEFINED	5
MORTGAGEIT HLDGS INC	COM	61915Q108	2956	207861	SH	DEFINED	3
MORTGAGEIT HLDGS INC	COM	61915Q108	10	700	SH	DEFINED	9
MOSAIC CO	COM	61945A107	377	23512	SH	DEFINED	12
MOSAIC CO	COM	61945A107	16	980	SH	DEFINED	6
MOSAIC CO	COM	61945A107	18	1100	SH	DEFINED	11
MOSAIC CO	COM	61945A107	6	400	SH	DEFINED	9
MOTHERS WK INC	COM	619903107	875	87345	SH	DEFINED	6
MOTHERS WK INC	COM	619903107	440	43995	SH	DEFINED	12
MOTOROLA INC	COM	620076109	21219	963203	SH	DEFINED	3
MOTOROLA INC	COM	620076109	408	18500	SH	DEFINED	5
MOTOROLA INC	COM	620076109	5863	265395	SH	DEFINED	12
MOTOROLA INC	COM	620076109	887	40164	SH	DEFINED	9

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

MOTOROLA INC	COM	620076109	254	11542	SH	DEFINED	11
MOTOROLA INC	COM	620076109	697	31537	SH	DEFINED	2
MOTOROLA INC	COM	620076109	2627	118937	SH	DEFINED	17
MOTOROLA INC	COM	620076109	40	1800	SH	DEFINED	7
MOVADO GROUP INC	COM	624580106	231	12320	SH	DEFINED	3
MOVIE GALLERY INC	COM	624581104	11435	1100556	SH	DEFINED	3
MOVIE GALLERY INC	COM	624581104	2898	278900	SH	DEFINED	6
MOVIE GALLERY INC	COM	624581104	3	300	SH	DEFINED	12
MPOWER HOLDING CORP	COM NEW	62473L309	0	3	SH	DEFINED	12
MPS GROUP INC	COM	553409103	11	925	SH	DEFINED	12
MRV COMMUNICATIONS INC	COM	553477100	3	1508	SH	DEFINED	12
MSC INDL DIRECT INC	CL A	553530106	16644	501790	SH	DEFINED	3
MSC INDL DIRECT INC	CL A	553530106	12	350	SH	DEFINED	11
MSC INDL DIRECT INC	CL A	553530106	197	5950	SH	DEFINED	12
MTC TECHNOLOGIES INC	COM	55377A106	22	700	SH	DEFINED	12
MTC TECHNOLOGIES INC	COM	55377A106	1007	30000	SH	DEFINED	
MTR GAMING GROUP INC	COM	553769100	24	3000	SH	DEFINED	12
MTR GAMING GROUP INC	COM	553769100	1848	230750	SH	DEFINED	3
MTS SYS CORP	COM	553777103	1583	41923	SH	DEFINED	3
MUELLER INDS INC	COM	624756102	25	900	SH	DEFINED	11
MUELLER INDS INC	COM	624756102	49	1760	SH	DEFINED	17
MULTI COLOR CORP	COM	625383104	8	300	SH	DEFINED	2
MULTI COLOR CORP	COM	625383104	95	3650	SH	DEFINED	12
MULTIMEDIA GAMES INC	COM	625453105	13	1300	SH	DEFINED	11
MULTIMEDIA GAMES INC	COM	625453105	267	27515	SH	DEFINED	12
MULTIMEDIA GAMES INC	COM	625453105	3126	321980	SH	DEFINED	3
MUNI INTER DURATION FD INC	COM	62618U107	0	6	SH	DEFINED	12
MUNIASSETS FD INC	COM	62618Q106	16	1159	SH	DEFINED	12
MUNICIPAL ADVANTAGE FD INC	COM	626189104	57	4500	SH	DEFINED	12
MUNICIPAL HIGH INCOME FD INC	COM	626214100	47	6500	SH	DEFINED	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	72	2900	SH	DEFINED	11
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	3111	124574	SH	DEFINED	12
MUNIENHANCED FD INC	COM	626243109	499	43425	SH	DEFINED	12
MUNIHOLDINGS CALIF INSD FD I	COM	625933106	15	1000	SH	DEFINED	12
MUNIHOLDINGS FLA INSD FD	COM	62624W105	44	3000	SH	DEFINED	12
MUNIHOLDINGS INSD FD II INC	COM	62625A102	240	17250	SH	DEFINED	12
MUNIHOLDINGS INSD FD INC	COM	625930102	28	2000	SH	DEFINED	12
MUNIHOLDINGS N J INSD FD INC	COM	625936109	171	10850	SH	DEFINED	12
MUNIVEST FD INC	COM	626295109	369	37092	SH	DEFINED	12
MUNIYIELD CALIF FD INC	COM	626296107	64	4700	SH	DEFINED	12
MUNIYIELD CALIF INS FD	COM	62629L104	94	6483	SH	DEFINED	12
MUNIYIELD FD INC	COM	626299101	52	3561	SH	DEFINED	12
MUNIYIELD FLA FD	COM	626297105	60	4000	SH	DEFINED	12
MUNIYIELD INSD FD INC	COM	62630E107	117	7863	SH	DEFINED	12
MUNIYIELD N J FD INC	COM	62630L101	115	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	746	56100	SH	DEFINED	12
MUNIYIELD QUALITY FD INC	COM	626302103	64	4250	SH	DEFINED	12
MURPHY OIL CORP	COM	626717102	2637	52874	SH	DEFINED	12
MURPHY OIL CORP	COM	626717102	74	1486	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	16018	321200	SH	DEFINED	6
MUTUALFIRST FINL INC	COM	62845B104	74	3300	SH	DEFINED	11
MVC CAPITAL INC	COM	553829102	35	3000	SH	DEFINED	12
MYERS INDS INC	COM	628464109	608	52237	SH	DEFINED	12
MYLAN LABS INC	COM	628530107	242	12570	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	52	2700	SH	DEFINED	17
MYLAN LABS INC	COM	628530107	2360	122518	SH	DEFINED	12
MYLAN LABS INC	COM	628530107	22	1125	SH	DEFINED	11
MYRIAD GENETICS INC	COM	62855J104	204	9350	SH	DEFINED	12
MYRIAD GENETICS INC	COM	62855J104	20	900	SH	DEFINED	2
NABI BIOPHARMACEUTICALS	COM	629519109	279	21300	SH	DEFINED	12

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

NABORS INDUSTRIES LTD	SHS	G6359F103	149	2068	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	6103	84962	SH	DEFINED	12
NABORS INDUSTRIES LTD	SHS	G6359F103	6824	95000	SH	DEFINED	3
NABORS INDUSTRIES LTD	SHS	G6359F103	11504	160160	SH	DEFINED	2
NABORS INDUSTRIES LTD	SHS	G6359F103	759	10571	SH	DEFINED	17
NABORS INDUSTRIES LTD	SHS	G6359F103	63	880	SH	DEFINED	9
NABORS INDUSTRIES LTD	SHS	G6359F103	280	3904	SH	DEFINED	5
NACCO INDS INC	CL A	629579103	57	500	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	24898	217402	SH	DEFINED	6
NALCO HOLDING COMPANY	COM	62985Q101	604	35825	SH	DEFINED	12
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	42	1650	SH	DEFINED	12
NANOGEN INC	COM	630075109	0	10	SH	DEFINED	12
NANOGEN INC	COM	630075109	2	607	SH	DEFINED	11
NANOPHASE TCHNOLOGIES CORP	COM	630079101	2	400	SH	DEFINED	12
NAPSTER INC	COM	630797108	0	5	SH	DEFINED	7
NAPSTER INC	COM	630797108	1	180	SH	DEFINED	12
NARA BANCORP INC	COM	63080P105	272	18200	SH	DEFINED	3
NASDAQ 100 TR	UNIT SER 1	631100104	642	16259	SH	DEFINED	2
NASDAQ 100 TR	UNIT SER 1	631100104	5	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	1684	42688	SH	DEFINED	12
NASDAQ 100 TR	UNIT SER 1	631100104	158	4000	SH	DEFINED	11
NASDAQ 100 TR	UNIT SER 1	631100104	20	500	SH	DEFINED	17
NASDAQ 100 TR	UNIT SER 1	631100104	47	1185	SH	DEFINED	9
NASDAQ STOCK MARKET INC	COM	631103108	18	700	SH	DEFINED	12
NASH FINCH CO	COM	631158102	6135	145400	SH	DEFINED	6
NASH FINCH CO	COM	631158102	15548	368520	SH	DEFINED	3
NATIONAL ATLANTIC HLDGS CORP	COM	63253Y107	704	60690	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	232	1850	SH	DEFINED	2
NATIONAL BANKSHARES INC VA	COM	634865109	206	4412	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	236	7056	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	1903	56898	SH	DEFINED	4
NATIONAL CITY CORP	COM	635405103	15	450	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	2161	64718	SH	DEFINED	9
NATIONAL CITY CORP	COM	635405103	449	13416	SH	DEFINED	17
NATIONAL CITY CORP	COM	635405103	2197	65700	SH	DEFINED	3
NATIONAL CITY CORP	COM	635405103	5815	173880	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	10	300	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	1922	57471	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	800	23923	SH	DEFINED	5
NATIONAL FINL PARTNERS CORP	COM	63607P208	3386	75000	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	32333	945400	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM	636180101	250	7308	SH	DEFINED	12
NATIONAL FUEL GAS CO N J	COM	636180101	12	350	SH	DEFINED	2
NATIONAL FUEL GAS CO N J	COM	636180101	958	28024	SH	DEFINED	17
NATIONAL GRID TRANSCO PLC	SPON ADR NEW	636274300	1881	40060	SH	DEFINED	17
NATIONAL HEALTH INVS INC	COM	63633D104	28	1000	SH	DEFINED	11
NATIONAL HEALTH INVS INC	COM	63633D104	77	2781	SH	DEFINED	12
NATIONAL HEALTH REALTY INC	COM	635905102	10	500	SH	DEFINED	12
NATIONAL HOME HEALTH CARE CO	COM	636380107	1015	89684	SH	DEFINED	6
NATIONAL OILWELL VARCO INC	COM	637071101	122	1854	SH	DEFINED	12
NATIONAL OILWELL VARCO INC	COM	637071101	5667	86120	SH	DEFINED	2
NATIONAL PENN BANCSHARES INC	COM	637138108	257	10311	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	21	850	SH	DEFINED	12
NATIONAL PRESTO INDS INC	COM	637215104	47	1100	SH	DEFINED	9
NATIONAL RESEARCH CORP	COM	637372103	4	250	SH	DEFINED	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	23	880	SH	DEFINED	11
NATIONAL SEMICONDUCTOR CORP	COM	637640103	6312	240910	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	361	13738	SH	DEFINED	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	31	1172	SH	DEFINED	9
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	32	150	SH	DEFINED	12

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

NATIONAL WESTN LIFE INS CO	CL A	638522102	7478	35400	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	8	215	SH	DEFINED	9
NATIONWIDE FINL SVCS INC	CL A	638612101	4	107	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	5	121	SH	DEFINED	11
NATIONWIDE FINL SVCS INC	CL A	638612101	16	400	SH	DEFINED	17
NATIONWIDE FINL SVCS INC	CL A	638612101	6544	163400	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	56	1394	SH	DEFINED	12
NATIONWIDE FINL SVCS INC	CL A	638612101	26555	663038	SH	DEFINED	3
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2605	111789	SH	DEFINED	12
NATIONWIDE HEALTH PPTYS INC	COM	638620104	280	12000	SH	DEFINED	9
NATIONWIDE HEALTH PPTYS INC	COM	638620104	9	400	SH	DEFINED	11
NATURAL GAS SERVICES GROUP	COM	63886Q109	38	1066	SH	DEFINED	12
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	183	2940	SH	DEFINED	12
NATURES SUNSHINE PRODUCTS IN	COM	639027101	1252	53876	SH	DEFINED	3
NATUS MEDICAL INC DEL	COM	639050103	1854	152305	SH	DEFINED	12
NATUS MEDICAL INC DEL	COM	639050103	393	32300	SH	DEFINED	3
NAUTILUS INC	COM	63910B102	17124	775890	SH	DEFINED	3
NAUTILUS INC	COM	63910B102	53	2380	SH	DEFINED	12
NAVIGANT CONSULTING INC	COM	63935N107	31	1600	SH	DEFINED	12
NAVIGANT CONSULTING INC	COM	63935N107	217	11300	SH	DEFINED	5
NAVIGATORS GROUP INC	COM	638904102	66	1760	SH	DEFINED	1
NAVIGATORS GROUP INC	COM	638904102	414	11080	SH	DEFINED	3
NAVIGATORS GROUP INC	COM	638904102	7328	196367	SH	DEFINED	6
NAVISITE INC	COM NEW	63935M208	0	63	SH	DEFINED	12
NAVISTAR INTL CORP NEW	COM	63934E108	1470	45326	SH	DEFINED	12
NAVISTAR INTL CORP NEW	COM	63934E108	19	600	SH	DEFINED	17
NAVISTAR INTL CORP NEW	COM	63934E108	22112	681850	SH	DEFINED	6
NAVISTAR INTL CORP NEW	COM	63934E108	9	275	SH	DEFINED	11
NAVISTAR INTL CORP NEW	COM	63934E108	12917	398296	SH	DEFINED	3
NBT BANCORP INC	COM	628778102	10437	442631	SH	DEFINED	6
NBT BANCORP INC	COM	628778102	25	1080	SH	DEFINED	12
NBTY INC	COM	628782104	213	9047	SH	DEFINED	12
NBTY INC	COM	628782104	25577	1088400	SH	DEFINED	6
NBTY INC	COM	628782104	94	4000	SH	DEFINED	9
NCI BUILDING SYS INC	COM	628852105	29119	713800	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	3	70	SH	DEFINED	12
NCO GROUP INC	COM	628858102	9	450	SH	DEFINED	9
NCO GROUP INC	COM	628858102	17905	867077	SH	DEFINED	6
NCR CORP NEW	COM	62886E108	338	10584	SH	DEFINED	12
NCR CORP NEW	COM	62886E108	52	1624	SH	DEFINED	17
NCR CORP NEW	COM	62886E108	240	7524	SH	DEFINED	11
NCR CORP NEW	COM	62886E108	67	2092	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	8512	266740	SH	DEFINED	3
NDCHEALTH CORP	COM	639480102	25	1300	SH	DEFINED	17
NDCHEALTH CORP	COM	639480102	7	345	SH	DEFINED	12
NEENAH PAPER INC	COM	640079109	1	41	SH	DEFINED	11
NEENAH PAPER INC	COM	640079109	17	583	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	10	340	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	0	15	SH	DEFINED	9
NEENAH PAPER INC	COM	640079109	117	3998	SH	DEFINED	12
NEENAH PAPER INC	COM	640079109	0	6	SH	DEFINED	7
NEIMAN MARCUS GROUP INC	CL B	640204301	12	120	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL A	640204202	70	700	SH	DEFINED	2
NEIMAN MARCUS GROUP INC	CL A	640204202	98	977	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL A	640204202	24	238	SH	DEFINED	11
NEIMAN MARCUS GROUP INC	CL A	640204202	140	1400	SH	DEFINED	3
NEKTAR THERAPEUTICS	COM	640268108	15	877	SH	DEFINED	11
NEKTAR THERAPEUTICS	COM	640268108	7	438	SH	DEFINED	12
NEKTAR THERAPEUTICS	COM	640268108	3	200	SH	DEFINED	6
NELSON THOMAS INC	COM	640376109	760	40526	SH	DEFINED	3
NEOMAGIC CORP	COM NEW	640497202	4	1000	SH	DEFINED	12
NEORX CORP	COM PAR \$0.02	640520300	3	3000	SH	DEFINED	12

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

NEOWARE SYS INC	COM	64065P102	19	1125	SH	DEFINED	12
NESS TECHNOLOGIES INC	COM	64104X108	296	29550	SH	DEFINED	3
NESTOR INC	COM NEW	641074505	9	1500	SH	DEFINED	12
NET 1 UEPS TECHNOLOGIES INC	COM NEW	64107N206	1300	57969	SH	DEFINED	3
NET2PHONE	COM	64108N106	4	2500	SH	DEFINED	12
NETEASE COM INC	SPONSORED ADR	64110W102	9865	109600	SH	DEFINED	3
NETEASE COM INC	SPONSORED ADR	64110W102	180020	2000000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	1251	48140	SH	DEFINED	12
NETFLIX COM INC	COM	64110L106	695	26728	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	194925	7500000	SH	DEFINED	13
NETGEAR INC	COM	64111Q104	32	1320	SH	DEFINED	12
NETGEAR INC	COM	64111Q104	6	250	SH	DEFINED	2
NETGEAR INC	COM	64111Q104	30404	1263664	SH	DEFINED	3
NETGEAR INC	COM	64111Q104	21	893	SH	DEFINED	11
NETIQ CORP	COM	64115P102	6848	559410	SH	DEFINED	6
NETIQ CORP	COM	64115P102	12	1000	SH	DEFINED	12
NETLOGIC MICROSYSTEMS INC	COM	64118B100	1104	51120	SH	DEFINED	3
NETMANAGE INC	COM NEW	641144308	3	627	SH	DEFINED	12
NETWORK APPLIANCE INC	COM	64120L104	5988	252243	SH	DEFINED	17
NETWORK APPLIANCE INC	COM	64120L104	56	2344	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	0	19	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	113	4748	SH	DEFINED	12
NETWORK APPLIANCE INC	COM	64120L104	723	30468	SH	DEFINED	1
NETWORK EQUIP TECHNOLOGIES	COM	641208103	46	10000	SH	DEFINED	12
NEUBERGER BERMAN DIV ADVANT	COM	64127J102	51	2500	SH	DEFINED	12
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	306	20657	SH	DEFINED	12
NEUBERGER BERMAN INTER MUNI	COM	64124P101	23	1674	SH	DEFINED	12
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	282	19052	SH	DEFINED	12
NEUBERGER BERMAN REAL INCM F	COM	64126D106	23	1020	SH	DEFINED	12
NEUBERGER BERMAN RLTY INC FD	COM	64126G109	1215	64551	SH	DEFINED	12
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	4	1000	SH	DEFINED	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	525	10665	SH	DEFINED	12
NEUROGEN CORP	COM	64124E106	14	2000	SH	DEFINED	12
NEUSTAR INC	CL A	64126X201	230	7200	SH	DEFINED	11
NEW AMER HIGH INCOME FD INC	COM	641876107	3	1537	SH	DEFINED	12
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	25	700	SH	DEFINED	12
NEW JERSEY RES	COM	646025106	57	1246	SH	DEFINED	9
NEW JERSEY RES	COM	646025106	28	600	SH	DEFINED	11
NEW JERSEY RES	COM	646025106	8387	182400	SH	DEFINED	6
NEW JERSEY RES	COM	646025106	441	9594	SH	DEFINED	12
NEW JERSEY RES	COM	646025106	35	771	SH	DEFINED	4
NEW PLAN EXCEL RLTY TR INC	COM	648053106	39	1700	SH	DEFINED	11
NEW PLAN EXCEL RLTY TR INC	COM	648053106	103	4500	SH	DEFINED	17
NEW PLAN EXCEL RLTY TR INC	COM	648053106	103	4700	SH	DEFINED	9
NEW PLAN EXCEL RLTY TR INC	COM	648053106	9	400	SH	DEFINED	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	918	40011	SH	DEFINED	12
NEW RIV PHARMACEUTICALS INC	COM	648468205	90	3000	SH	DEFINED	
NEW YORK & CO INC	COM	649295102	16	1000	SH	DEFINED	11
NEW YORK & CO INC	COM	649295102	2	100	SH	DEFINED	12
NEW YORK CMNTY BANCORP INC	COM	649445103	189	11500	SH	DEFINED	11
NEW YORK CMNTY BANCORP INC	COM	649445103	20	1206	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	8	500	SH	DEFINED	9
NEW YORK CMNTY BANCORP INC	COM	649445103	185	11300	SH	DEFINED	6
NEW YORK CMNTY BANCORP INC	COM	649445103	731	44543	SH	DEFINED	12
NEW YORK TIMES CO	CL A	650111107	234	7872	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	12	400	SH	DEFINED	9
NEW YORK TIMES CO	CL A	650111107	598	20100	SH	DEFINED	11
NEW YORK TIMES CO	CL A	650111107	10	350	SH	DEFINED	2
NEW YORK TIMES CO	CL A	650111107	5604	188371	SH	DEFINED	5
NEW YORK TIMES CO	CL A	650111107	2416	81203	SH	DEFINED	12
NEWALLIANCE BANCSHARES INC	COM	650203102	319	21803	SH	DEFINED	12
NEWELL RUBBERMAID INC	COM	651229106	34352	1516661	SH	DEFINED	6

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

NEWELL RUBBERMAID INC	COM	651229106	4530	200000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	1120	49490	SH	DEFINED	9
NEWELL RUBBERMAID INC	COM	651229106	2201	97181	SH	DEFINED	12
NEWELL RUBBERMAID INC	COM	651229106	18	800	SH	DEFINED	17
NEWELL RUBBERMAID INC	COM	651229106	2227	98304	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM	651229106	140	6167	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	26831	546465	SH	DEFINED	3
NEWFIELD EXPL CO	COM	651290108	56	1141	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	69	1400	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	296	6032	SH	DEFINED	12
NEWMARKET CORP	COM	651587107	3641	210000	SH	DEFINED	6
NEWMARKET CORP	COM	651587107	333	19220	SH	DEFINED	3
NEWMARKET CORP	COM	651587107	35	2000	SH	DEFINED	12
NEWMONT MINING CORP	COM	651639106	16038	340000	SH	DEFINED	8
NEWMONT MINING CORP	COM	651639106	2	46	SH	DEFINED	7
NEWMONT MINING CORP	COM	651639106	2814	59646	SH	DEFINED	12
NEWMONT MINING CORP	COM	651639106	240	5097	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	283	5997	SH	DEFINED	5
NEWMONT MINING CORP	COM	651639106	1258	26665	SH	DEFINED	17
NEWPARK RES INC	COM PAR \$.01NEW	651718504	2	200	SH	DEFINED	12
NEWPARK RES INC	COM PAR \$.01NEW	651718504	157	18700	SH	DEFINED	2
NEWPORT CORP	COM	651824104	16	1150	SH	DEFINED	2
NEWPORT CORP	COM	651824104	70	5000	SH	DEFINED	11
NEWPORT CORP	COM	651824104	84	6005	SH	DEFINED	12
NEWS CORP	CL A	65248E104	730	46800	SH	DEFINED	3
NEWS CORP	CL A	65248E104	1	58	SH	DEFINED	2
NEWS CORP	CL A	65248E104	180	11524	SH	DEFINED	11
NEWS CORP	CL A	65248E104	501	32153	SH	DEFINED	12
NEWS CORP	CL A	65248E104	8	510	SH	DEFINED	6
NEWS CORP	CL B	65248E203	1382	83754	SH	DEFINED	12
NEWS CORP	CL A	65248E104	48	3083	SH	DEFINED	17
NEWTEK BUSINESS SVCS INC	COM	652526104	4	2000	SH	DEFINED	12
NEXEN INC	COM	65334H102	65	1369	SH	DEFINED	12
NEXMED INC	COM	652903105	5	3000	SH	DEFINED	12
NEXTEL PARTNERS INC	CL A	65333F107	169	6734	SH	DEFINED	12
NFJ DIVID INT & PREM STRTGY	COM SHS	65337H109	529	23627	SH	DEFINED	12
NGP CAP RES CO	COM	62912R107	29	1900	SH	DEFINED	12
NIC INC	COM	62914B100	30	4507	SH	DEFINED	12
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	936	62676	SH	DEFINED	12
NICHOLAS-APPLGATE CV & INC	COM	65370F101	2485	157609	SH	DEFINED	12
NICHOLAS-APPLGT INTL & PRM S	COM	65370C108	39	1600	SH	DEFINED	12
NICOR INC	COM	654086107	11766	279950	SH	DEFINED	6
NICOR INC	COM	654086107	1016	24163	SH	DEFINED	12
NICOR INC	COM	654086107	7497	178370	SH	DEFINED	3
NII HLDGS INC	CL B NEW	62913F201	295575	3500000	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	1176	13922	SH	DEFINED	12
NII HLDGS INC	CL B NEW	62913F201	261369	3094950	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	19	225	SH	DEFINED	11
NIKE INC	CL B	654106103	400	4900	SH	DEFINED	2
NIKE INC	CL B	654106103	3240	39663	SH	DEFINED	11
NIKE INC	CL B	654106103	1556	19077	SH	DEFINED	9
NIKE INC	CL B	654106103	2254	27600	SH	DEFINED	10
NIKE INC	CL B	654106103	64004	783600	SH	DEFINED	8
NIKE INC	CL B	654106103	25	300	SH	DEFINED	17
NIKE INC	CL B	654106103	2916	35700	SH	DEFINED	3
NIKE INC	CL B	654106103	8	100	SH	DEFINED	1
NIKE INC	CL B	654106103	1390	17013	SH	DEFINED	12
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	0	52	SH	DEFINED	6
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	58	2335	SH	DEFINED	11
NISOURCE INC	COM	65473P105	331	13640	SH	DEFINED	6
NISOURCE INC	COM	65473P105	811	33425	SH	DEFINED	12
NISOURCE INC	COM	65473P105	702	28945	SH	DEFINED	17

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

NISOURCE INC	COM	65473P105	97	3999	SH	DEFINED	11
NISOURCE INC	COM	65473P105	18	750	SH	DEFINED	2
NISSAN MOTORS	SPONSORED ADR	654744408	1480	64422	SH	DEFINED	17
NITROMED INC	COM	654798503	9	500	SH	DEFINED	12
NN INC	COM	629337106	769	64149	SH	DEFINED	12
NOBLE CORPORATION	SHS	G65422100	3123	45620	SH	DEFINED	17
NOBLE CORPORATION	SHS	G65422100	404	5900	SH	DEFINED	5
NOBLE CORPORATION	SHS	G65422100	1471	21491	SH	DEFINED	12
NOBLE CORPORATION	SHS	G65422100	113	1655	SH	DEFINED	11
NOBLE ENERGY INC	COM	655044105	1711	36480	SH	DEFINED	3
NOBLE ENERGY INC	COM	655044105	586	12488	SH	DEFINED	12
NOBLE ENERGY INC	COM	655044105	7	140	SH	DEFINED	9
NOBLE ENERGY INC	COM	655044105	15	322	SH	DEFINED	11
NOBLE ENERGY INC	COM	655044105	216	4600	SH	DEFINED	5
NOBLE INTL LTD	COM	655053106	89	3700	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	522	30880	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	167800	9923100	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	34	2000	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	5188	306800	SH	DEFINED	10
NOKIA CORP	SPONSORED ADR	654902204	15439	913032	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	20902	1236055	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	65931	3941271	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	3592	214125	SH	DEFINED	9
NOKIA CORP	SPONSORED ADR	654902204	649	38400	SH	DEFINED	11
NOMURA HLDGS INC	SPONSORED ADR	65535H208	16936	1124280	SH	DEFINED	6
NOMURA HLDGS INC	SPONSORED ADR	65535H208	12	770	SH	DEFINED	11
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	110	2900	SH	DEFINED	12
NORDSON CORP	COM	655663102	8	200	SH	DEFINED	12
NORDSTROM INC	COM	655664100	1030	30000	SH	DEFINED	1
NORDSTROM INC	COM	655664100	34	1000	SH	DEFINED	11
NORDSTROM INC	COM	655664100	487	14200	SH	DEFINED	12
NORDSTROM INC	COM	655664100	343	10000	SH	DEFINED	17
NORDSTROM INC	COM	655664100	194	5650	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	76	1863	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	4344	107095	SH	DEFINED	12
NORFOLK SOUTHERN CORP	COM	655844108	1583	39040	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	414	10210	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	3575	88141	SH	DEFINED	17
NORFOLK SOUTHERN CORP	COM	655844108	20	500	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	75	1850	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	9266	228456	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	1170	28850	SH	DEFINED	5
NORSK HYDRO A S	SPONSORED ADR	656531605	373	3350	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	1845	565726	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM	656568102	2	700	SH	DEFINED	9
NORTEL NETWORKS CORP NEW	COM	656568102	27	8370	SH	DEFINED	11
NORTEL NETWORKS CORP NEW	COM	656568102	3	1000	SH	DEFINED	17
NORTEL NETWORKS CORP NEW	COM	656568102	3	1000	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	690	211701	SH	DEFINED	12
NORTEL NETWORKS CORP NEW	COM	656568102	14783	4503237	SH	DEFINED	7
NORTH AMERN PALLADIUM LTD	COM	656912102	4	690	SH	DEFINED	12
NORTH CENT BANCSHARES INC	COM	658418108	403	10700	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	211	6875	SH	DEFINED	12
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	10	315	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	193	7575	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	24156	947307	SH	DEFINED	1
NORTH FORK BANCORPORATION NY	COM	659424105	4217	165377	SH	DEFINED	17
NORTH FORK BANCORPORATION NY	COM	659424105	1387	54472	SH	DEFINED	9
NORTH FORK BANCORPORATION NY	COM	659424105	1024	40175	SH	DEFINED	11
NORTH FORK BANCORPORATION NY	COM	659424105	6953	272684	SH	DEFINED	12
NORTH FORK BANCORPORATION NY	COM	659424105	208	8171	SH	DEFINED	6
NORTH VALLEY BANCORP	COM	66304M105	1444	84471	SH	DEFINED	6

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

NORTHEAST UTILS	COM	664397106	222	11134	SH	DEFINED	12
NORTHEAST UTILS	COM	664397106	36405	1824830	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	18	884	SH	DEFINED	17
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	391	8162	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	6	116	SH	DEFINED	9
NORTHERN TR CORP	COM	665859104	3840	75966	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	2581	51053	SH	DEFINED	17
NORTHERN TR CORP	COM	665859104	90	1775	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	405	8011	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	116	2300	SH	DEFINED	1
NORTHFIELD LABS INC	COM	666135108	22	1700	SH	DEFINED	12
NORTHGATE MINERALS CORP	COM	666416102	4	3200	SH	DEFINED	12
NORTHGATE MINERALS CORP	COM	666416102	14	10000	SH	DEFINED	7
NORTHRIM BANCORP INC	COM	666762109	5353	213665	SH	DEFINED	6
NORTHRIM BANCORP INC	COM	666762109	1002	40000	SH	DEFINED	1
NORTHROP GRUMMAN CORP	COM	666807102	1931	35533	SH	DEFINED	12
NORTHROP GRUMMAN CORP	COM	666807102	1020	18762	SH	DEFINED	9
NORTHROP GRUMMAN CORP	COM	666807102	2184	40184	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	138	2544	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	92	1690	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	2071	38112	SH	DEFINED	5
NORTHROP GRUMMAN CORP	COM	666807102	17140	315360	SH	DEFINED	3
NORTHSTAR RLTY FIN CORP	COM	66704R100	236	25150	SH	DEFINED	3
NORTHSTAR RLTY FIN CORP	COM	66704R100	141	15000	SH	DEFINED	1
NORTHWEST AIRLS CORP	CL A	667280101	23	35000	SH	DEFINED	12
NORTHWEST BANCORP INC PA	COM	667328108	15	712	SH	DEFINED	12
NORTHWEST NAT GAS CO	COM	667655104	36	975	SH	DEFINED	12
NORTHWEST PIPE CO	COM	667746101	1607	62089	SH	DEFINED	6
NORTHWESTERN CORP	COM NEW	668074305	2658	88051	SH	DEFINED	3
NOVA CHEMICALS CORP	COM	66977W109	34443	935090	SH	DEFINED	7
NOVA CHEMICALS CORP	COM	66977W109	3	80	SH	DEFINED	2
NOVA CHEMICALS CORP	COM	66977W109	11	300	SH	DEFINED	12
NOVARTIS A G	SPONSORED ADR	66987V109	50002	1004210	SH	DEFINED	6
NOVARTIS A G	SPONSORED ADR	66987V109	77	1500	SH	DEFINED	1
NOVARTIS A G	SPONSORED ADR	66987V109	10	200	SH	DEFINED	4
NOVARTIS A G	SPONSORED ADR	66987V109	5	100	SH	DEFINED	9
NOVARTIS A G	SPONSORED ADR	66987V109	5117	100336	SH	DEFINED	11
NOVARTIS A G	SPONSORED ADR	66987V109	347	6800	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	2480	48625	SH	DEFINED	17
NOVASTAR FINL INC	COM	669947400	15	450	SH	DEFINED	12
NOVATEL WIRELESS INC	COM NEW	66987M604	6	400	SH	DEFINED	11
NOVAVAX INC	COM	670002104	5	2675	SH	DEFINED	12
NOVAVAX INC	COM	670002104	1	675	SH	DEFINED	11
NOVELIS INC	COM	67000X106	7	315	SH	DEFINED	12
NOVELIS INC	COM	67000X106	7	340	SH	DEFINED	17
NOVELL INC	COM	670006105	56	7505	SH	DEFINED	12
NOVELL INC	COM	670006105	137	18370	SH	DEFINED	6
NOVELL INC	COM	670006105	7	1000	SH	DEFINED	2
NOVELLUS SYS INC	COM	670008101	37	1483	SH	DEFINED	12
NOVELLUS SYS INC	COM	670008101	15	590	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	497	19825	SH	DEFINED	17
NOVO-NORDISK A S	ADR	670100205	10	200	SH	DEFINED	17
NOVO-NORDISK A S	ADR	670100205	511	10300	SH	DEFINED	2
NOVO-NORDISK A S	ADR	670100205	3	67	SH	DEFINED	11
NOVOSTE CORP	COM	67010C100	0	300	SH	DEFINED	12
NPS PHARMACEUTICALS INC	COM	62936P103	25	2475	SH	DEFINED	12
NRG ENERGY INC	COM NEW	629377508	26	600	SH	DEFINED	12
NRG ENERGY INC	COM NEW	629377508	17938	424940	SH	DEFINED	6
NS GROUP INC	COM	628916108	308	7850	SH	DEFINED	12
NS GROUP INC	COM	628916108	22495	573110	SH	DEFINED	3
NSTAR	COM	67019E107	5773	199625	SH	DEFINED	3
NSTAR	COM	67019E107	1255	43400	SH	DEFINED	12

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

NSTAR	COM	67019E107	32047	1108120	SH	DEFINED	6
NTL INC DEL	COM	62940M104	37303	564669	SH	DEFINED	6
NTT DOCOMO INC	SPONS ADR	62942M201	17323	980360	SH	DEFINED	6
NU SKIN ENTERPRISES INC	CL A	67018T105	1463	76790	SH	DEFINED	3
NUCOR CORP	COM	670346105	49	832	SH	DEFINED	1
NUCOR CORP	COM	670346105	97	1644	SH	DEFINED	2
NUCOR CORP	COM	670346105	28182	477750	SH	DEFINED	3
NUCOR CORP	COM	670346105	273	4632	SH	DEFINED	17
NUCOR CORP	COM	670346105	24	400	SH	DEFINED	11
NUCOR CORP	COM	670346105	5	80	SH	DEFINED	6
NUCOR CORP	COM	670346105	2266	38407	SH	DEFINED	12
NUTRI SYS INC NEW	COM	67069D108	3	100	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 DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	1015	69874	SH	DEFINED	12
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	1575	96905	SH	DEFINED	12
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	711	44939	SH	DEFINED	12
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	669	43783	SH	DEFINED	12
NUVEEN EQTY PRM OPPORTUNITYF	COM	6706EM102	849	43626	SH	DEFINED	12
NUVEEN EQUITY PREM ADV FD	COM	6706ET107	464	23469	SH	DEFINED	12
NUVEEN EQUITY PREM INCOME FD	COM	6706ER101	474	23864	SH	DEFINED	12
NUVEEN FLA INVT QUALITY MUN	COM	670970102	584	37600	SH	DEFINED	12
NUVEEN FLA QUALITY INCOME MU	COM	670978105	387	26475	SH	DEFINED	12
NUVEEN FLTNG RTE INCM OPP FD	COM SHS	6706EN100	968	74550	SH	DEFINED	12
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	12	800	SH	DEFINED	12
NUVEEN INS FL TX FR ADV MUN	COM	670655109	42	3000	SH	DEFINED	12
NUVEEN INS NY TX FR ADV MUN	COM	670656107	35	2500	SH	DEFINED	12
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	212	14677	SH	DEFINED	12
NUVEEN INSD FLA PREM INCOME	COM	67101V108	370	23992	SH	DEFINED	12
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	791	52898	SH	DEFINED	12
NUVEEN INSD NEW YORK DIVID	COM	67071N102	42	2867	SH	DEFINED	12
NUVEEN INSD NY PREM INCOME F	COM	67101R107	12	796	SH	DEFINED	12
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	146	11114	SH	DEFINED	12
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	264	16995	SH	DEFINED	12
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	867	58155	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	1964	49862	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	18	450	SH	DEFINED	11
NUVEEN INVTS INC	CL A	67090F106	240	6100	SH	DEFINED	3
NUVEEN INVTS INC	CL A	67090F106	30	750	SH	DEFINED	17
NUVEEN MD DIV ADV MUN FD 3	COM	67072A109	209	14269	SH	DEFINED	12
NUVEEN MD DIV ADV MUNI FD 2	COM SH BEN INT	67070V105	264	16575	SH	DEFINED	12
NUVEEN MD DIVID ADVANTAGE MU	COM SH BEN INT	67069R107	861	55136	SH	DEFINED	12
NUVEEN MD PREM INCOME MUN FD	COM	67061Q107	663	42954	SH	DEFINED	12
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	2882	181965	SH	DEFINED	12
NUVEEN MUN HIGH INC OPP FD	COM	670682103	811	50704	SH	DEFINED	12
NUVEEN MUN INCOME FD INC	COM	67062J102	19	1770	SH	DEFINED	12
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	2373	163530	SH	DEFINED	12
NUVEEN MUN VALUE FD INC	COM	670928100	876	89339	SH	DEFINED	12
NUVEEN N C DIV ADV FD 2	COM	67071D104	214	13824	SH	DEFINED	12
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	152	9510	SH	DEFINED	12
NUVEEN NC DIV ADV MUN FD 3	COM	67072D103	180	12109	SH	DEFINED	12
NUVEEN NC DIVID ADVANTAGE MU	COM SH BEN INT	67069N106	102	6239	SH	DEFINED	12
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	22	1467	SH	DEFINED	12
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	84	5497	SH	DEFINED	12
NUVEEN NJ PREM INCOME MUN FD	COM	67101N106	85	5650	SH	DEFINED	12
NUVEEN NY DIV ADVANTG MUN FD	COM	67070A101	38	2500	SH	DEFINED	12
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	8	500	SH	DEFINED	12
NUVEEN NY MUN VALUE FD	COM	67062M105	1	109	SH	DEFINED	12
NUVEEN NY SELECT QUALITY MUN	COM	670976109	17	1140	SH	DEFINED	12
NUVEEN OH DIV ADV MUNI FD 2	COM SH BEN INT	67070R104	39	2550	SH	DEFINED	12

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

NUVEEN OH DIV ADVANTAGE MUN	COM	67070C107	120	7100	SH	DEFINED	12
NUVEEN OHIO DIVID ADVANTAGE	COM	67071V104	91	6015	SH	DEFINED	12
NUVEEN OHIO QUALITY INCOME M	COM	670980101	223	13350	SH	DEFINED	12
NUVEEN PA DIV ADVANTAGE MUN	COM	67070E103	356	22812	SH	DEFINED	12
NUVEEN PA DIVID ADVANTAGE MU	COM	67071W102	51	3308	SH	DEFINED	12
NUVEEN PA INVT QUALITY MUN F	COM	670972108	405	28136	SH	DEFINED	12
NUVEEN PA PREM INCOME MUN FD	COM	67061F101	150	10132	SH	DEFINED	12
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	1739	115671	SH	DEFINED	12
NUVEEN PFD & CONV INC FD	COM	67073B106	1326	104944	SH	DEFINED	12
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D102	1528	121819	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD	COM	67062T100	2532	180861	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	698	48071	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	95	7433	SH	DEFINED	12
NUVEEN PREMIER INSD MUN INCO	COM	670987106	44	2900	SH	DEFINED	12
NUVEEN PREMIER MUN INCOME FD	COM	670988104	117	8370	SH	DEFINED	12
NUVEEN QUALITY INCOME MUN FD	COM	670977107	495	34099	SH	DEFINED	12
NUVEEN QUALITY PFD INC FD 3	COM	67072W101	295	21319	SH	DEFINED	12
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	1267	93020	SH	DEFINED	12
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	581	44489	SH	DEFINED	12
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	828	40710	SH	DEFINED	12
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	179	17400	SH	DEFINED	12
NUVEEN SELECT QUALITY MUN FD	COM	670973106	2047	134129	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	113	7800	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	79	5835	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	20	1500	SH	DEFINED	12
NUVEEN SR INCOME FD	COM	67067Y104	99	11900	SH	DEFINED	12
NUVEEN TAX ADV FLTG RATE FUN	COM	6706EV102	268	20577	SH	DEFINED	12
NUVEEN TAX FREE ADV MUN FD	COM	670657105	4929	355148	SH	DEFINED	12
NUVEEN TX ADV TOTAL RET STRG	COM	67090H102	49	2441	SH	DEFINED	12
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	727	42245	SH	DEFINED	12
NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M108	1034	58708	SH	DEFINED	12
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	248	14504	SH	DEFINED	12
NUVELO INC	COM NEW	67072M301	106	11000	SH	DEFINED	12
NVE CORP	COM NEW	629445206	23	1500	SH	DEFINED	11
NVE CORP	COM NEW	629445206	24	1600	SH	DEFINED	12
NVIDIA CORP	COM	67066G104	11728	342110	SH	DEFINED	3
NVIDIA CORP	COM	67066G104	195	5695	SH	DEFINED	12
NVIDIA CORP	COM	67066G104	27	800	SH	DEFINED	2
NVR INC	COM	62944T105	41240	46602	SH	DEFINED	3
NVR INC	COM	62944T105	46	52	SH	DEFINED	12
NYMAGIC INC	COM	629484106	1671	68700	SH	DEFINED	6
O CHARLEYS INC	COM	670823103	2219	155100	SH	DEFINED	6
O REILLY AUTOMOTIVE INC	COM	686091109	241	8560	SH	DEFINED	3
O REILLY AUTOMOTIVE INC	COM	686091109	992	35200	SH	DEFINED	11
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	10	650	SH	DEFINED	11
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	157	9950	SH	DEFINED	12
OCCIDENTAL PETE CORP DEL	COM	674599105	186	2180	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	59	691	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	56	650	SH	DEFINED	9
OCCIDENTAL PETE CORP DEL	COM	674599105	43	500	SH	DEFINED	17
OCCIDENTAL PETE CORP DEL	COM	674599105	13406	156920	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	1562	18287	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	68	800	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	2249	26330	SH	DEFINED	12
OCEANEERING INTL INC	COM	675232102	17	326	SH	DEFINED	11
OCEANEERING INTL INC	COM	675232102	336	6300	SH	DEFINED	12
OCEANEERING INTL INC	COM	675232102	721	13500	SH	DEFINED	3
OCEANFIRST FINL CORP	COM	675234108	502	20789	SH	DEFINED	6
OCEANFIRST FINL CORP	COM	675234108	12	500	SH	DEFINED	12
OCEANFIRST FINL CORP	COM	675234108	99	4100	SH	DEFINED	11
ODYSSEY HEALTHCARE INC	COM	67611V101	4952	291800	SH	DEFINED	6
ODYSSEY RE HLDGS CORP	COM	67612W108	39857	1560570	SH	DEFINED	6

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

OFFICE DEPOT INC	COM	676220106	122	4092	SH	DEFINED	12
OFFICE DEPOT INC	COM	676220106	12	400	SH	DEFINED	7
OFFICE DEPOT INC	COM	676220106	752	25325	SH	DEFINED	5
OFFICEMAX INC DEL	COM	67622P101	92	2920	SH	DEFINED	6
OFFICEMAX INC DEL	COM	67622P101	5	150	SH	DEFINED	12
OFFSHORE LOGISTICS INC	COM	676255102	10	270	SH	DEFINED	11
OFFSHORE LOGISTICS INC	COM	676255102	4693	126850	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	20	712	SH	DEFINED	2
OGE ENERGY CORP	COM	670837103	92	3280	SH	DEFINED	17
OGE ENERGY CORP	COM	670837103	1495	53219	SH	DEFINED	12
OGE ENERGY CORP	COM	670837103	27081	963740	SH	DEFINED	6
OHIO CAS CORP	COM	677240103	19099	704250	SH	DEFINED	3
OHIO CAS CORP	COM	677240103	884	32605	SH	DEFINED	12
OHIO CAS CORP	COM	677240103	30543	1126227	SH	DEFINED	6
OHIO CAS CORP	COM	677240103	138	5100	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	687	25328	SH	DEFINED	17
OIL DRI CORP AMER	COM	677864100	9	500	SH	DEFINED	12
OIL STS INTL INC	COM	678026105	52438	1444179	SH	DEFINED	3
OIL STS INTL INC	COM	678026105	25	692	SH	DEFINED	12
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	174	1400	SH	DEFINED	12
OILGEAR CO	COM	678042102	13	824	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	15	450	SH	DEFINED	11
OLD DOMINION FGHT LINES INC	COM	679580100	11483	342870	SH	DEFINED	3
OLD DOMINION FGHT LINES INC	COM	679580100	785	23442	SH	DEFINED	12
OLD LINE BANCSHARES INC	COM	67984M100	6	600	SH	DEFINED	12
OLD MUTUAL CLAYMORE LNG SHT	COM	68003N103	100	5000	SH	DEFINED	12
OLD POINT FINL CORP	COM	680194107	548	17748	SH	DEFINED	12
OLD POINT FINL CORP	COM	680194107	187	6061	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	5	172	SH	DEFINED	9
OLD REP INTL CORP	COM	680223104	24	895	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	253	9500	SH	DEFINED	3
OLD REP INTL CORP	COM	680223104	1467	55000	SH	DEFINED	1
OLD REP INTL CORP	COM	680223104	253	9496	SH	DEFINED	12
OLD REP INTL CORP	COM	680223104	5658	212135	SH	DEFINED	6
OLD SECOND BANCORP INC ILL	COM	680277100	33	1100	SH	DEFINED	12
OLD SECOND BANCORP INC ILL	COM	680277100	811	27180	SH	DEFINED	3
OLIN CORP	COM PAR \$1	680665205	4073	214500	SH	DEFINED	3
OLIN CORP	COM PAR \$1	680665205	3241	170643	SH	DEFINED	12
OLIN CORP	COM PAR \$1	680665205	11645	613200	SH	DEFINED	6
OMEGA FINL CORP	COM	682092101	35	1244	SH	DEFINED	12
OMEGA HEALTHCARE INVS INC	COM	681936100	1643	118050	SH	DEFINED	3
OMEGA HEALTHCARE INVS INC	COM	681936100	318	22876	SH	DEFINED	12
OMEGA PROTEIN CORP	COM	68210P107	8	1100	SH	DEFINED	12
OMI CORP NEW	COM	Y6476W104	348	19460	SH	DEFINED	11
OMI CORP NEW	COM	Y6476W104	41	2267	SH	DEFINED	12
OMNICARE INC	COM	681904108	321	5700	SH	DEFINED	3
OMNICARE INC	COM	681904108	5763	102491	SH	DEFINED	12
OMNICARE INC	COM	681904108	89	1575	SH	DEFINED	11
OMNICARE INC	COM	681904108	574	10200	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	435	5203	SH	DEFINED	17
OMNICOM GROUP INC	COM	681919106	4	49	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	47	565	SH	DEFINED	2
OMNICOM GROUP INC	COM	681919106	970	11600	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	59	700	SH	DEFINED	4
OMNICOM GROUP INC	COM	681919106	482	5763	SH	DEFINED	12
OMNIVISION TECHNOLOGIES INC	COM	682128103	36645	2902725	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	3583	283900	SH	DEFINED	3
OMNIVISION TECHNOLOGIES INC	COM	682128103	48	3800	SH	DEFINED	12
OMNIVISION TECHNOLOGIES INC	COM	682128103	13	1000	SH	DEFINED	11
OMNOVA SOLUTIONS INC	COM	682129101	2	481	SH	DEFINED	12
ON SEMICONDUCTOR CORP	COM	682189105	2503	485960	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	2	400	SH	DEFINED	12

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

ON TRACK INNOVATION LTD	SHS	M8791A109	51	4000	SH	DEFINED	12
ONE LIBERTY PPTYS INC	COM	682406103	35	1735	SH	DEFINED	12
ONE LIBERTY PPTYS INC	COM	682406103	763	38300	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	24664	724980	SH	DEFINED	6
ONEOK INC NEW	COM	682680103	47	1387	SH	DEFINED	11
ONEOK INC NEW	COM	682680103	2609	76695	SH	DEFINED	12
ONEOK INC NEW	COM	682680103	34	1000	SH	DEFINED	17
ONETRAVEL HLDGS INC	COM NEW	68275A201	2	386	SH	DEFINED	12
ONYX PHARMACEUTICALS INC	COM	683399109	11	450	SH	DEFINED	12
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	28024	630600	SH	DEFINED	3
OPEN SOLUTIONS INC	COM	68371P102	8	354	SH	DEFINED	11
OPEN TEXT CORP	COM	683715106	5	358	SH	DEFINED	11
OPEN TEXT CORP	COM	683715106	11	800	SH	DEFINED	7
OPEN TEXT CORP	COM	683715106	14	975	SH	DEFINED	12
OPENTV CORP	CL A	G67543101	17	6000	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	683718308	55	3032	SH	DEFINED	12
OPINION RESH CORP	COM	683755102	430	64900	SH	DEFINED	6
OPNET TECHNOLOGIES INC	COM	683757108	10	1200	SH	DEFINED	12
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	14	700	SH	DEFINED	11
OPSWARE INC	COM	68383A101	14	2700	SH	DEFINED	17
OPSWARE INC	COM	68383A101	10	2000	SH	DEFINED	12
OPTIMAL GROUP INC	CL A NEW	68388R208	6	300	SH	DEFINED	12
OPTION CARE INC	COM	683948103	6863	468758	SH	DEFINED	3
ORACLE CORP	COM	68389X105	3294	265875	SH	DEFINED	2
ORACLE CORP	COM	68389X105	4857	391724	SH	DEFINED	1
ORACLE CORP	COM	68389X105	9053	730705	SH	DEFINED	12
ORACLE CORP	COM	68389X105	3750	302672	SH	DEFINED	17
ORACLE CORP	COM	68389X105	90	7237	SH	DEFINED	11
ORACLE CORP	COM	68389X105	725	58500	SH	DEFINED	6
ORACLE CORP	COM	68389X105	828	66862	SH	DEFINED	9
ORACLE CORP	COM	68389X105	19868	1602251	SH	DEFINED	3
ORASURE TECHNOLOGIES INC	COM	68554V108	94	10000	SH	DEFINED	12
ORBITAL SCIENCES CORP	COM	685564106	639	51154	SH	DEFINED	12
ORBITAL SCIENCES CORP	COM	685564106	8471	677700	SH	DEFINED	6
ORBOTECH LTD	ORD	M75253100	35	1400	SH	DEFINED	11
ORBOTECH LTD	ORD	M75253100	1037	41460	SH	DEFINED	3
ORCHID CELLMARK INC	COM	68573C107	26	3000	SH	DEFINED	12
ORCKIT COMMUNICATIONS LTD	SHS NEW	M7531S206	673	26900	SH	DEFINED	3
OREGON STL MLS INC	COM	686079104	6	200	SH	DEFINED	12
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	5	175	SH	DEFINED	12
ORIENTAL FINL GROUP INC	COM	68618W100	3848	314391	SH	DEFINED	6
ORLEANS HOMEBUILDERS INC	COM	686588104	184	7450	SH	DEFINED	3
ORTHOFIX INTL N V	COM	N6748L102	2	49	SH	DEFINED	11
ORTHOLOGIC CORP	COM	68750J107	4	1000	SH	DEFINED	12
ORTHOVITA INC	COM	68750U102	36	8500	SH	DEFINED	9
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	0	100	SH	DEFINED	12
OSHKOSH TRUCK CORP	COM	688239201	1550	35922	SH	DEFINED	12
OSHKOSH TRUCK CORP	COM	688239201	2226	51580	SH	DEFINED	3
OSI PHARMACEUTICALS INC	COM	671040103	0	5	SH	DEFINED	9
OUTBACK STEAKHOUSE INC	COM	689899102	12	324	SH	DEFINED	3
OUTBACK STEAKHOUSE INC	COM	689899102	10	275	SH	DEFINED	11
OUTBACK STEAKHOUSE INC	COM	689899102	81	2200	SH	DEFINED	17
OUTBACK STEAKHOUSE INC	COM	689899102	311	8500	SH	DEFINED	5
OUTBACK STEAKHOUSE INC	COM	689899102	2680	73215	SH	DEFINED	12
OVERLAND STORAGE INC	COM	690310107	610	74888	SH	DEFINED	6
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	41	705	SH	DEFINED	12
OVERSTOCK COM INC DEL	COM	690370101	19	500	SH	DEFINED	12
OWENS & MINOR INC NEW	COM	690732102	251	8580	SH	DEFINED	9
OWENS & MINOR INC NEW	COM	690732102	8883	302670	SH	DEFINED	3
OWENS & MINOR INC NEW	COM	690732102	1568	53432	SH	DEFINED	12
OWENS & MINOR INC NEW	COM	690732102	25	835	SH	DEFINED	11
OWENS ILL INC	COM NEW	690768403	22	1077	SH	DEFINED	12

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

OWENS ILL INC	PFD CONV \$.01	690768502	185	5000	SH	DEFINED	12
OWENS ILL INC	COM NEW	690768403	14442	700400	SH	DEFINED	6
OWENS ILL INC	COM NEW	690768403	5005	242708	SH	DEFINED	3
OXFORD INDS INC	COM	691497309	36	800	SH	DEFINED	11
OXFORD INDS INC	COM	691497309	19147	424360	SH	DEFINED	3
OXFORD INDS INC	COM	691497309	9	200	SH	DEFINED	12
OXIGENE INC	COM	691828107	592	112345	SH	DEFINED	12
P & F INDS INC	CL A NEW	692830508	57	3800	SH	DEFINED	6
P C CONNECTION	COM	69318J100	1791	329262	SH	DEFINED	6
P F CHANGS CHINA BISTRO INC	COM	69333Y108	78	1743	SH	DEFINED	12
P F CHANGS CHINA BISTRO INC	COM	69333Y108	12	268	SH	DEFINED	11
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	1223	58790	SH	DEFINED	17
PAB BANKSHARES INC	COM	69313P101	1926	123400	SH	DEFINED	6
PACCAR INC	COM	693718108	731	10763	SH	DEFINED	12
PACCAR INC	COM	693718108	959	14122	SH	DEFINED	2
PACCAR INC	COM	693718108	2736	40300	SH	DEFINED	3
PACCAR INC	COM	693718108	22084	325297	SH	DEFINED	17
PACCAR INC	COM	693718108	377	5550	SH	DEFINED	11
PACER INTL INC TENN	COM	69373H106	24	900	SH	DEFINED	11
PACER INTL INC TENN	COM	69373H106	4320	163870	SH	DEFINED	3
PACHOLDER HIGH YIELD FD INC	COM	693742108	19	2000	SH	DEFINED	12
PACIFIC CAP BANCORP NEW	COM	69404P101	1984	59600	SH	DEFINED	6
PACIFIC CAP BANCORP NEW	COM	69404P101	2024	60800	SH	DEFINED	3
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	16	500	SH	DEFINED	9
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	1349	42345	SH	DEFINED	12
PACIFIC SUNWEAR CALIF INC	COM	694873100	22508	1049830	SH	DEFINED	3
PACIFIC SUNWEAR CALIF INC	COM	694873100	100	4650	SH	DEFINED	12
PACIFICARE HEALTH SYS DEL	COM	695112102	35463	444509	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	COM	695112102	1021	12800	SH	DEFINED	5
PACIFICARE HEALTH SYS DEL	COM	695112102	1356	17002	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	COM	695112102	423	5300	SH	DEFINED	12
PACKAGING CORP AMER	COM	695156109	159	8172	SH	DEFINED	12
PACTIV CORP	COM	695257105	538	30699	SH	DEFINED	12
PACTIV CORP	COM	695257105	19	1100	SH	DEFINED	11
PACTIV CORP	COM	695257105	38	2167	SH	DEFINED	17
PAIN THERAPEUTICS INC	COM	69562K100	50	8000	SH	DEFINED	12
PALL CORP	COM	696429307	60	2200	SH	DEFINED	11
PALL CORP	COM	696429307	53	1925	SH	DEFINED	4
PALL CORP	COM	696429307	66	2400	SH	DEFINED	2
PALL CORP	COM	696429307	1000	36380	SH	DEFINED	12
PALM INC NEW	COM	696643105	0	14	SH	DEFINED	17
PALM INC NEW	COM	696643105	17	600	SH	DEFINED	11
PALM INC NEW	COM	696643105	58	2053	SH	DEFINED	12
PALM INC NEW	COM	696643105	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	10	544	SH	DEFINED	12
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	17	650	SH	DEFINED	12
PAMRAPO BANCORP INC	COM	697738102	17	800	SH	DEFINED	12
PAN AMERICAN SILVER CORP	COM	697900108	275	15550	SH	DEFINED	12
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	99	1503	SH	DEFINED	12
PANACOS PHARMACEUTICALS INC	COM	69811Q106	10	1040	SH	DEFINED	12
PANAMSAT HLDG CORP	COM	69831Y105	10	425	SH	DEFINED	9
PANERA BREAD CO	CL A	69840W108	51	1000	SH	DEFINED	9
PANERA BREAD CO	CL A	69840W108	164	3195	SH	DEFINED	12
PANERA BREAD CO	CL A	69840W108	200	3900	SH	DEFINED	3
PANTRY INC	COM	698657103	11923	319066	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	14429	287888	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	10828	216050	SH	DEFINED	6
PAPA JOHNS INTL INC	COM	698813102	77	1540	SH	DEFINED	12
PAR PHARMACEUTICAL COS INC	COM	69888P106	23	850	SH	DEFINED	12
PAR TECHNOLOGY CORP	COM	698884103	2491	108310	SH	DEFINED	3

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

PARAGON TECHNOLOGIES INC	COM	69912T108	3	300	SH	DEFINED	12
PARAMETRIC TECHNOLOGY CORP	COM	699173100	42	6012	SH	DEFINED	12
PARAMETRIC TECHNOLOGY CORP	COM	699173100	41680	5979879	SH	DEFINED	3
PARK NATL CORP	COM	700658107	18	168	SH	DEFINED	2
PARK NATL CORP	COM	700658107	179	1656	SH	DEFINED	12
PARK NATL CORP	COM	700658107	621	5734	SH	DEFINED	17
PARK OHIO HLDGS CORP	COM	700666100	21	1200	SH	DEFINED	3
PARKER DRILLING CO	COM	701081101	56	6000	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	3798	59051	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	341	5300	SH	DEFINED	11
PARKER HANNIFIN CORP	COM	701094104	1301	20230	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	65	1012	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	19505	303304	SH	DEFINED	17
PARKER HANNIFIN CORP	COM	701094104	11	177	SH	DEFINED	9
PARKVALE FINL CORP	COM	701492100	273	10000	SH	DEFINED	12
PARKVALE FINL CORP	COM	701492100	1699	62099	SH	DEFINED	6
PARKWAY PPTYS INC	COM	70159Q104	8	170	SH	DEFINED	12
PARLUX FRAGRANCES INC	COM	701645103	24	839	SH	DEFINED	12
PARLUX FRAGRANCES INC	COM	701645103	18022	618450	SH	DEFINED	3
PARTNERRE LTD	COM	G6852T105	287	4475	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	3522	54985	SH	DEFINED	12
PARTNERRE LTD	COM	G6852T105	128	2000	SH	DEFINED	17
PARTNERS TR FINL GROUP INC N	COM	70213F102	199	17320	SH	DEFINED	11
PARTNERS TR FINL GROUP INC N	COM	70213F102	13	1090	SH	DEFINED	4
PARTNERS TR FINL GROUP INC N	COM	70213F102	256	22210	SH	DEFINED	12
PARTNERS TR FINL GROUP INC N	COM	70213F102	2275	197674	SH	DEFINED	3
PATHMARK STORES INC NEW	COM	70322A101	6845	607087	SH	DEFINED	6
PATRICK INDS INC	COM	703343103	10	900	SH	DEFINED	11
PATRIOT CAPITAL FUNDING INC	COM	70335Y104	5	400	SH	DEFINED	12
PATTERSON COMPANIES INC	COM	703395103	300	7490	SH	DEFINED	5
PATTERSON COMPANIES INC	COM	703395103	6768	169065	SH	DEFINED	1
PATTERSON COMPANIES INC	COM	703395103	6	150	SH	DEFINED	9
PATTERSON COMPANIES INC	COM	703395103	118	2950	SH	DEFINED	12
PATTERSON UTI ENERGY INC	COM	703481101	11	305	SH	DEFINED	2
PATTERSON UTI ENERGY INC	COM	703481101	398	11042	SH	DEFINED	12
PATTERSON UTI ENERGY INC	COM	703481101	17771	492544	SH	DEFINED	3
PATTERSON UTI ENERGY INC	COM	703481101	22	604	SH	DEFINED	9
PAXAR CORP	COM	704227107	9469	561955	SH	DEFINED	3
PAXAR CORP	COM	704227107	1056	62700	SH	DEFINED	6
PAXAR CORP	COM	704227107	39	2300	SH	DEFINED	12
PAXSON COMMUNICATIONS CORP	COM	704231109	3	5900	SH	DEFINED	12
PAYCHEX INC	COM	704326107	9886	266550	SH	DEFINED	1
PAYCHEX INC	COM	704326107	3635	98031	SH	DEFINED	12
PAYCHEX INC	COM	704326107	108	2900	SH	DEFINED	17
PAYCHEX INC	COM	704326107	90	2417	SH	DEFINED	9
PAYCHEX INC	COM	704326107	1068	28800	SH	DEFINED	11
PAYCHEX INC	COM	704326107	3276	88340	SH	DEFINED	2
PAYLESS SHOESOURCE INC	COM	704379106	2	123	SH	DEFINED	2
PAYLESS SHOESOURCE INC	COM	704379106	23989	1378693	SH	DEFINED	3
PDI INC	COM	69329V100	7868	514056	SH	DEFINED	6
PDI INC	COM	69329V100	61	4000	SH	DEFINED	12
PEABODY ENERGY CORP	COM	704549104	5927	70262	SH	DEFINED	12
PEABODY ENERGY CORP	COM	704549104	110	1308	SH	DEFINED	11
PEABODY ENERGY CORP	COM	704549104	33	420	SH	DEFINED	9
PEAPACK-GLADSTONE FINL CORP	COM	704699107	16	570	SH	DEFINED	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	440	16028	SH	DEFINED	1
PEARSON PLC	SPONSORED ADR	705015105	14763	1275907	SH	DEFINED	6
PEARSON PLC	SPONSORED ADR	705015105	104	8900	SH	DEFINED	2
PEDIATRIC SVCS OF AMERICA	COM	705323103	49	3500	SH	DEFINED	12
PEDIATRIX MED GROUP	COM	705324101	25387	330470	SH	DEFINED	3
PEETS COFFEE & TEA INC	COM	705560100	104	3400	SH	DEFINED	2
PEETS COFFEE & TEA INC	COM	705560100	48	1580	SH	DEFINED	12

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

PENGROWTH ENERGY TR	TRUST UNIT A	706902301	3162	124396	SH	DEFINED	12
PENN NATL GAMING INC	COM	707569109	6806	218760	SH	DEFINED	3
PENN NATL GAMING INC	COM	707569109	79	2550	SH	DEFINED	12
PENN TREATY AMERN CORP	COM NEW	707874400	45	5000	SH	DEFINED	12
PENN VA RESOURCES PARTNERS L	COM	707884102	1861	34803	SH	DEFINED	12
PENN VA RESOURCES PARTNERS L	COM	707884102	2000	37400	SH	DEFINED	3
PENNEY J C INC	COM	708160106	17	358	SH	DEFINED	9
PENNEY J C INC	COM	708160106	524	11058	SH	DEFINED	12
PENNEY J C INC	COM	708160106	33285	701910	SH	DEFINED	3
PENNEY J C INC	COM	708160106	142	3000	SH	DEFINED	11
PENNEY J C INC	COM	708160106	5165	108920	SH	DEFINED	6
PENNEY J C INC	COM	708160106	109	2300	SH	DEFINED	2
PENNFED FINL SVCS INC	COM	708167101	220	12060	SH	DEFINED	6
PENNFED FINL SVCS INC	COM	708167101	37	2032	SH	DEFINED	12
PENNS WOODS BANCORP INC	COM	708430103	1518	33738	SH	DEFINED	6
PENNS WOODS BANCORP INC	COM	708430103	284	6300	SH	DEFINED	12
PENNSYLVANIA COMM BANCORP IN	COM	708677109	964	27004	SH	DEFINED	1
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1685	39957	SH	DEFINED	12
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	887	21162	SH	DEFINED	9
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	97	2302	SH	DEFINED	17
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	21	500	SH	DEFINED	11
PENTAIR INC	COM	709631105	37	1000	SH	DEFINED	17
PENTAIR INC	COM	709631105	326	8925	SH	DEFINED	12
PENTAIR INC	COM	709631105	21	566	SH	DEFINED	11
PENTAIR INC	COM	709631105	540	14800	SH	DEFINED	3
PENTAIR INC	COM	709631105	4157	113890	SH	DEFINED	2
PENTAIR INC	COM	709631105	55546	1521800	SH	DEFINED	13
PEOPLES BANCORP INC	COM	709789101	3	115	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	4421	159994	SH	DEFINED	6
PEOPLES BANCORP N C INC	COM	710577107	67	3184	SH	DEFINED	12
PEOPLES BK BRIDGEPORT CONN	COM	710198102	7	258	SH	DEFINED	12
PEOPLES BK BRIDGEPORT CONN	COM	710198102	766	26434	SH	DEFINED	17
PEOPLES ENERGY CORP	COM	711030106	1879	47707	SH	DEFINED	12
PEOPLES ENERGY CORP	COM	711030106	26249	666550	SH	DEFINED	6
PEOPLES ENERGY CORP	COM	711030106	54	1375	SH	DEFINED	11
PEOPLES ENERGY CORP	COM	711030106	24	600	SH	DEFINED	2
PEP BOYS MANNY MOE & JACK	COM	713278109	5	361	SH	DEFINED	11
PEP BOYS MANNY MOE & JACK	COM	713278109	7	500	SH	DEFINED	9
PEP BOYS MANNY MOE & JACK	COM	713278109	23	1664	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	101	4321	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	2663	114456	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	207	8910	SH	DEFINED	6
PEPCO HOLDINGS INC	COM	713291102	9	400	SH	DEFINED	11
PEPCO HOLDINGS INC	COM	713291102	7	315	SH	DEFINED	9
PEPSI BOTTLING GROUP INC	COM	713409100	2637	92368	SH	DEFINED	12
PEPSI BOTTLING GROUP INC	COM	713409100	6424	225000	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	2211	77460	SH	DEFINED	3
PEPSI BOTTLING GROUP INC	COM	713409100	12	420	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	34	1500	SH	DEFINED	9
PEPSIAMERICAS INC	COM	71343P200	288	12660	SH	DEFINED	3
PEPSIAMERICAS INC	COM	71343P200	487	21438	SH	DEFINED	12
PEPSIAMERICAS INC	COM	71343P200	57	2497	SH	DEFINED	17
PEPSIAMERICAS INC	COM	71343P200	7	300	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	91	4010	SH	DEFINED	6
PEPSICO INC	COM	713448108	16965	299151	SH	DEFINED	11
PEPSICO INC	COM	713448108	2150	37911	SH	DEFINED	5
PEPSICO INC	COM	713448108	80	1418	SH	DEFINED	4
PEPSICO INC	COM	713448108	15951	281268	SH	DEFINED	3
PEPSICO INC	COM	713448108	914	16120	SH	DEFINED	6
PEPSICO INC	COM	713448108	4687	82574	SH	DEFINED	9
PEPSICO INC	COM	713448108	31444	554469	SH	DEFINED	17
PEPSICO INC	COM	713448108	11675	205863	SH	DEFINED	1

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

PEPSICO INC	COM	713448108	125	2200	SH	DEFINED	7
PEPSICO INC	COM	713448108	22968	405013	SH	DEFINED	12
PEPSICO INC	COM	713448108	34285	604575	SH	DEFINED	2
PER-SE TECHNOLOGIES INC	COM NEW	713569309	2	100	SH	DEFINED	11
PER-SE TECHNOLOGIES INC	COM NEW	713569309	1171	56700	SH	DEFINED	3
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	24	SH	DEFINED	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	1000	SH	DEFINED	1
PEREGRINE PHARMACEUTICALS IN	COM	713661106	100	100000	SH	DEFINED	12
PERFICIENT INC	COM	71375U101	8	1000	SH	DEFINED	12
PERFORMANCE FOOD GROUP CO	COM	713755106	10	320	SH	DEFINED	11
PERFORMANCE FOOD GROUP CO	COM	713755106	1578	49990	SH	DEFINED	12
PERKINELMER INC	COM	714046109	43520	2136470	SH	DEFINED	3
PERKINELMER INC	COM	714046109	39	1914	SH	DEFINED	12
PERKINELMER INC	COM	714046109	25	1250	SH	DEFINED	6
PERKINELMER INC	COM	714046109	81	4000	SH	DEFINED	17
PERKINELMER INC	COM	714046109	4	176	SH	DEFINED	2
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	3	150	SH	DEFINED	12
PEROT SYS CORP	CL A	714265105	27	1875	SH	DEFINED	11
PEROT SYS CORP	CL A	714265105	14503	1024965	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	4323	305494	SH	DEFINED	12
PEROT SYS CORP	CL A	714265105	1051	73900	SH	DEFINED	
PERRIGO CO	COM	714290103	16	1100	SH	DEFINED	11
PERRIGO CO	COM	714290103	2276	159020	SH	DEFINED	12
PERVASIVE SOFTWARE INC	COM	715710109	217	51550	SH	DEFINED	6
PETCO ANIMAL SUPPLIES	COM NEW	716016209	128	6035	SH	DEFINED	12
PETCO ANIMAL SUPPLIES	COM NEW	716016209	11088	524000	SH	DEFINED	6
PETMED EXPRESS INC	COM	716382106	4298	414910	SH	DEFINED	3
PETMED EXPRESS INC	COM	716382106	59	5650	SH	DEFINED	12
PETRO-CDA	COM	71644E102	39664	946040	SH	DEFINED	7
PETRO-CDA	COM	71644E102	29	700	SH	DEFINED	12
PETRO-CDA	COM	71644E102	7940	190260	SH	DEFINED	3
PETROCHINA CO LTD	SPONSORED ADR	71646E100	24004	292423	SH	DEFINED	6
PETROFUND ENERGY TRUST	TR UNIT	71648W108	434	22081	SH	DEFINED	12
PETROHAWK ENERGY CORP	COM	716495106	22	1500	SH	DEFINED	12
PETROKAZAKHSTAN INC	COM	71649P102	3069	56380	SH	DEFINED	3
PETROKAZAKHSTAN INC	COM	71649P102	33	600	SH	DEFINED	12
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	12382	176670	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	107	1500	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	1025	14331	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	57	800	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	263	4120	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	93324	1463900	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	12	195	SH	DEFINED	9
PETROLEUM & RES CORP	COM	716549100	141	4044	SH	DEFINED	12
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	0	3	SH	DEFINED	9
PETROQUEST ENERGY INC	COM	716748108	75	7200	SH	DEFINED	12
PETSMART INC	COM	716768106	1026	46900	SH	DEFINED	9
PETSMART INC	COM	716768106	154	7050	SH	DEFINED	11
PETSMART INC	COM	716768106	3244	148921	SH	DEFINED	12
PFF BANCORP INC	COM	69331W104	10567	349220	SH	DEFINED	6
PFF BANCORP INC	COM	69331W104	1154	38142	SH	DEFINED	3
PFF BANCORP INC	COM	69331W104	36	1190	SH	DEFINED	11
PFIZER INC	COM	717081103	8946	358250	SH	DEFINED	7
PFIZER INC	COM	717081103	542109	21710400	SH	DEFINED	8
PFIZER INC	COM	717081103	2707	108404	SH	DEFINED	11
PFIZER INC	COM	717081103	11687	468032	SH	DEFINED	4
PFIZER INC	COM	717081103	6058	243165	SH	DEFINED	9
PFIZER INC	COM	717081103	104127	4170100	SH	DEFINED	10
PFIZER INC	COM	717081103	45161	1815485	SH	DEFINED	6
PFIZER INC	COM	717081103	67459	2701587	SH	DEFINED	3
PFIZER INC	COM	717081103	13536	542108	SH	DEFINED	1
PFIZER INC	COM	717081103	50853	2036545	SH	DEFINED	12

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

PFIZER INC	COM	717081103	49716	1991038	SH	DEFINED	17
PFIZER INC	COM	717081103	25133	1006511	SH	DEFINED	2
PFIZER INC	COM	717081103	10068	403223	SH	DEFINED	5
PG&E CORP	COM	69331C108	2718	69250	SH	DEFINED	3
PG&E CORP	COM	69331C108	4	100	SH	DEFINED	2
PG&E CORP	COM	69331C108	2	65	SH	DEFINED	9
PG&E CORP	COM	69331C108	79	2000	SH	DEFINED	17
PG&E CORP	COM	69331C108	49	1245	SH	DEFINED	11
PG&E CORP	COM	69331C108	5475	139490	SH	DEFINED	6
PG&E CORP	COM	69331C108	3891	99122	SH	DEFINED	12
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	892	12700	SH	DEFINED	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	1477	25690	SH	DEFINED	3
PHARMACEUTICAL PROD DEV INC	COM	717124101	550	9555	SH	DEFINED	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	32	556	SH	DEFINED	11
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	7	2025	SH	DEFINED	12
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	65	18123	SH	DEFINED	9
PHASE FORWARD INC	COM	71721R406	1455	133150	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	522	4019	SH	DEFINED	11
PHELPS DODGE CORP	COM	717265102	6	50	SH	DEFINED	9
PHELPS DODGE CORP	COM	717265102	52	400	SH	DEFINED	17
PHELPS DODGE CORP	COM	717265102	1621	12474	SH	DEFINED	12
PHELPS DODGE CORP	COM	717265102	20	157	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	14595	112330	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	17930	138000	SH	DEFINED	8
PHH CORP	COM NEW	693320202	34	1223	SH	DEFINED	7
PHH CORP	COM NEW	693320202	136	4948	SH	DEFINED	12
PHH CORP	COM NEW	693320202	12	425	SH	DEFINED	9
PHH CORP	COM NEW	693320202	1	25	SH	DEFINED	17
PHH CORP	COM NEW	693320202	4598	167453	SH	DEFINED	5
PHH CORP	COM NEW	693320202	12	423	SH	DEFINED	11
PHH CORP	COM NEW	693320202	2	79	SH	DEFINED	2
PHH CORP	COM NEW	693320202	11454	417123	SH	DEFINED	4
PHILADELPHIA CONS HLDG CORP	COM	717528103	10	113	SH	DEFINED	11
PHILADELPHIA CONS HLDG CORP	COM	717528103	8682	102257	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	16650	196110	SH	DEFINED	3
PHILLIPS VAN HEUSEN CORP	COM	718592108	16	500	SH	DEFINED	12
PHILLIPS VAN HEUSEN CORP	COM	718592108	35314	1138430	SH	DEFINED	3
PHOENIX COS INC NEW	COM	71902E109	0	18	SH	DEFINED	11
PHOENIX COS INC NEW	COM	71902E109	42	3440	SH	DEFINED	12
PHOENIX COS INC NEW	COM	71902E109	2	141	SH	DEFINED	2
PHOENIX TECHNOLOGY LTD	COM	719153108	8	1000	SH	DEFINED	2
PHOENIX TECHNOLOGY LTD	COM	719153108	2105	279590	SH	DEFINED	3
PHOTOMEDEX INC	COM	719358103	97	46500	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	17	900	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	34002	1752681	SH	DEFINED	3
PHOTRONICS INC	COM	719405102	29	1515	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	6	300	SH	DEFINED	12
PIEDMONT NAT GAS INC	COM	720186105	27	1090	SH	DEFINED	11
PIEDMONT NAT GAS INC	COM	720186105	40	1600	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	717	28491	SH	DEFINED	12
PIER 1 IMPORTS INC	COM	720279108	11	1000	SH	DEFINED	2
PIER 1 IMPORTS INC	COM	720279108	12260	1087705	SH	DEFINED	6
PILGRIMS PRIDE CORP	COM	721467108	6492	178354	SH	DEFINED	3
PIMCO CA MUNICIPAL INCOME FD	COM	72200N106	15	1000	SH	DEFINED	12
PIMCO COML MTG SECS TR INC	COM	693388100	130	9330	SH	DEFINED	12
PIMCO CORPORATE INCOME FD	COM	72200U100	97	6350	SH	DEFINED	12
PIMCO CORPORATE OPP FD	COM	72201B101	1053	61377	SH	DEFINED	12
PIMCO FLOATING RATE INCOME F	COM	72201H108	275	14842	SH	DEFINED	12
PIMCO FLOATING RATE STRTGY F	COM	72201J104	143	8014	SH	DEFINED	12
PIMCO HIGH INCOME FD	COM SHS	722014107	696	46720	SH	DEFINED	12
PIMCO MUN INCOME FD II	COM	72200W106	161	10499	SH	DEFINED	12
PIMCO MUN INCOME FD III	COM	72201A103	106	6843	SH	DEFINED	12

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

PIMCO MUNICIPAL INCOME FD	COM	72200R107	145	9616	SH	DEFINED	12
PIMCO NEW YORK MUN INCM FD 1	COM	72201E105	29	1800	SH	DEFINED	12
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	1615	128987	SH	DEFINED	12
PINNACLE AIRL CORP	COM	723443107	436	67100	SH	DEFINED	3
PINNACLE ENTMT INC	COM	723456109	108	5882	SH	DEFINED	12
PINNACLE ENTMT INC	COM	723456109	609	33200	SH	DEFINED	3
PINNACLE ENTMT INC	COM	723456109	32994	1800000	SH	DEFINED	13
PINNACLE FINL PARTNERS INC	COM	72346Q104	20	800	SH	DEFINED	12
PINNACLE WEST CAP CORP	COM	723484101	1210	27450	SH	DEFINED	3
PINNACLE WEST CAP CORP	COM	723484101	176	4000	SH	DEFINED	17
PINNACLE WEST CAP CORP	COM	723484101	4	100	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	209	4750	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	334	7578	SH	DEFINED	12
PIONEER DRILLING CO	COM	723655106	39	2000	SH	DEFINED	12
PIONEER DRILLING CO	COM	723655106	2549	130600	SH	DEFINED	3
PIONEER FLOATING RATE TR	COM	72369J102	70	3932	SH	DEFINED	12
PIONEER HIGH INCOME TR	COM	72369H106	183	11096	SH	DEFINED	12
PIONEER INTREST SHS	COM	723703104	103	9275	SH	DEFINED	12
PIONEER MUN HIGH INCOME TR	COM SHS	723763108	51	3500	SH	DEFINED	12
PIONEER NAT RES CO	COM	723787107	7	129	SH	DEFINED	9
PIONEER NAT RES CO	COM	723787107	129	2345	SH	DEFINED	2
PIONEER NAT RES CO	COM	723787107	13	236	SH	DEFINED	11
PIONEER NAT RES CO	COM	723787107	544	9910	SH	DEFINED	17
PIONEER NAT RES CO	COM	723787107	11977	218074	SH	DEFINED	1
PIONEER NAT RES CO	COM	723787107	372	6768	SH	DEFINED	12
PIONEER TAX ADVNTAGE BALANC	COM	72388R101	117	9131	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	16	536	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	7137	239000	SH	DEFINED	6
PIPER JAFFRAY COS	COM	724078100	0	6	SH	DEFINED	1
PIPER JAFFRAY COS	COM	724078100	13	430	SH	DEFINED	11
PIPER JAFFRAY COS	COM	724078100	4	134	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	37	1228	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	3060	73300	SH	DEFINED	3
PITNEY BOWES INC	COM	724479100	21	500	SH	DEFINED	7
PITNEY BOWES INC	COM	724479100	3888	93255	SH	DEFINED	9
PITNEY BOWES INC	COM	724479100	1779	42630	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	1186	28420	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	1013	24281	SH	DEFINED	17
PITNEY BOWES INC	COM	724479100	773	18529	SH	DEFINED	12
PITNEY BOWES INC	COM	724479100	30	728	SH	DEFINED	11
PIXAR	COM	725811103	54	1204	SH	DEFINED	12
PIXAR	COM	725811103	41	916	SH	DEFINED	11
PIXAR	COM	725811103	9	200	SH	DEFINED	17
PLACER DOME INC	COM	725906101	90	5274	SH	DEFINED	12
PLACER DOME INC	COM	725906101	3	161	SH	DEFINED	9
PLACER DOME INC	COM	725906101	9883	576700	SH	DEFINED	7
PLACER DOME INC	COM	725906101	129	7500	SH	DEFINED	17
PLACER DOME INC	COM	725906101	35	2042	SH	DEFINED	2
PLACER SIERRA BANCSHARES	COM	726079106	708	25780	SH	DEFINED	3
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	2780	65204	SH	DEFINED	12
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	568	13325	SH	DEFINED	17
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	43	1000	SH	DEFINED	11
PLAINS EXPL& PRODTN CO	COM	726505100	32	750	SH	DEFINED	12
PLAINS EXPL& PRODTN CO	COM	726505100	1028	24000	SH	DEFINED	2
PLANTRONICS INC NEW	COM	727493108	442	14342	SH	DEFINED	12
PLANTRONICS INC NEW	COM	727493108	132	4300	SH	DEFINED	6
PLANTRONICS INC NEW	COM	727493108	12	400	SH	DEFINED	17
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	14473	484330	SH	DEFINED	6
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	2	53	SH	DEFINED	11
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	19656	657597	SH	DEFINED	3
PLATO LEARNING INC	COM	72764Y100	38	5000	SH	DEFINED	12
PLAYBOY ENTERPRISES INC	CL B	728117300	850	60250	SH	DEFINED	3

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

PLAYTEX PRODS INC	COM	72813P100	21	1950	SH	DEFINED	12
PLAYTEX PRODS INC	COM	72813P100	1084	98517	SH	DEFINED	3
PLC SYS INC	COM	69341D104	15	25000	SH	DEFINED	12
PLEXUS CORP	COM	729132100	7267	425200	SH	DEFINED	3
PLUG POWER INC	COM	72919P103	1	150	SH	DEFINED	17
PLUG POWER INC	COM	72919P103	30	4474	SH	DEFINED	12
PLUM CREEK TIMBER CO INC	COM	729251108	27	708	SH	DEFINED	1
PLUM CREEK TIMBER CO INC	COM	729251108	4106	108306	SH	DEFINED	12
PLUM CREEK TIMBER CO INC	COM	729251108	19	493	SH	DEFINED	9
PLUM CREEK TIMBER CO INC	COM	729251108	216	5700	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	195	5138	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	709	18700	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	277	7306	SH	DEFINED	17
PMA CAP CORP	CL A	693419202	1	125	SH	DEFINED	12
PMC COML TR	SH BEN INT	693434102	7	495	SH	DEFINED	12
PMC COML TR	SH BEN INT	693434102	7	518	SH	DEFINED	2
PMC-SIERRA INC	COM	69344F106	2	279	SH	DEFINED	12
PMC-SIERRA INC	COM	69344F106	5	550	SH	DEFINED	9
PMI GROUP INC	COM	69344M101	387	9700	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	618	15500	SH	DEFINED	3
PMI GROUP INC	COM	69344M101	3469	87010	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	940	23580	SH	DEFINED	12
PMI GROUP INC	COM	69344M101	17283	433484	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	563	9698	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	17099	294713	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	7881	135839	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	1765	30428	SH	DEFINED	17
PNC FINL SVCS GROUP INC	COM	693475105	3638	62708	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	3601	62145	SH	DEFINED	9
PNC FINL SVCS GROUP INC	COM	693475105	117	2025	SH	DEFINED	7
PNC FINL SVCS GROUP INC	COM	693475105	15037	259175	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	2938	50641	SH	DEFINED	12
PNM RES INC	COM	69349H107	66	2318	SH	DEFINED	12
PNM RES INC	COM	69349H107	134	7900	SH	DEFINED	
POCAHONTAS BANCORP INC	COM	730234101	12	1000	SH	DEFINED	12
POGO PRODUCING CO	COM	730448107	83	1400	SH	DEFINED	12
POGO PRODUCING CO	COM	730448107	16076	272750	SH	DEFINED	6
POINT 360	COM	730698107	56	24460	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	14	289	SH	DEFINED	12
POLO RALPH LAUREN CORP	CL A	731572103	83	1650	SH	DEFINED	12
POLO RALPH LAUREN CORP	CL A	731572103	26	525	SH	DEFINED	9
POLO RALPH LAUREN CORP	CL A	731572103	27570	548105	SH	DEFINED	3
POLYCOM INC	COM	73172K104	11	700	SH	DEFINED	11
POLYCOM INC	COM	73172K104	1344	83120	SH	DEFINED	12
POLYCOM INC	COM	73172K104	23	1400	SH	DEFINED	17
POLYMEDICA CORP	COM	731738100	7	200	SH	DEFINED	12
POLYMEDICA CORP	COM	731738100	22	620	SH	DEFINED	11
POLYONE CORP	COM	73179P106	7993	1319000	SH	DEFINED	6
POLYONE CORP	COM	73179P106	431	71200	SH	DEFINED	3
POMEROY IT SOLUTIONS INC	COM	731822102	1911	168240	SH	DEFINED	6
POMEROY IT SOLUTIONS INC	COM	731822102	6	500	SH	DEFINED	2
POPE & TALBOT INC	COM	732827100	8	750	SH	DEFINED	12
POPULAR INC	COM	733174106	2778	114705	SH	DEFINED	12
POPULAR INC	COM	733174106	27	1100	SH	DEFINED	6
POPULAR INC	COM	733174106	179	7400	SH	DEFINED	17
PORTALPLAYER INC	COM	736187204	14	500	SH	DEFINED	12
PORTALPLAYER INC	COM	736187204	4813	175460	SH	DEFINED	3
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	14407	333650	SH	DEFINED	3
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	21	2320	SH	DEFINED	11
POSCO	SPONSORED ADR	693483109	2607	46100	SH	DEFINED	17
POSCO	SPONSORED ADR	693483109	793	14025	SH	DEFINED	6
POSSIS MEDICAL INC	COM	737407106	3	300	SH	DEFINED	2

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

POSSIS MEDICAL INC	COM	737407106	11	1000	SH	DEFINED	12
POST PPTYS INC	COM	737464107	479	12855	SH	DEFINED	12
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	566	15200	SH	DEFINED	2
POTASH CORP SASK INC	COM	73755L107	32	343	SH	DEFINED	12
POTASH CORP SASK INC	COM	73755L107	65	700	SH	DEFINED	17
POTLATCH CORP	COM	737628107	8	150	SH	DEFINED	12
POWER-ONE INC	COM	739308104	19	3460	SH	DEFINED	12
POWERSHARES ETF TRUST	DYNAMIC OTC PT	73935X203	9	200	SH	DEFINED	12
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	431	29700	SH	DEFINED	12
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X104	882	19575	SH	DEFINED	12
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X302	44	2893	SH	DEFINED	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	1	100	SH	DEFINED	12
POZEN INC	COM	73941U102	165	15000	SH	DEFINED	12
PPG INDS INC	COM	693506107	3461	58480	SH	DEFINED	3
PPG INDS INC	COM	693506107	19922	336580	SH	DEFINED	6
PPG INDS INC	COM	693506107	732	12370	SH	DEFINED	2
PPG INDS INC	COM	693506107	18	300	SH	DEFINED	11
PPG INDS INC	COM	693506107	380	6412	SH	DEFINED	17
PPG INDS INC	COM	693506107	83	1441	SH	DEFINED	9
PPG INDS INC	COM	693506107	3432	57980	SH	DEFINED	12
PPL CORP	COM	69351T106	4967	153620	SH	DEFINED	3
PPL CORP	COM	69351T106	2508	77570	SH	DEFINED	12
PPL CORP	COM	69351T106	366	11320	SH	DEFINED	6
PPL CORP	COM	69351T106	1129	34995	SH	DEFINED	9
PPL CORP	COM	69351T106	65	2000	SH	DEFINED	17
PPL CORP	COM	69351T106	120	3718	SH	DEFINED	11
PPL CORP	COM	69351T106	19	600	SH	DEFINED	2
PRA INTL	COM	69353C101	8921	294320	SH	DEFINED	3
PRAECIS PHARMACEUTICALS INC	COM	739421105	0	700	SH	DEFINED	12
PRAXAIR INC	COM	74005P104	9723	202851	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	407	8500	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	5	110	SH	DEFINED	9
PRAXAIR INC	COM	74005P104	766	15979	SH	DEFINED	12
PRAXAIR INC	COM	74005P104	1713	35744	SH	DEFINED	6
PRAXAIR INC	COM	74005P104	6163	128584	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	29749	620666	SH	DEFINED	17
PRE PAID LEGAL SVCS INC	COM	740065107	8351	215800	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	2320	43693	SH	DEFINED	12
PRECISION CASTPARTS CORP	COM	740189105	197	3704	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	212	4000	SH	DEFINED	5
PRECISION CASTPARTS CORP	COM	740189105	1299	24460	SH	DEFINED	3
PRECISION DRILLING CORP	COM	74022D100	18643	378200	SH	DEFINED	7
PRECISION DRILLING CORP	COM	74022D100	54	1100	SH	DEFINED	12
PREFERRED & CORP INC STRATEG	COM	74039B105	26	1200	SH	DEFINED	12
PREFERRED INCOME STRATEGIES	COM	74038E100	9	400	SH	DEFINED	12
PREMIERE GLOBAL SVCS INC	COM	740585104	441	53875	SH	DEFINED	12
PREMIUM STD FARMS INC	COM	74060C105	800	53950	SH	DEFINED	3
PRENTISS PPTYS TR	SH BEN INT	740706106	26	650	SH	DEFINED	12
PRESIDENTIAL LIFE CORP	COM	740884101	9462	525671	SH	DEFINED	6
PRESIDENTIAL LIFE CORP	COM	740884101	20	1085	SH	DEFINED	12
PRESSTEK INC	COM	741113104	16	1250	SH	DEFINED	12
PRESTIGE BRANDS HLDGS INC	COM	74112D101	50	4085	SH	DEFINED	11
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	2	600	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	704	10785	SH	DEFINED	11
PRICE T ROWE GROUP INC	COM	74144T108	1144	17515	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	36	550	SH	DEFINED	9
PRICE T ROWE GROUP INC	COM	74144T108	32	495	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	7797	119402	SH	DEFINED	12
PRICELINE COM INC	COM NEW	741503403	10616	549460	SH	DEFINED	3
PRICELINE COM INC	COM NEW	741503403	20	1050	SH	DEFINED	11

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

PRICELINE COM INC	COM NEW	741503403	1681	87026	SH	DEFINED	12
PRIDE INTL INC DEL	COM	74153Q102	3	108	SH	DEFINED	12
PRIDE INTL INC DEL	COM	74153Q102	500	17550	SH	DEFINED	3
PRIDE INTL INC DEL	COM	74153Q102	176	6160	SH	DEFINED	6
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	157	5000	SH	DEFINED	7
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	271	8661	SH	DEFINED	12
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	5	4800	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	102	2146	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	603	12720	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	5	95	SH	DEFINED	9
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	322	6808	SH	DEFINED	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	177	3745	SH	DEFINED	17
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6615	139640	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6393	134960	SH	DEFINED	2
PRIORITY HEALTHCARE CORP	CL B	74264T102	320	11500	SH	DEFINED	17
PRIORITY HEALTHCARE CORP	CL B	74264T102	9	318	SH	DEFINED	11
PRIORITY HEALTHCARE CORP	CL B	74264T102	149	5334	SH	DEFINED	12
PRIVATEBANCORP INC	COM	742962103	122	3551	SH	DEFINED	12
PROASSURANCE CORP	COM	74267C106	5237	112210	SH	DEFINED	3
PROASSURANCE CORP	COM	74267C106	9	200	SH	DEFINED	11
PROASSURANCE CORP	COM	74267C106	121	2602	SH	DEFINED	12
PROCENTURY CORP	COM	74268T108	881	86200	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	37136	624550	SH	DEFINED	12
PROCTER & GAMBLE CO	COM	742718109	7462	125500	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	10069	169335	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	13909	233923	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	91766	1543344	SH	DEFINED	17
PROCTER & GAMBLE CO	COM	742718109	17159	288578	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	90366	1519773	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	21463	360964	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	190	3200	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	3673	61958	SH	DEFINED	9
PROGRESS ENERGY INC	COM	743263105	196	4385	SH	DEFINED	9
PROGRESS ENERGY INC	COM	743263105	601	13429	SH	DEFINED	2
PROGRESS ENERGY INC	COM	743263105	3539	79084	SH	DEFINED	12
PROGRESS ENERGY INC	COM	743263105	517	11547	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	149	3321	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	969	21647	SH	DEFINED	17
PROGRESS SOFTWARE CORP	COM	743312100	17375	546900	SH	DEFINED	3
PROGRESS SOFTWARE CORP	COM	743312100	159	5000	SH	DEFINED	11
PROGRESS SOFTWARE CORP	COM	743312100	22	690	SH	DEFINED	12
PROGRESSIVE CORP OHIO	COM	743315103	25	239	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	11	106	SH	DEFINED	17
PROGRESSIVE CORP OHIO	COM	743315103	57	540	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	1334	12734	SH	DEFINED	12
PROLIANCE INTL INC	COM	74340R104	1	141	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	140	3150	SH	DEFINED	2
PROLOGIS	SH BEN INT	743410102	321	7250	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	57	1290	SH	DEFINED	17
PROLOGIS	SH BEN INT	743410102	347	7821	SH	DEFINED	12
PROQUEST COMPANY	COM	74346P102	7	200	SH	DEFINED	12
PROQUEST COMPANY	COM	74346P102	18061	498910	SH	DEFINED	3
PROSOFT LEARNING CORP	COM	74347E106	0	66	SH	DEFINED	12
PROSPECT ENERGY CORP	COM	74348T102	184	13800	SH	DEFINED	12
PROSPECT STREET INCOME SHS I	COM	743590101	14	2470	SH	DEFINED	12
PROTECTIVE LIFE CORP	COM	743674103	36285	881130	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	876	21268	SH	DEFINED	12
PROTECTIVE LIFE CORP	COM	743674103	49	1185	SH	DEFINED	11
PROTEIN DESIGN LABS INC	COM	74369L103	17	600	SH	DEFINED	11
PROTEIN DESIGN LABS INC	COM	74369L103	462	16500	SH	DEFINED	3
PROTEIN DESIGN LABS INC	COM	74369L103	74	2625	SH	DEFINED	12
PROVIDENT BANKSHARES CORP	COM	743859100	2	52	SH	DEFINED	11

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

PROVIDENT BANKSHARES CORP	COM	743859100	2107	60594	SH	DEFINED	12
PROVIDENT BANKSHARES CORP	COM	743859100	7	200	SH	DEFINED	9
PROVIDENT BANKSHARES CORP	COM	743859100	14	414	SH	DEFINED	4
PROVIDENT BANKSHARES CORP	COM	743859100	12601	362314	SH	DEFINED	6
PROVIDENT ENERGY TR	TR UNIT	74386K104	2146	176030	SH	DEFINED	12
PROVIDENT FINL SVCS INC	COM	74386T105	314	17841	SH	DEFINED	12
PROVIDENT FINL SVCS INC	COM	74386T105	229	13035	SH	DEFINED	11
PROVIDENT NEW YORK BANCORP	COM	744028101	6	525	SH	DEFINED	12
PROVIDIAN FINL CORP	COM	74406A102	34683	1961700	SH	DEFINED	8
PROVIDIAN FINL CORP	COM	74406A102	1490	84257	SH	DEFINED	12
PROVIDIAN FINL CORP	COM	74406A102	7	400	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	18771	277837	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	9	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	7	100	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	1384	20485	SH	DEFINED	12
PRUDENTIAL FINL INC	COM	744320102	8	125	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	6	85	SH	DEFINED	2
PRUDENTIAL FINL INC	COM	744320102	102	1504	SH	DEFINED	17
PRUDENTIAL FINL INC	COM	744320102	9	134	SH	DEFINED	9
PRUDENTIAL FINL INC	COM	744320102	101	1500	SH	DEFINED	7
PRUDENTIAL PLC	ADR	74435K204	1515	82230	SH	DEFINED	17
PSS WORLD MED INC	COM	69366A100	11	800	SH	DEFINED	12
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	2382	43928	SH	DEFINED	12
PUBLIC STORAGE INC	COM	74460D109	180	2682	SH	DEFINED	12
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	0	6	SH	DEFINED	12
PUBLIC STORAGE INC	COM	74460D109	34	500	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	48	741	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	120	1867	SH	DEFINED	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3317	51533	SH	DEFINED	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	24412	379300	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1195	18708	SH	DEFINED	9
PUBLICIS S A NEW	SPONSORED ADR	74463M106	1819	57130	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	5	202	SH	DEFINED	9
PUGET ENERGY INC NEW	COM	745310102	236	10042	SH	DEFINED	12
PUGET ENERGY INC NEW	COM	745310102	19630	836050	SH	DEFINED	6
PULASKI FINL CORP	COM	745548107	797	45000	SH	DEFINED	12
PULTE HOMES INC	COM	745867101	94424	2200000	SH	DEFINED	13
PULTE HOMES INC	COM	745867101	98	2280	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	108	2510	SH	DEFINED	12
PULTE HOMES INC	COM	745867101	2240	52200	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	70	1625	SH	DEFINED	11
PULTE HOMES INC	COM	745867101	73144	1704200	SH	DEFINED	10
PULTE HOMES INC	COM	745867101	313483	7303900	SH	DEFINED	8
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	24	3450	SH	DEFINED	12
PUTNAM INVT GRADE MUN TR	COM	746805100	29	3000	SH	DEFINED	12
PUTNAM MANAGED MUN INCOM TR	COM	746823103	93	12444	SH	DEFINED	12
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	849	135840	SH	DEFINED	12
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	249	21000	SH	DEFINED	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	5633	902740	SH	DEFINED	5
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	3159	506238	SH	DEFINED	12
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	87	7200	SH	DEFINED	12
PXRE GROUP LTD	COM	G73018106	1	38	SH	DEFINED	11
Q E P INC	COM	74727K102	257	22475	SH	DEFINED	6
Q MED	COM	747914109	205	16300	SH	DEFINED	12
QAD INC	COM	74727D108	485	58536	SH	DEFINED	6
QLOGIC CORP	COM	747277101	32	940	SH	DEFINED	11
QLOGIC CORP	COM	747277101	86	2500	SH	DEFINED	17
QLOGIC CORP	COM	747277101	1157	33840	SH	DEFINED	12
QLT INC	COM	746927102	17625	2297972	SH	DEFINED	3
QLT INC	COM	746927102	1466	192700	SH	DEFINED	7
QLT INC	COM	746927102	15	2000	SH	DEFINED	2
QLT INC	COM	746927102	1	160	SH	DEFINED	11

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

QUAKER CHEM CORP	COM	747316107	9	500	SH	DEFINED	12
QUALCOMM INC	COM	747525103	1106	24705	SH	DEFINED	11
QUALCOMM INC	COM	747525103	6	125	SH	DEFINED	1
QUALCOMM INC	COM	747525103	8189	183000	SH	DEFINED	3
QUALCOMM INC	COM	747525103	1909	42655	SH	DEFINED	5
QUALCOMM INC	COM	747525103	43	950	SH	DEFINED	4
QUALCOMM INC	COM	747525103	4193	93701	SH	DEFINED	17
QUALCOMM INC	COM	747525103	188	4200	SH	DEFINED	2
QUALCOMM INC	COM	747525103	30280	676654	SH	DEFINED	12
QUALCOMM INC	COM	747525103	4010	89600	SH	DEFINED	10
QUALCOMM INC	COM	747525103	112918	2523300	SH	DEFINED	8
QUALCOMM INC	COM	747525103	2980	66169	SH	DEFINED	9
QUALITY DISTR INC FLA	COM	74756M102	10	1250	SH	DEFINED	12
QUALITY DISTR INC FLA	COM	74756M102	272	34045	SH	DEFINED	6
QUALITY SYS INC	COM	747582104	26	379	SH	DEFINED	12
QUANEX CORP	COM	747620102	46747	705938	SH	DEFINED	3
QUANEX CORP	COM	747620102	196	2957	SH	DEFINED	12
QUANEX CORP	COM	747620102	26	400	SH	DEFINED	11
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	479	79900	SH	DEFINED	3
QUANTUM CORP	COM DSSG	747906204	105	34050	SH	DEFINED	3
QUANTUM CORP	COM DSSG	747906204	52	16900	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	51	16600	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	205	66468	SH	DEFINED	12
QUANTUM CORP	COM DSSG	747906204	4	1410	SH	DEFINED	4
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	1	250	SH	DEFINED	17
QUEBECOR WORLD INC	COM NON-VTG	748203106	1878	99770	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	83	1650	SH	DEFINED	11
QUEST DIAGNOSTICS INC	COM	74834L100	1515	29984	SH	DEFINED	12
QUEST DIAGNOSTICS INC	COM	74834L100	21392	423266	SH	DEFINED	17
QUEST DIAGNOSTICS INC	COM	74834L100	24	480	SH	DEFINED	2
QUEST SOFTWARE INC	COM	74834T103	493	32700	SH	DEFINED	3
QUEST SOFTWARE INC	COM	74834T103	359	23800	SH	DEFINED	12
QUESTAR CORP	COM	748356102	767	8700	SH	DEFINED	5
QUESTAR CORP	COM	748356102	18454	209424	SH	DEFINED	3
QUESTAR CORP	COM	748356102	749	8500	SH	DEFINED	11
QUESTAR CORP	COM	748356102	48	550	SH	DEFINED	17
QUESTAR CORP	COM	748356102	220	2493	SH	DEFINED	9
QUESTAR CORP	COM	748356102	35667	404750	SH	DEFINED	2
QUESTAR CORP	COM	748356102	834	9464	SH	DEFINED	12
QUESTCOR PHARMACEUTICALS INC	COM	74835Y101	4	8000	SH	DEFINED	12
QUIDEL CORP	COM	74838J101	1542	163039	SH	DEFINED	3
QUIKSILVER INC	COM	74838C106	101	7000	SH	DEFINED	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	19	4704	SH	DEFINED	9
QWEST COMMUNICATIONS INTL IN	COM	749121109	1732	422446	SH	DEFINED	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	41	10000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	242	59010	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	855831	208739275	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	196978	48043400	SH	DEFINED	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	2	595	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	2	459	SH	DEFINED	2
R & B INC	COM	749124103	1450	141500	SH	DEFINED	6
R & G FINANCIAL CORP	CL B	749136107	2	110	SH	DEFINED	11
R H DONNELLEY CORP	COM NEW	74955W307	11	180	SH	DEFINED	17
R H DONNELLEY CORP	COM NEW	74955W307	411	6500	SH	DEFINED	9
R H DONNELLEY CORP	COM NEW	74955W307	54	846	SH	DEFINED	12
R H DONNELLEY CORP	COM NEW	74955W307	85	1350	SH	DEFINED	2
RACKABLE SYS INC	COM	750077109	2656	201800	SH	DEFINED	3
RADIAN GROUP INC	COM	750236101	807	15200	SH	DEFINED	3
RADIAN GROUP INC	COM	750236101	34	640	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	2	41	SH	DEFINED	11
RADIAN GROUP INC	COM	750236101	53	990	SH	DEFINED	12
RADIAN GROUP INC	COM	750236101	81	1529	SH	DEFINED	2

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

RADIATION THERAPY SVCS INC	COM	750323206	6444	202250	SH	DEFINED	3
RADIO ONE INC	CL A	75040P108	16	1250	SH	DEFINED	12
RADIO ONE INC	CL D NON VTG	75040P405	29	2200	SH	DEFINED	12
RADIO SHACK CORP	COM	750438103	51	2040	SH	DEFINED	6
RADIO SHACK CORP	COM	750438103	1298	52356	SH	DEFINED	12
RADIO SHACK CORP	COM	750438103	122	4900	SH	DEFINED	11
RADIO SHACK CORP	COM	750438103	9	360	SH	DEFINED	17
RADYNE CORP	COM NEW	750611402	1171	110340	SH	DEFINED	3
RADYNE CORP	COM NEW	750611402	16	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	25	6500	SH	DEFINED	12
RAIT INVT TR	COM	749227104	6	200	SH	DEFINED	12
RAMBUS INC DEL	COM	750917106	29	2400	SH	DEFINED	2
RAMBUS INC DEL	COM	750917106	2	150	SH	DEFINED	9
RAMBUS INC DEL	COM	750917106	33	2700	SH	DEFINED	12
RANGE RES CORP	COM	75281A109	54	1395	SH	DEFINED	12
RARE HOSPITALITY INTL INC	COM	753820109	5408	210440	SH	DEFINED	3
RARE HOSPITALITY INTL INC	COM	753820109	17	646	SH	DEFINED	11
RAVEN INDS INC	COM	754212108	149	5100	SH	DEFINED	11
RAVEN INDS INC	COM	754212108	18	607	SH	DEFINED	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	1928	60024	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM	754730109	334	10412	SH	DEFINED	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	57	1783	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	10612	330400	SH	DEFINED	6
RAYONIER INC	COM	754907103	2978	51689	SH	DEFINED	12
RAYONIER INC	COM	754907103	89	1549	SH	DEFINED	2
RAYONIER INC	COM	754907103	346	6040	SH	DEFINED	9
RAYONIER INC	COM	754907103	524	9100	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	8395	220810	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	0	8	SH	DEFINED	1
RAYTHEON CO	COM NEW	755111507	184	4841	SH	DEFINED	17
RAYTHEON CO	COM NEW	755111507	33791	888780	SH	DEFINED	6
RAYTHEON CO	COM NEW	755111507	436	11456	SH	DEFINED	9
RAYTHEON CO	COM NEW	755111507	298	7830	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	7297	191915	SH	DEFINED	12
RAYTHEON CO	COM NEW	755111507	58	1522	SH	DEFINED	11
RC2 CORP	COM	749388104	37	1090	SH	DEFINED	11
RC2 CORP	COM	749388104	2540	75240	SH	DEFINED	3
RCN CORP	COM NEW	749361200	995	46900	SH	DEFINED	3
READERS DIGEST ASSN INC	COM	755267101	13578	850219	SH	DEFINED	3
READERS DIGEST ASSN INC	COM	755267101	158	9888	SH	DEFINED	12
REAL ESTATE INCOME FUND INC	COM	755881109	90	4725	SH	DEFINED	12
REALNETWORKS INC	COM	75605L104	17	3050	SH	DEFINED	12
REALTY INCOME CORP	COM	756109104	332	13896	SH	DEFINED	12
REAVES UTIL INCOME FD	COM SH BEN INT	756158101	61	2925	SH	DEFINED	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	173	5005	SH	DEFINED	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	24	700	SH	DEFINED	11
RED HAT INC	COM	756577102	313	14790	SH	DEFINED	5
RED HAT INC	COM	756577102	104	4918	SH	DEFINED	12
RED ROBIN GOURMET BURGERS IN	COM	75689M101	11	250	SH	DEFINED	12
REDBACK NETWORKS INC	COM NEW	757209507	0	13	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	418	8605	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	3	68	SH	DEFINED	9
REDWOOD TR INC	COM	758075402	233	4789	SH	DEFINED	11
REEBOK INTL LTD	COM	758110100	158	2790	SH	DEFINED	12
REEBOK INTL LTD	COM	758110100	51	900	SH	DEFINED	2
REED ELSEVIER P L C	SPONSORED ADR	758205108	1130	30620	SH	DEFINED	6
REFCO INC	COM	75866G109	2934	103770	SH	DEFINED	3
REFCO INC	COM	75866G109	403	14270	SH	DEFINED	12
REGAL BELOIT CORP	COM	758750103	19	600	SH	DEFINED	11
REGAL BELOIT CORP	COM	758750103	493	15185	SH	DEFINED	12

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

REGAL BELOIT CORP	COM	758750103	1566	48280	SH	DEFINED	3
REGAL ENTMT GROUP	CL A	758766109	41	2040	SH	DEFINED	2
REGAL ENTMT GROUP	CL A	758766109	96	4800	SH	DEFINED	12
REGENCY CTRS CORP	COM	758849103	148	2574	SH	DEFINED	12
REGENERATION TECH INC DEL	COM	75886N100	63	7700	SH	DEFINED	12
REGIONS FINANCIAL CORP NEW	COM	7591EP100	131	4206	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	3187	102397	SH	DEFINED	12
REGIONS FINANCIAL CORP NEW	COM	7591EP100	260	8344	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	87	2803	SH	DEFINED	11
REGIONS FINANCIAL CORP NEW	COM	7591EP100	237	7628	SH	DEFINED	9
REGIS CORP MINN	COM	758932107	15	400	SH	DEFINED	11
REGIS CORP MINN	COM	758932107	4193	110867	SH	DEFINED	12
REGISTER COM INC	COM	75914G101	8	1000	SH	DEFINED	12
REHABCARE GROUP INC	COM	759148109	7	320	SH	DEFINED	12
REHABCARE GROUP INC	COM	759148109	417	20300	SH	DEFINED	3
REINSURANCE GROUP AMER INC	COM	759351109	7	152	SH	DEFINED	12
REINSURANCE GROUP AMER INC	COM	759351109	8	170	SH	DEFINED	9
REINSURANCE GROUP AMER INC	COM	759351109	39487	883370	SH	DEFINED	6
RELIANCE STEEL & ALUMINUM CO	COM	759509102	31150	588509	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	21	400	SH	DEFINED	11
RELIANT ENERGY INC	COM	75952B105	12	788	SH	DEFINED	17
RELIANT ENERGY INC	COM	75952B105	1608	104163	SH	DEFINED	12
RELIANT ENERGY INC	COM	75952B105	5	315	SH	DEFINED	9
RELIANT ENERGY INC	COM	75952B105	233	15116	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	107420	6984982	SH	DEFINED	6
REMINGTON OIL & GAS CORP	COM	759594302	18	444	SH	DEFINED	12
REMINGTON OIL & GAS CORP	COM	759594302	10	253	SH	DEFINED	11
REMINGTON OIL & GAS CORP	COM	759594302	9860	237598	SH	DEFINED	3
RENAISSANCE LEARNING INC	COM	75968L105	89	5000	SH	DEFINED	17
RENAISSANCE LEARNING INC	COM	75968L105	3	187	SH	DEFINED	12
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	291	6650	SH	DEFINED	5
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	27	615	SH	DEFINED	12
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	13	300	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	5055	115600	SH	DEFINED	6
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	754	17250	SH	DEFINED	11
RENAL CARE GROUP INC	COM	759930100	215	4543	SH	DEFINED	12
RENAL CARE GROUP INC	COM	759930100	28	600	SH	DEFINED	9
RENASANT CORP	COM	75970E107	4175	131900	SH	DEFINED	6
RENT A CTR INC NEW	COM	76009N100	3960	205100	SH	DEFINED	3
RENT A CTR INC NEW	COM	76009N100	42176	2184312	SH	DEFINED	6
RENT WAY INC	COM	76009U104	1061	154500	SH	DEFINED	3
REPLIGEN CORP	COM	759916109	2	700	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	330	10200	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	7	235	SH	DEFINED	9
REPSOL YPF S A	SPONSORED ADR	76026T205	2622	81142	SH	DEFINED	6
REPUBLIC AWYS HLDGS INC	COM	760276105	5634	393741	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	21573	1525644	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	53	3727	SH	DEFINED	12
REPUBLIC BANCORP INC	COM	760282103	23	1659	SH	DEFINED	11
REPUBLIC BANCORP KY	CL A	760281204	87	4157	SH	DEFINED	12
REPUBLIC COS GROUP INC	COM	760349100	53	4200	SH	DEFINED	3
REPUBLIC FIRST BANCORP INC	COM	760416107	4	324	SH	DEFINED	9
REPUBLIC FIRST BANCORP INC	COM	760416107	695	56218	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	212728	6028000	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	2827	80100	SH	DEFINED	3
REPUBLIC SVCS INC	COM	760759100	17645	500000	SH	DEFINED	10
REPUBLIC SVCS INC	COM	760759100	38	1084	SH	DEFINED	11
REPUBLIC SVCS INC	COM	760759100	483	13676	SH	DEFINED	12
RES-CARE INC	COM	760943100	3588	233120	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	6129	89700	SH	DEFINED	7
RESEARCH IN MOTION LTD	COM	760975102	0	21	SH	DEFINED	6
RESEARCH IN MOTION LTD	COM	760975102	122	1787	SH	DEFINED	12

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

RESMED INC	COM	761152107	24	300	SH	DEFINED	12
RESOURCE AMERICA INC	CL A	761195205	18	1000	SH	DEFINED	1
RESOURCES CONNECTION INC	COM	76122Q105	17	570	SH	DEFINED	12
RESPIRONICS INC	COM	761230101	8	200	SH	DEFINED	2
RESPIRONICS INC	COM	761230101	45888	1087914	SH	DEFINED	3
RESTORATION HARDWARE INC DEL	COM	760981100	169	26744	SH	DEFINED	3
REUTERS GROUP PLC	SPONSORED ADR	76132M102	826	20846	SH	DEFINED	17
REUTERS GROUP PLC	SPONSORED ADR	76132M102	11	270	SH	DEFINED	9
REVLON INC	CL A	761525500	7	2230	SH	DEFINED	12
REX STORES CORP	COM	761624105	55	4000	SH	DEFINED	3
REX STORES CORP	COM	761624105	3446	251523	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	2276	83050	SH	DEFINED	3
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	276	10061	SH	DEFINED	12
REYNOLDS & REYNOLDS CO	CL A	761695105	408	14900	SH	DEFINED	5
REYNOLDS AMERICAN INC	COM	761713106	200	2411	SH	DEFINED	12
REYNOLDS AMERICAN INC	COM	761713106	4382	52780	SH	DEFINED	3
REYNOLDS AMERICAN INC	COM	761713106	8	100	SH	DEFINED	6
REYNOLDS AMERICAN INC	COM	761713106	10	120	SH	DEFINED	2
RF MICRODEVICES INC	COM	749941100	2492	440996	SH	DEFINED	12
RF MICRODEVICES INC	COM	749941100	24	4250	SH	DEFINED	11
RF MICRODEVICES INC	COM	749941100	1	100	SH	DEFINED	17
RF MONOLITHICS INC	COM	74955F106	7	1200	SH	DEFINED	12
RGC RES INC	COM	74955L103	30	1141	SH	DEFINED	12
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	280	11800	SH	DEFINED	3
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	49	2060	SH	DEFINED	12
RIO NARCEA GOLD MINES INC	COM	766909105	10	7150	SH	DEFINED	12
RIO TINTO PLC	SPONSORED ADR	767204100	21328	133079	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	21075	128274	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	1618	9850	SH	DEFINED	11
RIO TINTO PLC	SPONSORED ADR	767204100	25	150	SH	DEFINED	9
RITCHIE BROS AUCTIONEERS	COM	767744105	36	812	SH	DEFINED	12
RITE AID CORP	COM	767754104	157	40380	SH	DEFINED	12
RITE AID CORP	COM	767754104	39	10000	SH	DEFINED	2
RIVER CITY BK	COM	768037103	6	500	SH	DEFINED	12
RIVERVIEW BANCORP INC	COM	769397100	1069	50670	SH	DEFINED	1
RLI CORP	COM	749607107	46	1000	SH	DEFINED	12
RLI CORP	COM	749607107	7004	151400	SH	DEFINED	1
RMK ADVANTAGE INCOME FD INC	COM	74963L103	145	8532	SH	DEFINED	12
RMK HIGH INCOME FD INC	COM SHS	74963B105	506	28202	SH	DEFINED	12
RMK STRATEGIC INCOME FD INC	COM	74963H102	189	11114	SH	DEFINED	12
RMR F I R E FD	COM	74963M101	48	2451	SH	DEFINED	12
RMR HOSPITALITY REAL ESTATE	COM	74963J108	48	2464	SH	DEFINED	12
RMR REAL ESTATE FD	SH BEN INT	74963F106	335	24068	SH	DEFINED	12
ROANOKE ELEC STL CORP	COM	769841107	30	1500	SH	DEFINED	12
ROBERT HALF INTL INC	COM	770323103	774	21751	SH	DEFINED	12
ROBERT HALF INTL INC	COM	770323103	33	932	SH	DEFINED	11
ROCK-TENN CO	CL A	772739207	7	490	SH	DEFINED	12
ROCKWELL AUTOMATION INC	COM	773903109	2737	51732	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	53	1000	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	42	800	SH	DEFINED	9
ROCKWELL AUTOMATION INC	COM	773903109	434	8200	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	2759	52147	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	360	6808	SH	DEFINED	12
ROCKWELL COLLINS INC	COM	774341101	34	700	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	48	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	290	6000	SH	DEFINED	17
ROCKWELL COLLINS INC	COM	774341101	3338	69074	SH	DEFINED	12
ROCKWELL COLLINS INC	COM	774341101	1516	31380	SH	DEFINED	3
ROCKY SHOES & BOOTS INC	COM	774830103	872	30500	SH	DEFINED	3
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	23	600	SH	DEFINED	11

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

ROGERS COMMUNICATIONS INC	CL B	775109200	18	453	SH	DEFINED	11
ROGERS COMMUNICATIONS INC	CL B	775109200	4006	101600	SH	DEFINED	7
ROGERS COMMUNICATIONS INC	CL B	775109200	7	168	SH	DEFINED	9
ROGERS COMMUNICATIONS INC	CL B	775109200	1862	47200	SH	DEFINED	12
ROGERS CORP	COM	775133101	43	1100	SH	DEFINED	12
ROGERS CORP	COM	775133101	139	3600	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	37	900	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	252	6125	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	145	3533	SH	DEFINED	12
ROHM & HAAS CO	COM	775371107	2	50	SH	DEFINED	6
ROHM & HAAS CO	COM	775371107	292	7088	SH	DEFINED	17
ROLLINS INC	COM	775711104	9636	493634	SH	DEFINED	3
ROLLINS INC	COM	775711104	10	505	SH	DEFINED	17
ROLLINS INC	COM	775711104	11	576	SH	DEFINED	12
ROLLINS INC	COM	775711104	59	3037	SH	DEFINED	9
ROPER INDS INC NEW	COM	776696106	52	1320	SH	DEFINED	1
ROPER INDS INC NEW	COM	776696106	27	675	SH	DEFINED	12
ROSS STORES INC	COM	778296103	36	1500	SH	DEFINED	12
ROWAN COS INC	COM	779382100	1801	50745	SH	DEFINED	12
ROWAN COS INC	COM	779382100	48	1351	SH	DEFINED	11
ROWAN COS INC	COM	779382100	5	151	SH	DEFINED	9
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	12	1335	SH	DEFINED	11
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	17094	2021910	SH	DEFINED	6
ROYAL BANCSHARES PA INC	CL A	780081105	2	104	SH	DEFINED	12
ROYAL BANCSHARES PA INC	CL A	780081105	36	1621	SH	DEFINED	6
ROYAL BK CDA MONTREAL QUE	COM	780087102	67319	922554	SH	DEFINED	7
ROYAL BK CDA MONTREAL QUE	COM	780087102	405	5550	SH	DEFINED	17
ROYAL BK CDA MONTREAL QUE	COM	780087102	3940	53972	SH	DEFINED	12
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	65	2700	SH	DEFINED	2
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	324	7500	SH	DEFINED	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	165	2635	SH	DEFINED	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1150	17524	SH	DEFINED	5
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	13	200	SH	DEFINED	9
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	31	500	SH	DEFINED	7
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	13	200	SH	DEFINED	11
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	251	4000	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	945	14406	SH	DEFINED	1
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1575	24000	SH	DEFINED	8
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	20944	325005	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1732	26536	SH	DEFINED	9
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	2669	38752	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	4676	71240	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	40497	616955	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	56	818	SH	DEFINED	9
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	520	7920	SH	DEFINED	11
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	927	13456	SH	DEFINED	2
ROYAL GOLD INC	COM	780287108	24	900	SH	DEFINED	12
ROYAL GROUP TECHNOLOGIES LTD	COM	779915107	1	100	SH	DEFINED	12
ROYAL GROUP TECHNOLOGIES LTD	COM	779915107	18924	1883491	SH	DEFINED	6
ROYCE FOCUS TR	COM	78080N108	584	59444	SH	DEFINED	12
ROYCE MICRO-CAP TR INC	COM	780915104	2452	171576	SH	DEFINED	12
ROYCE VALUE TR INC	COM	780910105	5855	294502	SH	DEFINED	12
RPC INC	COM	749660106	7	270	SH	DEFINED	17
RPM INTL INC	COM	749685103	4797	260695	SH	DEFINED	11
RPM INTL INC	COM	749685103	37	2000	SH	DEFINED	2
RPM INTL INC	COM	749685103	1796	97600	SH	DEFINED	6
RPM INTL INC	COM	749685103	1429	77667	SH	DEFINED	12
RSA SEC INC	COM	749719100	54	4210	SH	DEFINED	12
RTI INTL METALS INC	COM	74973W107	1897	48200	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	504	23170	SH	DEFINED	12

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

RUBY TUESDAY INC	COM	781182100	2165	99500	SH	DEFINED	6
RUBY TUESDAY INC	COM	781182100	11	500	SH	DEFINED	11
RUBY TUESDAY INC	COM	781182100	4	200	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	80	3680	SH	DEFINED	2
RUDDICK CORP	COM	781258108	26698	1158250	SH	DEFINED	6
RUDDICK CORP	COM	781258108	11	471	SH	DEFINED	12
RUDDICK CORP	COM	781258108	5249	227735	SH	DEFINED	3
RUDDICK CORP	COM	781258108	16	700	SH	DEFINED	11
RURAL / METRO CORP	COM	781748108	197	22300	SH	DEFINED	3
RUSH ENTERPRISES INC	CL A	781846209	2552	167013	SH	DEFINED	3
RUSS BERRIE & CO	COM	782233100	2722	192498	SH	DEFINED	6
RUSSELL CORP	COM	782352108	3383	240978	SH	DEFINED	3
RUSSELL CORP	COM	782352108	1	42	SH	DEFINED	11
RUSSELL CORP	COM	782352108	6	450	SH	DEFINED	12
RUSSELL CORP	COM	782352108	10595	754600	SH	DEFINED	6
RUTHS CHRIS STEAK HSE INC	COM	783332109	1404	76400	SH	DEFINED	3
RUTHS CHRIS STEAK HSE INC	COM	783332109	42	2300	SH	DEFINED	12
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	58410	1300486	SH	DEFINED	6
RYANS RESTAURANT GROUP INC	COM	783520109	25	2140	SH	DEFINED	12
RYANS RESTAURANT GROUP INC	COM	783520109	8	700	SH	DEFINED	11
RYANS RESTAURANT GROUP INC	COM	783520109	10528	902175	SH	DEFINED	6
RYDER SYS INC	COM	783549108	38710	1131221	SH	DEFINED	3
RYDER SYS INC	COM	783549108	36	1050	SH	DEFINED	11
RYDER SYS INC	COM	783549108	19425	567650	SH	DEFINED	6
RYDER SYS INC	COM	783549108	554	16178	SH	DEFINED	12
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	1487	9140	SH	DEFINED	12
RYERSON TULL INC NEW	COM	78375P107	324	15230	SH	DEFINED	3
RYERSON TULL INC NEW	COM	78375P107	161	7562	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	70	1016	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	116	1700	SH	DEFINED	3
RYLAND GROUP INC	COM	783764103	82104	1200000	SH	DEFINED	13
RYLAND GROUP INC	COM	783764103	66764	975800	SH	DEFINED	8
S & T BANCORP INC	COM	783859101	202	5350	SH	DEFINED	3
S & T BANCORP INC	COM	783859101	2175	57539	SH	DEFINED	6
S Y BANCORP INC	COM	785060104	24	1000	SH	DEFINED	12
SABINE ROYALTY TR	UNIT BEN INT	785688102	3764	73253	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	7981	393560	SH	DEFINED	3
SABRE HLDGS CORP	CL A	785905100	8	375	SH	DEFINED	11
SABRE HLDGS CORP	CL A	785905100	561	27681	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	68020	3354071	SH	DEFINED	6
SAFECO CORP	COM	786429100	37	700	SH	DEFINED	11
SAFECO CORP	COM	786429100	4506	84421	SH	DEFINED	2
SAFECO CORP	COM	786429100	145	2710	SH	DEFINED	6
SAFECO CORP	COM	786429100	554	10375	SH	DEFINED	12
SAFECO CORP	COM	786429100	64	1200	SH	DEFINED	17
SAFEGUARD SCIENTIFICS INC	COM	786449108	5	3000	SH	DEFINED	12
SAFEGUARD SCIENTIFICS INC	COM	786449108	16	9500	SH	DEFINED	12
SAFENET INC	COM	78645R107	182	5000	SH	DEFINED	2
SAFENET INC	COM	78645R107	1660	45727	SH	DEFINED	12
SAFENET INC	COM	78645R107	11	294	SH	DEFINED	11
SAFETY INS GROUP INC	COM	78648T100	10575	297139	SH	DEFINED	3
SAFETY INS GROUP INC	COM	78648T100	8213	230760	SH	DEFINED	6
SAFETY INS GROUP INC	COM	78648T100	50	1405	SH	DEFINED	12
SAFEMART INC	COM NEW	786514208	4661	182070	SH	DEFINED	3
SAFEMART INC	COM NEW	786514208	7	280	SH	DEFINED	2
SAFEMART INC	COM NEW	786514208	4151	162160	SH	DEFINED	6
SAFEMART INC	COM NEW	786514208	175	6854	SH	DEFINED	12
SAFEMART INC	COM NEW	786514208	443	17300	SH	DEFINED	5
SAKS INC	COM	79377W108	37	2000	SH	DEFINED	2
SAKS INC	COM	79377W108	871	47105	SH	DEFINED	12
SAKS INC	COM	79377W108	15	800	SH	DEFINED	1
SAKS INC	COM	79377W108	114	6160	SH	DEFINED	6

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

SALISBURY BANCORP INC	COM	795226109	72	1900	SH	DEFINED	12
SALIX PHARMACEUTICALS INC	COM	795435106	159	7500	SH	DEFINED	12
SALOMON BR EMRG MKTS INC II.	COM	794910109	75	5519	SH	DEFINED	12
SALOMON BR EMRG MKTS INC II.	COM	794910109	14	1000	SH	DEFINED	9
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	140	12970	SH	DEFINED	12
SALOMON BROS CP & INCM FD IN	COM	795500107	1267	71175	SH	DEFINED	12
SALOMON BROS EMERG MKT DEBT	COM	79550E107	139	7478	SH	DEFINED	12
SALOMON BROS GLBL HIGH INC F	COM	79550G102	248	18552	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	794907105	499	47875	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	79547Q106	87	9200	SH	DEFINED	12
SALOMON BROS MUN PARTNERS FD	COM	794916106	21	1500	SH	DEFINED	12
SALOMON BROS MUN PARTNERS FD	COM	794918102	56	4222	SH	DEFINED	12
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	647	41450	SH	DEFINED	12
SALOMON BROTHERS FD INC	COM	795477108	829	58880	SH	DEFINED	12
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	456	9350	SH	DEFINED	12
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	300	9640	SH	DEFINED	2
SANDERS MORRIS HARRIS GROUP	COM	80000Q104	2	100	SH	DEFINED	12
SANDERSON FARMS INC	COM	800013104	26	700	SH	DEFINED	12
SANDERSON FARMS INC	COM	800013104	3463	93200	SH	DEFINED	3
SANDERSON FARMS INC	COM	800013104	3	82	SH	DEFINED	11
SANDERSON FARMS INC	COM	800013104	1667	44850	SH	DEFINED	6
SANDISK CORP	COM	80004C101	637	13200	SH	DEFINED	3
SANDISK CORP	COM	80004C101	627	12993	SH	DEFINED	12
SANDISK CORP	COM	80004C101	63	1310	SH	DEFINED	2
SANDISK CORP	COM	80004C101	39	800	SH	DEFINED	17
SANDISK CORP	COM	80004C101	1	30	SH	DEFINED	6
SANDISK CORP	COM	80004C101	60	1235	SH	DEFINED	4
SANDY SPRING BANCORP INC	COM	800363103	35	1048	SH	DEFINED	11
SANDY SPRING BANCORP INC	COM	800363103	1284	38091	SH	DEFINED	12
SANFILIPPO JOHN B & SON INC	COM	800422107	129	7350	SH	DEFINED	6
SANGAMO BIOSCIENCES INC	COM	800677106	9	1950	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	189	43975	SH	DEFINED	5
SANMINA SCI CORP	COM	800907107	49	11500	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	3104	723439	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	71	16570	SH	DEFINED	6
SANMINA SCI CORP	COM	800907107	507	118169	SH	DEFINED	12
SANOFI AVENTIS	SPONSORED ADR	80105N105	916	22037	SH	DEFINED	17
SANOFI AVENTIS	SPONSORED ADR	80105N105	54	1296	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	83	2000	SH	DEFINED	1
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	0	39	SH	DEFINED	6
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	80	1850	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1772	40890	SH	DEFINED	17
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	13	300	SH	DEFINED	11
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	9	200	SH	DEFINED	9
SAPIENT CORP	COM	803062108	4	600	SH	DEFINED	12
SAPPI LTD	SPON ADR NEW	803069202	3	245	SH	DEFINED	2
SAPPI LTD	SPON ADR NEW	803069202	39922	3386059	SH	DEFINED	6
SARA LEE CORP	COM	803111103	2817	148644	SH	DEFINED	12
SARA LEE CORP	COM	803111103	353	18639	SH	DEFINED	5
SARA LEE CORP	COM	803111103	3620	191014	SH	DEFINED	2
SARA LEE CORP	COM	803111103	110	5800	SH	DEFINED	11
SARA LEE CORP	COM	803111103	11525	608176	SH	DEFINED	17
SARA LEE CORP	COM	803111103	1190	62889	SH	DEFINED	9
SARA LEE CORP	COM	803111103	12291	648593	SH	DEFINED	6
SARA LEE CORP	COM	803111103	2312	122000	SH	DEFINED	8
SASOL LTD	SPONSORED ADR	803866300	522	13500	SH	DEFINED	11
SATYAM COMPUTER SERVICES LTD	ADR	804098101	701	23200	SH	DEFINED	3
SATYAM COMPUTER SERVICES LTD	ADR	804098101	462	15300	SH	DEFINED	5
SAUER-DANFOSS INC	COM	804137107	6	300	SH	DEFINED	12
SAUER-DANFOSS INC	COM	804137107	100	5000	SH	DEFINED	2
SAUL CTRS INC	COM	804395101	77	2150	SH	DEFINED	11

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

SAUL CTRS INC	COM	804395101	650	18073	SH	DEFINED	12
SAVVIS INC	COM	805423100	36	45000	SH	DEFINED	12
SAXON CAP INC NEW	COM	80556T106	47	3965	SH	DEFINED	12
SAXON CAP INC NEW	COM	80556T106	1	85	SH	DEFINED	11
SBA COMMUNICATIONS CORP	COM	78388J106	15	1000	SH	DEFINED	12
SBC COMMUNICATIONS INC	COM	78387G103	214	8941	SH	DEFINED	1
SBC COMMUNICATIONS INC	COM	78387G103	227	9475	SH	DEFINED	11
SBC COMMUNICATIONS INC	COM	78387G103	32	1316	SH	DEFINED	4
SBC COMMUNICATIONS INC	COM	78387G103	539	22505	SH	DEFINED	5
SBC COMMUNICATIONS INC	COM	78387G103	16863	703520	SH	DEFINED	3
SBC COMMUNICATIONS INC	COM	78387G103	7345	306438	SH	DEFINED	12
SBC COMMUNICATIONS INC	COM	78387G103	4256	177548	SH	DEFINED	17
SBC COMMUNICATIONS INC	COM	78387G103	466	19696	SH	DEFINED	9
SBC COMMUNICATIONS INC	COM	78387G103	2821	117690	SH	DEFINED	2
SBC COMMUNICATIONS INC	COM	78387G103	32250	1345401	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	2232	52849	SH	DEFINED	12
SCANA CORP NEW	COM	80589M102	15	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	144	3409	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	21	500	SH	DEFINED	17
SCANA CORP NEW	COM	80589M102	237	5610	SH	DEFINED	6
SCANSOFT INC	COM	80603P107	390	73154	SH	DEFINED	11
SCANSOFT INC	COM	80603P107	643	120588	SH	DEFINED	12
SCANSOFT INC	COM	80603P107	4104	769990	SH	DEFINED	3
SCANSOURCE INC	COM	806037107	13	269	SH	DEFINED	11
SCANSOURCE INC	COM	806037107	19	400	SH	DEFINED	12
SCBT FINANCIAL CORP	COM	78401V102	63	2000	SH	DEFINED	12
SCHEIN HENRY INC	COM	806407102	27	644	SH	DEFINED	2
SCHEIN HENRY INC	COM	806407102	133	3110	SH	DEFINED	12
SCHEIN HENRY INC	COM	806407102	20	480	SH	DEFINED	11
SCHERING A G	SPONSORED ADR	806585204	15	230	SH	DEFINED	11
SCHERING A G	SPONSORED ADR	806585204	6	90	SH	DEFINED	6
SCHERING A G	SPONSORED ADR	806585204	676	10655	SH	DEFINED	17
SCHERING PLOUGH CORP	COM	806605101	9522	452344	SH	DEFINED	17
SCHERING PLOUGH CORP	COM	806605101	123	5850	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	85	4050	SH	DEFINED	4
SCHERING PLOUGH CORP	COM	806605101	838	39819	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	7949	377623	SH	DEFINED	12
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	3	50	SH	DEFINED	1
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	11	200	SH	DEFINED	12
SCHERING PLOUGH CORP	COM	806605101	61	2897	SH	DEFINED	9
SCHERING PLOUGH CORP	COM	806605101	2559	121589	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	1993	23618	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	8016	95000	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	8008	94903	SH	DEFINED	12
SCHLUMBERGER LTD	COM	806857108	10609	125732	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	483	5730	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	927	10990	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	1038	12297	SH	DEFINED	9
SCHLUMBERGER LTD	COM	806857108	19492	231005	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	10690	126693	SH	DEFINED	17
SCHNITZER STL INDS	CL A	806882106	90	2750	SH	DEFINED	12
SCHNITZER STL INDS	CL A	806882106	741	22760	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	6985	189000	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	79	2135	SH	DEFINED	1
SCHOOL SPECIALTY INC	COM	807863105	8690	178146	SH	DEFINED	6
SCHULMAN A INC	COM	808194104	78	4320	SH	DEFINED	12
SCHULMAN A INC	COM	808194104	22	1200	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	159	11000	SH	DEFINED	1
SCHWAB CHARLES CORP NEW	COM	808513105	1134	78567	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	1011	70062	SH	DEFINED	9
SCHWAB CHARLES CORP NEW	COM	808513105	212	14712	SH	DEFINED	12
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	6577	294650	SH	DEFINED	6

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

SCHWEITZER-MAUDUIT INTL INC	COM	808541106	11	500	SH	DEFINED	11
SCICLONE PHARMACEUTICALS INC	COM	80862K104	4910	870600	SH	DEFINED	12
SCICLONE PHARMACEUTICALS INC	COM	80862K104	23	4000	SH	DEFINED	9
SCICLONE PHARMACEUTICALS INC	COM	80862K104	254	45050	SH	DEFINED	3
SCIENTIFIC ATLANTA INC	COM	808655104	690	18400	SH	DEFINED	11
SCIENTIFIC ATLANTA INC	COM	808655104	225	6000	SH	DEFINED	2
SCIENTIFIC ATLANTA INC	COM	808655104	53	1400	SH	DEFINED	17
SCIENTIFIC ATLANTA INC	COM	808655104	3331	88796	SH	DEFINED	12
SCIENTIFIC ATLANTA INC	COM	808655104	4	100	SH	DEFINED	9
SCIENTIFIC ATLANTA INC	COM	808655104	536	14300	SH	DEFINED	5
SCIENTIFIC GAMES CORP	CL A	80874P109	87	2800	SH	DEFINED	9
SCIENTIFIC GAMES CORP	CL A	80874P109	16	500	SH	DEFINED	12
SCITEX LTD	ORD	809090103	5	825	SH	DEFINED	12
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	21	526	SH	DEFINED	9
SCOTTISH RE GROUP LTD	ORD	G7885T104	18	770	SH	DEFINED	11
SCOTTS MIRACLE GRO CO	CL A	810186106	246	2800	SH	DEFINED	5
SCOTTS MIRACLE GRO CO	CL A	810186106	580	6600	SH	DEFINED	2
SCOTTS MIRACLE GRO CO	CL A	810186106	3201	36400	SH	DEFINED	12
SCOTTS MIRACLE GRO CO	CL A	810186106	1433	16300	SH	DEFINED	3
SCP POOL CORP	COM	784028102	169	4832	SH	DEFINED	12
SCP POOL CORP	COM	784028102	376	10762	SH	DEFINED	11
SCRIPPS E W CO OHIO	CL A	811054204	90	1800	SH	DEFINED	17
SCRIPPS E W CO OHIO	CL A	811054204	25	500	SH	DEFINED	11
SCRIPPS E W CO OHIO	CL A	811054204	375	7500	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	167	3340	SH	DEFINED	12
SCS TRANSN INC	COM	81111T102	3176	202135	SH	DEFINED	6
SCS TRANSN INC	COM	81111T102	31	2000	SH	DEFINED	12
SCUDDER GLOBAL COMMDTS STCK	COM SHS	81114Y108	733	44123	SH	DEFINED	12
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	59	5746	SH	DEFINED	12
SCUDDER MUN INCOME TR	COM SH BEN INT	81118R604	52	4000	SH	DEFINED	12
SCUDDER RREEF REAL EST FD II	COM	81119R108	1344	82176	SH	DEFINED	12
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	275	12675	SH	DEFINED	12
SCUDDER STRATEGIC INCOME TR	SH BEN INT	81123W101	38	2600	SH	DEFINED	12
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	69	4975	SH	DEFINED	12
SEABOARD CORP	COM	811543107	38	28	SH	DEFINED	12
SEACHANGE INTL INC	COM	811699107	135	21200	SH	DEFINED	12
SEACOAST BKG CORP FLA	COM	811707306	1820	77662	SH	DEFINED	12
SEACOAST BKG CORP FLA	COM	811707306	26	1100	SH	DEFINED	11
SEACOR HOLDINGS INC	COM	811904101	3	46	SH	DEFINED	12
SEACOR HOLDINGS INC	COM	811904101	1495	20600	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	381515	24070350	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS	G7945J104	11813	749988	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	4247	267962	SH	DEFINED	12
SEAGATE TECHNOLOGY	SHS	G7945J104	634	40000	SH	DEFINED	
SEAGATE TECHNOLOGY	SHS	G7945J104	24	1500	SH	DEFINED	9
SEAGATE TECHNOLOGY	SHS	G7945J104	147	9300	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	5582	352190	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	86018	5427000	SH	DEFINED	10
SEALED AIR CORP NEW	COM	81211K100	37	770	SH	DEFINED	11
SEALED AIR CORP NEW	COM	81211K100	14	300	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	44	920	SH	DEFINED	17
SEALED AIR CORP NEW	COM	81211K100	48	1001	SH	DEFINED	12
SEALED AIR CORP NEW	COM	81211K100	5	105	SH	DEFINED	9
SEARS HLDGS CORP	COM	812350106	6	47	SH	DEFINED	6
SEARS HLDGS CORP	COM	812350106	795	6387	SH	DEFINED	12
SEARS HLDGS CORP	COM	812350106	16	125	SH	DEFINED	17
SEARS HLDGS CORP	COM	812350106	41	333	SH	DEFINED	9
SEARS HLDGS CORP	COM	812350106	232709	1870350	SH	DEFINED	10
SEARS HLDGS CORP	COM	812350106	230	1850	SH	DEFINED	11
SEARS HLDGS CORP	COM	812350106	1107874	8904306	SH	DEFINED	8
SEASPAN CORP	SHS	Y75638109	185	9550	SH	DEFINED	12
SEATTLE GENETICS INC	COM	812578102	1059	201700	SH	DEFINED	12

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

SEATTLE GENETICS INC	COM	812578102	683	130000	SH	DEFINED
SECURE COMPUTING CORP	COM	813705100	24	2150	SH	DEFINED 12
SECURE COMPUTING CORP	COM	813705100	19	1700	SH	DEFINED 11
SECURE COMPUTING CORP	COM	813705100	194	17100	SH	DEFINED 3
SEI INVESTMENTS CO	COM	784117103	1003	26689	SH	DEFINED 12
SEI INVESTMENTS CO	COM	784117103	9	245	SH	DEFINED 11
SEI INVESTMENTS CO	COM	784117103	21	550	SH	DEFINED 17
SELECT COMFORT CORP	COM	81616X103	7299	365310	SH	DEFINED 3
SELECT COMFORT CORP	COM	81616X103	3	150	SH	DEFINED 12
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	95	2930	SH	DEFINED 12
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	386	14058	SH	DEFINED 12
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	505	9405	SH	DEFINED 12
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	395	13383	SH	DEFINED 12
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	440	14588	SH	DEFINED 12
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	305	14600	SH	DEFINED 12
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	4749	151495	SH	DEFINED 5
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	1183	35194	SH	DEFINED 12
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	29	1260	SH	DEFINED 12
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	245	7827	SH	DEFINED 12
SELECTIVE INS GROUP INC	COM	816300107	14403	294531	SH	DEFINED 3
SELECTIVE INS GROUP INC	COM	816300107	59	1200	SH	DEFINED 11
SELIGMAN QUALITY MUN FD INC	COM	816343107	9	700	SH	DEFINED 12
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	30	820	SH	DEFINED 2
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	920	24900	SH	DEFINED 12
SEMITOOL INC	COM	816909105	8	1000	SH	DEFINED 12
SEMPRA ENERGY	COM	816851109	9	200	SH	DEFINED 17
SEMPRA ENERGY	COM	816851109	17	360	SH	DEFINED 2
SEMPRA ENERGY	COM	816851109	330	7010	SH	DEFINED 6
SEMPRA ENERGY	COM	816851109	6	119	SH	DEFINED 9
SEMPRA ENERGY	COM	816851109	35	744	SH	DEFINED 11
SEMPRA ENERGY	COM	816851109	6972	148150	SH	DEFINED 3
SEMPRA ENERGY	COM	816851109	782	16618	SH	DEFINED 12
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	32	5206	SH	DEFINED 12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	2218	116748	SH	DEFINED 12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	3	150	SH	DEFINED 9
SENSIENT TECHNOLOGIES CORP	COM	81725T100	27	1400	SH	DEFINED 2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2950	155657	SH	DEFINED 12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	27194	1435050	SH	DEFINED 6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	37	1970	SH	DEFINED 17
SENSIENT TECHNOLOGIES CORP	COM	81725T100	27	1425	SH	DEFINED 11
SEPRACOR INC	COM	817315104	159273	2700000	SH	DEFINED 13
SEPRACOR INC	COM	817315104	390	6615	SH	DEFINED 12
SEPRACOR INC	COM	817315104	196431	3329900	SH	DEFINED 8
SEPRACOR INC	COM	817315104	29	500	SH	DEFINED 17
SEQUA CORPORATION	CL A	817320104	59	1000	SH	DEFINED 9
SEQUA CORPORATION	CL A	817320104	59	1000	SH	DEFINED 2
SEQUA CORPORATION	CL A	817320104	1	14	SH	DEFINED 12
SERENA SOFTWARE INC	COM	817492101	18797	943157	SH	DEFINED 6
SERENA SOFTWARE INC	COM	817492101	8	381	SH	DEFINED 11
SERENA SOFTWARE INC	COM	817492101	5028	252270	SH	DEFINED 3
SERENA SOFTWARE INC	COM	817492101	10	500	SH	DEFINED 12
SEROLOGICALS CORP	COM	817523103	14573	645970	SH	DEFINED 3
SERONO S A	SPONSORED ADR	81752M101	0	178	SH	DEFINED 6
SERVICE CORP INTL	COM	817565104	7	860	SH	DEFINED 6
SERVICE CORP INTL	COM	817565104	4	500	SH	DEFINED 9
SERVICE CORP INTL	COM	817565104	33	4000	SH	DEFINED 2
SERVICE CORP INTL	COM	817565104	1334	160950	SH	DEFINED 12
SERVICEMASTER CO	COM	81760N109	2784	205622	SH	DEFINED 12
SERVICEMASTER CO	COM	81760N109	718	53196	SH	DEFINED 9
SERVICEMASTER CO	COM	81760N109	2730	201610	SH	DEFINED 3

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

SERVICEMASTER CO	COM	81760N109	296	21886	SH	DEFINED	2
SERVICEMASTER CO	COM	81760N109	137	10124	SH	DEFINED	17
SEVERN BANCORP ANNAPOLIS MD	COM	81811M100	22	1200	SH	DEFINED	12
SFBC INTL INC	COM	784121105	17012	383240	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	3	146	SH	DEFINED	11
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1499	71463	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	29	1400	SH	DEFINED	7
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	250	11900	SH	DEFINED	12
SHAW GROUP INC	COM	820280105	731	29661	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	16337	370710	SH	DEFINED	17
SHERWIN WILLIAMS CO	COM	824348106	2550	57868	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	62	1400	SH	DEFINED	11
SHERWIN WILLIAMS CO	COM	824348106	15	350	SH	DEFINED	9
SHERWIN WILLIAMS CO	COM	824348106	18	400	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM	824348106	633	14360	SH	DEFINED	3
SHERWIN WILLIAMS CO	COM	824348106	366	8300	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	6116	138770	SH	DEFINED	6
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	300	8100	SH	DEFINED	6
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	55537	1501400	SH	DEFINED	8
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	44	1200	SH	DEFINED	17
SHOE CARNIVAL INC	COM	824889109	2301	144627	SH	DEFINED	3
SHOE CARNIVAL INC	COM	824889109	8	500	SH	DEFINED	12
SHOPKO STORES INC	COM	824911101	367	14370	SH	DEFINED	3
SHOPKO STORES INC	COM	824911101	3	100	SH	DEFINED	12
SHOPKO STORES INC	COM	824911101	18443	722695	SH	DEFINED	6
SHORE BANCSHARES INC	COM	825107105	381	11835	SH	DEFINED	12
SHUFFLE MASTER INC	COM	825549108	2921	110523	SH	DEFINED	12
SHUFFLE MASTER INC	COM	825549108	20	752	SH	DEFINED	11
SHURGARD STORAGE CTRS INC	COM	82567D104	88	1575	SH	DEFINED	12
SI INTL INC	COM	78427V102	3	100	SH	DEFINED	11
SI INTL INC	COM	78427V102	127	4100	SH	DEFINED	12
SIEBEL SYS INC	COM	826170102	10	1000	SH	DEFINED	1
SIEBEL SYS INC	COM	826170102	5	500	SH	DEFINED	2
SIEBEL SYS INC	COM	826170102	60	5805	SH	DEFINED	12
SIEBEL SYS INC	COM	826170102	25	2440	SH	DEFINED	6
SIEMENS A G	SPONSORED ADR	826197501	16891	226923	SH	DEFINED	6
SIEMENS A G	SPONSORED ADR	826197501	2150	27800	SH	DEFINED	17
SIERRA BANCORP	COM	82620P102	1237	54257	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	12525	181867	SH	DEFINED	3
SIERRA HEALTH SVCS INC	COM	826322109	17	250	SH	DEFINED	11
SIERRA HEALTH SVCS INC	COM	826322109	17	241	SH	DEFINED	12
SIERRA PAC RES NEW	COM	826428104	338	22730	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	1	75	SH	DEFINED	11
SIERRA PAC RES NEW	COM	826428104	90	6094	SH	DEFINED	12
SIERRA PAC RES NEW	COM	826428104	45	3000	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	141	2200	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	372	5800	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	23856	372399	SH	DEFINED	17
SIGMA ALDRICH CORP	COM	826552101	471	7345	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	841	13122	SH	DEFINED	12
SIGMA DESIGNS INC	COM	826565103	82	7500	SH	DEFINED	12
SIGMATEL INC	COM	82661W107	31994	1580732	SH	DEFINED	3
SIGMATEL INC	COM	82661W107	15449	763300	SH	DEFINED	6
SIGMATRON INTL INC	COM	82661L101	411	44906	SH	DEFINED	6
SIGNATURE BK NEW YORK N Y	COM	82669G104	1	34	SH	DEFINED	12
SILGAN HOLDINGS INC	COM	827048109	15461	464854	SH	DEFINED	3
SILGAN HOLDINGS INC	COM	827048109	34059	1023622	SH	DEFINED	6
SILGAN HOLDINGS INC	COM	827048109	441	13250	SH	DEFINED	12
SILICON GRAPHICS INC	COM	827056102	2	2100	SH	DEFINED	12
SILICON IMAGE INC	COM	82705T102	2	200	SH	DEFINED	12
SILICON IMAGE INC	COM	82705T102	1224	137710	SH	DEFINED	3
SILICON LABORATORIES INC	COM	826919102	30	1000	SH	DEFINED	12

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

SILICON STORAGE TECHNOLOGY I	COM	827057100	3	520	SH	DEFINED	12
SILICON STORAGE TECHNOLOGY I	COM	827057100	2085	387532	SH	DEFINED	6
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	10881	2100520	SH	DEFINED	3
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	4275	149900	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	3344	45110	SH	DEFINED	9
SIMON PPTY GROUP INC NEW	COM	828806109	204	2750	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	COM	828806109	489	6600	SH	DEFINED	7
SIMON PPTY GROUP INC NEW	COM	828806109	120	1625	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	COM	828806109	1323	17850	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	4	60	SH	DEFINED	12
SIMON PPTY GROUP INC NEW	COM	828806109	6814	91935	SH	DEFINED	12
SIMPSON MANUFACTURING CO INC	COM	829073105	25	634	SH	DEFINED	11
SIMPSON MANUFACTURING CO INC	COM	829073105	92	2350	SH	DEFINED	12
SINA CORP	ORD	G81477104	57750	2100000	SH	DEFINED	13
SINA CORP	ORD	G81477104	28	1000	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	9	1900	SH	DEFINED	12
SIRIUS SATELLITE RADIO INC	COM	82966U103	10	1500	SH	DEFINED	9
SIRIUS SATELLITE RADIO INC	COM	82966U103	44	6700	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	2193	334819	SH	DEFINED	12
SIX FLAGS INC	COM	83001P109	29	4100	SH	DEFINED	12
SK TELECOM LTD	SPONSORED ADR	78440P108	12	550	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	68066	3161807	SH	DEFINED	6
SKECHERS U S A INC	CL A	830566105	13450	821640	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	2620	93198	SH	DEFINED	12
SKY FINL GROUP INC	COM	83080P103	11724	417080	SH	DEFINED	6
SKY FINL GROUP INC	COM	83080P103	149	5300	SH	DEFINED	11
SKYEPHARMA PLC	SPONSORED ADR	830808101	15	2000	SH	DEFINED	11
SKYLINE CORP	COM	830830105	4	100	SH	DEFINED	12
SKYWEST INC	COM	830879102	184	6863	SH	DEFINED	12
SKYWEST INC	COM	830879102	341	12700	SH	DEFINED	3
SKYWEST INC	COM	830879102	32579	1214728	SH	DEFINED	6
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	617	87892	SH	DEFINED	12
SKYWORKS SOLUTIONS INC	COM	83088M102	252	35900	SH	DEFINED	3
SL GREEN RLTY CORP	COM	78440X101	638	9360	SH	DEFINED	3
SL GREEN RLTY CORP	COM	78440X101	270	3957	SH	DEFINED	12
SLM CORP	COM	78442P106	121	2249	SH	DEFINED	17
SLM CORP	COM	78442P106	1044	19462	SH	DEFINED	12
SLM CORP	COM	78442P106	452	8418	SH	DEFINED	2
SLM CORP	COM	78442P106	78	1455	SH	DEFINED	9
SLM CORP	COM	78442P106	370	6900	SH	DEFINED	11
SMALL CAP PREM & DIV INCM FD	COM	83165P101	177	9600	SH	DEFINED	12
SMART & FINAL INC	COM	831683107	4191	323900	SH	DEFINED	6
SMART & FINAL INC	COM	831683107	255	19700	SH	DEFINED	3
SMEDVIG A S	SPON ADR REP A	83169H105	610	24875	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	814	19182	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	94	2205	SH	DEFINED	17
SMITH A O	COM	831865209	23	800	SH	DEFINED	11
SMITH A O	COM	831865209	5286	185470	SH	DEFINED	3
SMITH A O	COM	831865209	31	1100	SH	DEFINED	2
SMITH A O	COM	831865209	6	200	SH	DEFINED	12
SMITH INTL INC	COM	832110100	3331	100000	SH	DEFINED	7
SMITH INTL INC	COM	832110100	1028	30850	SH	DEFINED	11
SMITH INTL INC	COM	832110100	55	1640	SH	DEFINED	12
SMITHFIELD FOODS INC	COM	832248108	148	5000	SH	DEFINED	2
SMITHFIELD FOODS INC	COM	832248108	3627	122204	SH	DEFINED	12
SMITHFIELD FOODS INC	COM	832248108	21980	740570	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	57	1168	SH	DEFINED	17
SMUCKER J M CO	COM NEW	832696405	1969	40573	SH	DEFINED	2

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

SMUCKER J M CO	COM NEW	832696405	1	29	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	1	16	SH	DEFINED	9
SMUCKER J M CO	COM NEW	832696405	6	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	4031	83050	SH	DEFINED	12
SMUCKER J M CO	COM NEW	832696405	36	740	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	39	3760	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	26	2475	SH	DEFINED	12
SMURFIT-STONE CONTAINER CORP	PFD CV EX A 7%	832727200	78	3410	SH	DEFINED	12
SMURFIT-STONE CONTAINER CORP	COM	832727101	277	26775	SH	DEFINED	5
SNAP ON INC	COM	833034101	1732	47945	SH	DEFINED	12
SNAP ON INC	COM	833034101	39	1080	SH	DEFINED	6
SNAP ON INC	COM	833034101	38	1050	SH	DEFINED	11
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	126	1000	SH	DEFINED	2
SOLECTRON CORP	COM	834182107	7483	1913910	SH	DEFINED	3
SOLECTRON CORP	COM	834182107	52	13410	SH	DEFINED	6
SOLECTRON CORP	COM	834182107	52	13300	SH	DEFINED	4
SOLECTRON CORP	COM	834182107	2	500	SH	DEFINED	2
SOLECTRON CORP	COM	834182107	185	47385	SH	DEFINED	12
SOLECTRON CORP	COM	834182107	402	102750	SH	DEFINED	5
SONIC AUTOMOTIVE INC	CL A	83545G102	1213	54600	SH	DEFINED	3
SONIC AUTOMOTIVE INC	CL A	83545G102	11	500	SH	DEFINED	12
SONIC AUTOMOTIVE INC	CL A	83545G102	19200	864100	SH	DEFINED	6
SONIC CORP	COM	835451105	13	474	SH	DEFINED	11
SONIC CORP	COM	835451105	8317	304090	SH	DEFINED	3
SONIC CORP	COM	835451105	8	300	SH	DEFINED	12
SONIC INNOVATIONS INC	COM	83545M109	10	2300	SH	DEFINED	12
SONICWALL INC	COM	835470105	73	11448	SH	DEFINED	12
SONICWALL INC	COM	835470105	231	36300	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	4978	182289	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	1369	50127	SH	DEFINED	17
SONOCO PRODS CO	COM	835495102	11660	426980	SH	DEFINED	6
SONOCO PRODS CO	COM	835495102	2077	76062	SH	DEFINED	12
SONOSITE INC	COM	83568G104	21	710	SH	DEFINED	12
SONUS NETWORKS INC	COM	835916107	106	18350	SH	DEFINED	12
SONUS PHARMACEUTICALS INC	COM	835692104	64	15000	SH	DEFINED	12
SONY CORP	ADR NEW	835699307	11	320	SH	DEFINED	11
SONY CORP	ADR NEW	835699307	26385	818081	SH	DEFINED	6
SONY CORP	ADR NEW	835699307	7	200	SH	DEFINED	9
SONY CORP	ADR NEW	835699307	284	8571	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	896	27000	SH	DEFINED	2
SOTHEBYS HLDGS INC	CL A	835898107	10	625	SH	DEFINED	12
SOUND FED BANCORP INC	COM	83607V104	668	40000	SH	DEFINED	1
SOURCECORP	COM	836167106	5	225	SH	DEFINED	12
SOURCECORP	COM	836167106	3903	182025	SH	DEFINED	6
SOURCECORP	COM	836167106	1461	68150	SH	DEFINED	3
SOUTH FINL GROUP INC	COM	837841105	19	700	SH	DEFINED	11
SOUTH FINL GROUP INC	COM	837841105	123	4582	SH	DEFINED	12
SOUTH FINL GROUP INC	COM	837841105	23	847	SH	DEFINED	2
SOUTH JERSEY INDS INC	COM	838518108	10167	348900	SH	DEFINED	6
SOUTH JERSEY INDS INC	COM	838518108	26	900	SH	DEFINED	17
SOUTH JERSEY INDS INC	COM	838518108	4046	138841	SH	DEFINED	3
SOUTHCOAST FINANCIAL CORP	COM	84129R100	5	247	SH	DEFINED	12
SOUTHERN CMNTY FINL CORP	COM	842632101	321	35000	SH	DEFINED	1
SOUTHERN CMNTY FINL CORP	COM	842632101	144	15657	SH	DEFINED	12
SOUTHERN CO	COM	842587107	157	4400	SH	DEFINED	7
SOUTHERN CO	COM	842587107	11	300	SH	DEFINED	6
SOUTHERN CO	COM	842587107	251	7010	SH	DEFINED	11
SOUTHERN CO	COM	842587107	6629	185361	SH	DEFINED	17
SOUTHERN CO	COM	842587107	135	3775	SH	DEFINED	2
SOUTHERN CO	COM	842587107	228	6369	SH	DEFINED	5
SOUTHERN CO	COM	842587107	5420	151558	SH	DEFINED	12
SOUTHERN CO	COM	842587107	1098	30808	SH	DEFINED	9

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

SOUTHERN PERU COPPER CORP	COM	843611104	1860	33235	SH	DEFINED	12
SOUTHERN PERU COPPER CORP	COM	843611104	25891	462667	SH	DEFINED	3
SOUTHERN UN CO NEW	COM	844030106	158	6118	SH	DEFINED	12
SOUTHERN UN CO NEW	COM	844030106	19	735	SH	DEFINED	9
SOUTHSIDE BANCSHARES INC	COM	84470P109	48	2538	SH	DEFINED	12
SOUTHWEST AIRLS CO	COM	844741108	69	4595	SH	DEFINED	9
SOUTHWEST AIRLS CO	COM	844741108	1438	96827	SH	DEFINED	17
SOUTHWEST AIRLS CO	COM	844741108	92	6180	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	79	5320	SH	DEFINED	6
SOUTHWEST AIRLS CO	COM	844741108	1397	94097	SH	DEFINED	12
SOUTHWEST AIRLS CO	COM	844741108	21	1430	SH	DEFINED	2
SOUTHWEST BANCORP INC OKLA	COM	844767103	2174	98950	SH	DEFINED	3
SOUTHWEST BANCORP INC OKLA	COM	844767103	2153	98000	SH	DEFINED	6
SOUTHWEST BANCORP INC OKLA	COM	844767103	9	400	SH	DEFINED	12
SOUTHWEST GAS CORP	COM	844895102	55	2000	SH	DEFINED	9
SOUTHWEST GAS CORP	COM	844895102	226	8236	SH	DEFINED	12
SOUTHWEST WTR CO	COM	845331107	141	9745	SH	DEFINED	12
SOUTHWESTERN ENERGY CO	COM	845467109	399	5437	SH	DEFINED	12
SOVEREIGN BANCORP INC	COM	845905108	429	19455	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	31	1387	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	105	4782	SH	DEFINED	17
SOVEREIGN BANCORP INC	COM	845905108	39	1781	SH	DEFINED	9
SOVEREIGN BANCORP INC	COM	845905108	2047	92875	SH	DEFINED	12
SOVEREIGN BANCORP INC	COM	845905108	60	2720	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	5467	248056	SH	DEFINED	1
SOVRAN SELF STORAGE INC	COM	84610H108	5	100	SH	DEFINED	12
SOVRAN SELF STORAGE INC	COM	84610H108	17	353	SH	DEFINED	9
SPARTAN STORES INC	COM	846822104	5281	512696	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	10	489	SH	DEFINED	11
SPATIALIGHT INC	COM	847248101	9	2000	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	1647	13388	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	4351	35362	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	70	570	SH	DEFINED	4
SPDR TR	UNIT SER 1	78462F103	492	4000	SH	DEFINED	5
SPECTRUM BRANDS INC	COM	84762L105	8304	352600	SH	DEFINED	6
SPECTRUM BRANDS INC	COM	84762L105	130	5500	SH	DEFINED	12
SPECTRUM CTL INC	COM	847615101	1	185	SH	DEFINED	12
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	3	677	SH	DEFINED	12
SPECTRUM SIGNAL PROCESSING I	COM	84763F107	32	25000	SH	DEFINED	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	4	100	SH	DEFINED	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	287	7900	SH	DEFINED	3
SPHERION CORP	COM	848420105	140	18419	SH	DEFINED	12
SPHERIX INC	COM	84842R106	7	4530	SH	DEFINED	12
SPINNAKER EXPL CO	COM	84855W109	45	700	SH	DEFINED	12
SPINNAKER EXPL CO	COM	84855W109	43	660	SH	DEFINED	11
SPIRIT FIN CORP	COM	848568309	56	4955	SH	DEFINED	12
SPORTS AUTH INC NEW	COM	84917U109	11235	381620	SH	DEFINED	3
SPORTS AUTH INC NEW	COM	84917U109	1736	58957	SH	DEFINED	12
SPORTSMANS GUIDE INC	COM NEW	848907200	840	30774	SH	DEFINED	3
SPORTSMANS GUIDE INC	COM NEW	848907200	20	730	SH	DEFINED	12
SPRINT NEXTEL CORP	COM FON	852061100	2934	123383	SH	DEFINED	11
SPRINT NEXTEL CORP	COM FON	852061100	60	2535	SH	DEFINED	4
SPRINT NEXTEL CORP	COM FON	852061100	951	40004	SH	DEFINED	5
SPRINT NEXTEL CORP	COM FON	852061100	4567	192035	SH	DEFINED	3
SPRINT NEXTEL CORP	COM FON	852061100	476	20024	SH	DEFINED	2
SPRINT NEXTEL CORP	COM FON	852061100	3844	164487	SH	DEFINED	9
SPRINT NEXTEL CORP	COM FON	852061100	166	6962	SH	DEFINED	17
SPRINT NEXTEL CORP	COM FON	852061100	565125	23764708	SH	DEFINED	10
SPRINT NEXTEL CORP	COM FON	852061100	5988	251778	SH	DEFINED	6
SPRINT NEXTEL CORP	COM FON	852061100	118900	4999999	SH	DEFINED	13
SPRINT NEXTEL CORP	COM FON	852061100	27560381	15897308	SH	DEFINED	8
SPRINT NEXTEL CORP	COM FON	852061100	15	633	SH	DEFINED	7

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

SPRINT NEXTEL CORP	COM FON	852061100	14686	617595	SH	DEFINED	12
SPSS INC	COM	78462K102	2982	124250	SH	DEFINED	3
SPX CORP	COM	784635104	149	3252	SH	DEFINED	9
SPX CORP	COM	784635104	13375	291070	SH	DEFINED	6
SPX CORP	COM	784635104	81	1760	SH	DEFINED	12
SRA INTL INC	CL A	78464R105	114	3200	SH	DEFINED	11
SRA INTL INC	CL A	78464R105	311	8770	SH	DEFINED	12
SSA GLOBAL TECHNOLOGIES INC	COM	78465P108	94	5350	SH	DEFINED	3
ST JOE CO	COM	790148100	1748	27995	SH	DEFINED	12
ST JOE CO	COM	790148100	28	450	SH	DEFINED	11
ST JOE CO	COM	790148100	295	4719	SH	DEFINED	17
ST JOE CO	COM	790148100	11	175	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	9	186	SH	DEFINED	9
ST JUDE MED INC	COM	790849103	674	14412	SH	DEFINED	12
ST JUDE MED INC	COM	790849103	728	15560	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	314	6700	SH	DEFINED	11
ST JUDE MED INC	COM	790849103	36121	771819	SH	DEFINED	17
ST MARY LD & EXPL CO	COM	792228108	7365	201220	SH	DEFINED	3
ST MARY LD & EXPL CO	COM	792228108	140	3825	SH	DEFINED	12
ST MARY LD & EXPL CO	COM	792228108	670	18300	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	13571	370349	SH	DEFINED	6
ST PAUL TRAVELERS INC	COM	792860108	6	140	SH	DEFINED	1
ST PAUL TRAVELERS INC	COM	792860108	28	620	SH	DEFINED	9
ST PAUL TRAVELERS INC	COM	792860108	11792	262800	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	8885	198013	SH	DEFINED	12
ST PAUL TRAVELERS INC	COM	792860108	121	2700	SH	DEFINED	2
ST PAUL TRAVELERS INC	COM	792860108	38687	862195	SH	DEFINED	6
ST PAUL TRAVELERS INC	COM	792860108	11293	251690	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	769410	17147540	SH	DEFINED	8
ST PAUL TRAVELERS INC	COM	792860108	679	15141	SH	DEFINED	5
ST PAUL TRAVELERS INC	COM	792860108	278	6194	SH	DEFINED	11
ST PAUL TRAVELERS INC	COM	792860108	17	385	SH	DEFINED	17
ST PAUL TRAVELERS INC	COM	792860108	163623	3646600	SH	DEFINED	10
STAGE STORES INC	COM NEW	85254C305	674	25085	SH	DEFINED	3
STAGE STORES INC	COM NEW	85254C305	22118	823146	SH	DEFINED	6
STAKTEK HLDGS INC	COM	85256P106	3800	1049731	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	15000	178150	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	7090	84208	SH	DEFINED	1
STANDARD MICROSYSTEMS CORP	COM	853626109	26	880	SH	DEFINED	4
STANDARD MICROSYSTEMS CORP	COM	853626109	19	647	SH	DEFINED	12
STANDARD MTR PRODS INC	COM	853666105	10	1250	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	12910	311002	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	68	1650	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	12751	307190	SH	DEFINED	6
STANDARD REGISTER CO	COM	853887107	1363	91180	SH	DEFINED	3
STANDARD REGISTER CO	COM	853887107	15	1000	SH	DEFINED	12
STANDEX INTL CORP	COM	854231107	5608	213000	SH	DEFINED	6
STANDEX INTL CORP	COM	854231107	2396	90995	SH	DEFINED	12
STANLEY FURNITURE INC	COM NEW	854305208	2	76	SH	DEFINED	11
STANLEY FURNITURE INC	COM NEW	854305208	3711	141700	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	3126	119364	SH	DEFINED	3
STANLEY WKS	COM	854616109	6	125	SH	DEFINED	11
STANLEY WKS	COM	854616109	380	8149	SH	DEFINED	17
STANLEY WKS	COM	854616109	636	13630	SH	DEFINED	12
STANLEY WKS	COM	854616109	1937	41500	SH	DEFINED	6
STANTEC INC	COM	85472N109	21	688	SH	DEFINED	12
STAPLES INC	COM	855030102	259	12127	SH	DEFINED	2
STAPLES INC	COM	855030102	7999	375165	SH	DEFINED	1
STAPLES INC	COM	855030102	24	1125	SH	DEFINED	11
STAPLES INC	COM	855030102	3827	179500	SH	DEFINED	3
STAPLES INC	COM	855030102	274	12874	SH	DEFINED	5
STAPLES INC	COM	855030102	86	4052	SH	DEFINED	9

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

STAPLES INC	COM	855030102	1813	85056	SH	DEFINED	17
STAPLES INC	COM	855030102	521	24437	SH	DEFINED	12
STARBUCKS CORP	COM	855244109	2227	44456	SH	DEFINED	12
STARBUCKS CORP	COM	855244109	38	753	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	133	2650	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	1073	21418	SH	DEFINED	5
STARBUCKS CORP	COM	855244109	45	900	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	17	335	SH	DEFINED	9
STARTEK INC	COM	85569C107	98	7450	SH	DEFINED	12
STARTEK INC	COM	85569C107	3761	284900	SH	DEFINED	6
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	6	100	SH	DEFINED	7
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	118	2068	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	299	5235	SH	DEFINED	12
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	576	10070	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	146	2559	SH	DEFINED	9
STATE AUTO FINL CORP	COM	855707105	1268	40080	SH	DEFINED	3
STATE AUTO FINL CORP	COM	855707105	228	7200	SH	DEFINED	12
STATE FINL SVCS CORP	CL A	856855101	18	500	SH	DEFINED	12
STATE STR CORP	COM	857477103	20366	416314	SH	DEFINED	17
STATE STR CORP	COM	857477103	5	100	SH	DEFINED	6
STATE STR CORP	SPACES	857477202	555	2575	SH	DEFINED	2
STATE STR CORP	SPACES	857477202	11	50	SH	DEFINED	12
STATE STR CORP	COM	857477103	24095	492533	SH	DEFINED	1
STATE STR CORP	COM	857477103	103	2083	SH	DEFINED	9
STATE STR CORP	COM	857477103	382	7800	SH	DEFINED	5
STATE STR CORP	COM	857477103	34	704	SH	DEFINED	4
STATE STR CORP	COM	857477103	56	1150	SH	DEFINED	2
STATE STR CORP	COM	857477103	3743	76517	SH	DEFINED	12
STATE STR CORP	COM	857477103	278	5674	SH	DEFINED	11
STATION CASINOS INC	COM	857689103	1759	26502	SH	DEFINED	12
STATOIL ASA	SPONSORED ADR	85771P102	3767	152565	SH	DEFINED	17
STEAK N SHAKE CO	COM	857873103	9	517	SH	DEFINED	12
STEEL DYNAMICS INC	COM	858119100	33468	985511	SH	DEFINED	3
STEEL TECHNOLOGIES INC	COM	858147101	6	240	SH	DEFINED	12
STEELCASE INC	CL A	858155203	8335	576392	SH	DEFINED	3
STEELCASE INC	CL A	858155203	32	2200	SH	DEFINED	11
STEELCASE INC	CL A	858155203	124	8590	SH	DEFINED	6
STEELCASE INC	CL A	858155203	19	1300	SH	DEFINED	12
STEIN MART INC	COM	858375108	4	200	SH	DEFINED	12
STEIN MART INC	COM	858375108	9967	490980	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	3	100	SH	DEFINED	12
STEINER LEISURE LTD	ORD	P8744Y102	6236	183570	SH	DEFINED	3
STEINWAY MUSICAL INSTRS INC	COM	858495104	8	300	SH	DEFINED	17
STEMCELLS INC	COM	85857R105	7	1300	SH	DEFINED	12
STEPAN CO	COM	858586100	13	500	SH	DEFINED	12
STEREOTAXIS INC	COM	85916J102	2	300	SH	DEFINED	12
STERICYCLE INC	COM	858912108	111	1950	SH	DEFINED	11
STERICYCLE INC	COM	858912108	6801	119001	SH	DEFINED	17
STERICYCLE INC	COM	858912108	49	850	SH	DEFINED	12
STERIS CORP	COM	859152100	363	15270	SH	DEFINED	11
STERIS CORP	COM	859152100	43	1800	SH	DEFINED	17
STERIS CORP	COM	859152100	228	9600	SH	DEFINED	5
STERIS CORP	COM	859152100	17319	727980	SH	DEFINED	3
STERIS CORP	COM	859152100	2725	114531	SH	DEFINED	12
STERIS CORP	COM	859152100	11259	473260	SH	DEFINED	2
STERLING BANCSHARES INC	COM	858907108	88	5950	SH	DEFINED	12
STERLING CONSTRUCTION CO INC	COM	859241101	20	764	SH	DEFINED	12
STERLING FINL CORP	COM	859317109	1216	60325	SH	DEFINED	12
STERLING FINL CORP	COM	859317109	113	5600	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	18	799	SH	DEFINED	12
STERLING FINL CORP WASH	COM	859319105	164	7260	SH	DEFINED	11
STERLING FINL CORP WASH	COM	859319105	4968	220324	SH	DEFINED	6

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

STEWART & STEVENSON SVCS INC	COM	860342104	1201	50355	SH	DEFINED	12
STEWART ENTERPRISES INC	CL A	860370105	29	4385	SH	DEFINED	12
STEWART INFORMATION SVCS COR	COM	860372101	19	375	SH	DEFINED	12
STEWART INFORMATION SVCS COR	COM	860372101	14802	289100	SH	DEFINED	6
STEWART INFORMATION SVCS COR	COM	860372101	7895	154190	SH	DEFINED	3
STEWART W P & CO LTD	COM	G84922106	8	350	SH	DEFINED	11
STEWART W P & CO LTD	COM	G84922106	381	17080	SH	DEFINED	12
STIFEL FINL CORP	COM	860630102	39	1100	SH	DEFINED	12
STILLWATER MNG CO	COM	86074Q102	9	1005	SH	DEFINED	12
STILLWATER MNG CO	COM	86074Q102	2	214	SH	DEFINED	9
STMICROELECTRONICS N V	NY REGISTRY	861012102	909	52595	SH	DEFINED	12
STMICROELECTRONICS N V	NY REGISTRY	861012102	0	63	SH	DEFINED	6
STMICROELECTRONICS N V	NY REGISTRY	861012102	31	1815	SH	DEFINED	11
STONE ENERGY CORP	COM	861642106	202	3303	SH	DEFINED	12
STONE ENERGY CORP	COM	861642106	2173	35593	SH	DEFINED	2
STONE ENERGY CORP	COM	861642106	74828	1225888	SH	DEFINED	6
STONERIDGE INC	COM	86183P102	3520	428250	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	8776	634563	SH	DEFINED	5
STRATEGIC DISTR INC	COM NEW	862701307	0	3	SH	DEFINED	12
STRATEGIC GLOBAL INCOME FD	COM	862719101	62	5069	SH	DEFINED	12
STRATEGIC HOTEL CAP INC	COM	86272T106	6904	378119	SH	DEFINED	3
STRATEX NETWORKS INC	COM	86279T109	7	2818	SH	DEFINED	9
STRATOS INTERNATIONAL INC	COM NEW	863100202	0	2	SH	DEFINED	12
STRATTEC SEC CORP	COM	863111100	3513	67750	SH	DEFINED	6
STRATUS PPTYS INC	COM NEW	863167201	8	411	SH	DEFINED	12
STRAYER ED INC	COM	863236105	7	70	SH	DEFINED	12
STREETTRACKS GOLD TR	GOLD SHS	863307104	671	14360	SH	DEFINED	12
STREETTRACKS GOLD TR	GOLD SHS	863307104	30	645	SH	DEFINED	17
STREETTRACKS GOLD TR	GOLD SHS	863307104	4	95	SH	DEFINED	9
STREETTRACKS GOLD TR	GOLD SHS	863307104	117	2500	SH	DEFINED	2
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	591	9525	SH	DEFINED	12
STRIDE RITE CORP	COM	863314100	19	1500	SH	DEFINED	11
STRIDE RITE CORP	COM	863314100	396	30920	SH	DEFINED	3
STRIDE RITE CORP	COM	863314100	12	900	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	5071	395799	SH	DEFINED	6
STRYKER CORP	COM	863667101	502	10155	SH	DEFINED	5
STRYKER CORP	COM	863667101	18	370	SH	DEFINED	9
STRYKER CORP	COM	863667101	404	8180	SH	DEFINED	17
STRYKER CORP	COM	863667101	158	3200	SH	DEFINED	2
STRYKER CORP	COM	863667101	366	7413	SH	DEFINED	11
STRYKER CORP	COM	863667101	22951	464307	SH	DEFINED	1
STRYKER CORP	COM	863667101	4422	89463	SH	DEFINED	12
STUDENT LN CORP	COM	863902102	36	150	SH	DEFINED	12
STURM RUGER & CO INC	COM	864159108	73	7980	SH	DEFINED	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	370	12889	SH	DEFINED	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUEZ	SPONSORED ADR	864686100	3279	112980	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	13	400	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	0	6	SH	DEFINED	12
SUMMA INDS	COM	86562T105	4	500	SH	DEFINED	11
SUMMA INDS	COM	86562T105	440	58291	SH	DEFINED	6
SUMMIT BK CORP GA	COM	866013105	919	62000	SH	DEFINED	1
SUN BANCORP INC	COM	86663B102	4	210	SH	DEFINED	12
SUN BANCORP INC	COM	86663B102	169	8000	SH	DEFINED	11
SUN COMMUNITIES INC	COM	866674104	21	650	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	21	650	SH	DEFINED	11
SUN HYDRAULICS CORP	COM	866942105	15	600	SH	DEFINED	12
SUN LIFE FINL INC	COM	866796105	332	8850	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	24310	646367	SH	DEFINED	7
SUN LIFE FINL INC	COM	866796105	109	2902	SH	DEFINED	12
SUN MICROSYSTEMS INC	COM	866810104	387	98500	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	119	30251	SH	DEFINED	17

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

SUN MICROSYSTEMS INC	COM	866810104	2347	598678	SH	DEFINED	12
SUN MICROSYSTEMS INC	COM	866810104	267	68148	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	46	11722	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	153	38870	SH	DEFINED	6
SUN MICROSYSTEMS INC	COM	866810104	126	32121	SH	DEFINED	9
SUN MICROSYSTEMS INC	COM	866810104	5338	1358204	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	11869	3019976	SH	DEFINED	4
SUNCOR ENERGY INC	COM	867229106	49684	818850	SH	DEFINED	7
SUNCOR ENERGY INC	COM	867229106	732	12093	SH	DEFINED	12
SUNOCO INC	COM	86764P109	1183	15132	SH	DEFINED	12
SUNOCO INC	COM	86764P109	288	3678	SH	DEFINED	9
SUNOCO INC	COM	86764P109	78	1000	SH	DEFINED	11
SUNOCO INC	COM	86764P109	125	1600	SH	DEFINED	4
SUNOCO INC	COM	86764P109	3317	42420	SH	DEFINED	3
SUNOCO INC	COM	86764P109	225	2880	SH	DEFINED	6
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	3563	92190	SH	DEFINED	3
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	455	11760	SH	DEFINED	12
SUNOPTA INC	COM	8676EP108	12	2500	SH	DEFINED	12
SUNRISE SENIOR LIVING INC	COM	86768K106	33	500	SH	DEFINED	9
SUNRISE SENIOR LIVING INC	COM	86768K106	11	167	SH	DEFINED	11
SUNRISE SENIOR LIVING INC	COM	86768K106	2136	32000	SH	DEFINED	
SUNRISE SENIOR LIVING INC	COM	86768K106	3613	54130	SH	DEFINED	12
SUNSTONE HOTEL INVS INC NEW	COM	867892101	23	950	SH	DEFINED	9
SUNTERRA CORP	COM NEW	86787D208	76	5760	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	14728	212062	SH	DEFINED	12
SUNTRUST BKS INC	COM	867914103	10	150	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	882	12694	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	797	11480	SH	DEFINED	17
SUNTRUST BKS INC	COM	867914103	71	1026	SH	DEFINED	9
SUNTRUST BKS INC	COM	867914103	148	2126	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	262	3775	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	102	1470	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	4370	62923	SH	DEFINED	1
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	1	1100	SH	DEFINED	12
SUPERGEN INC	COM	868059106	6	1000	SH	DEFINED	12
SUPERIOR ENERGY SVCS INC	COM	868157108	23	1000	SH	DEFINED	12
SUPERIOR ENERGY SVCS INC	COM	868157108	55370	2398013	SH	DEFINED	3
SUPERIOR ESSEX INC	COM	86815V105	635	35267	SH	DEFINED	3
SUPERIOR ESSEX INC	COM	86815V105	891	49500	SH	DEFINED	6
SUPERIOR INDS INTL INC	COM	868168105	8363	388600	SH	DEFINED	6
SUPERIOR INDS INTL INC	COM	868168105	18	850	SH	DEFINED	12
SUPERIOR UNIFORM GP INC	COM	868358102	161	12500	SH	DEFINED	12
SUPERTEL HOSPITALITY INC MD	COM	868526104	19	4000	SH	DEFINED	9
SUPERTEX INC	COM	868532102	3	90	SH	DEFINED	12
SUPERVALU INC	COM	868536103	9	280	SH	DEFINED	11
SUPERVALU INC	COM	868536103	366	11752	SH	DEFINED	12
SUPERVALU INC	COM	868536103	14453	464440	SH	DEFINED	6
SUPERVALU INC	COM	868536103	284	9125	SH	DEFINED	5
SUPREME INDS INC	CL A	868607102	993	105700	SH	DEFINED	6
SURMODICS INC	COM	868873100	9	244	SH	DEFINED	11
SURMODICS INC	COM	868873100	17	450	SH	DEFINED	2
SUSQUEHANNA BANCSHARES INC P	COM	869099101	27	1125	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	5347	222500	SH	DEFINED	6
SUSQUEHANNA BANCSHARES INC P	COM	869099101	10	420	SH	DEFINED	9
SUSQUEHANNA BANCSHARES INC P	COM	869099101	438	18210	SH	DEFINED	12
SUSQUEHANNA BANCSHARES INC P	COM	869099101	243	10093	SH	DEFINED	4
SUSSEX BANCORP	COM	869245100	215	15000	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q101	365	7500	SH	DEFINED	11
SVB FINL GROUP	COM	78486Q101	233	4800	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	39425	861747	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	1981	43311	SH	DEFINED	12
SWIFT TRANSN CO	COM	870756103	24673	1393932	SH	DEFINED	3

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

SWIFT TRANSN CO	COM	870756103	10915	616645	SH	DEFINED	6
SWIFT TRANSN CO	COM	870756103	22	1250	SH	DEFINED	12
SWISS HELVETIA FD INC	COM	870875101	15	1000	SH	DEFINED	12
SWISSCOM AG	SPONSORED ADR	871013108	29	885	SH	DEFINED	11
SYBASE INC	COM	871130100	46705	1994249	SH	DEFINED	3
SYBASE INC	COM	871130100	535	22850	SH	DEFINED	11
SYBASE INC	COM	871130100	3016	128789	SH	DEFINED	12
SYBASE INC	COM	871130100	297	12700	SH	DEFINED	5
SYBRON DENTAL SPECIALTIES IN	COM	871142105	51	1215	SH	DEFINED	11
SYBRON DENTAL SPECIALTIES IN	COM	871142105	5122	123193	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	1012	24333	SH	DEFINED	12
SYCAMORE NETWORKS INC	COM	871206108	1	229	SH	DEFINED	12
SYKES ENTERPRISES INC	COM	871237103	2588	217470	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	6973	307714	SH	DEFINED	12
SYMANTEC CORP	COM	871503108	151	6651	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	14031	619216	SH	DEFINED	17
SYMANTEC CORP	COM	871503108	67	2944	SH	DEFINED	9
SYMANTEC CORP	COM	871503108	734	32378	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	7391	326174	SH	DEFINED	5
SYMANTEC CORP	COM	871503108	46	2008	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	2	101	SH	DEFINED	6
SYMANTEC CORP	COM	871503108	640	28239	SH	DEFINED	7
SYMANTEC CORP	COM	871503108	10381	458100	SH	DEFINED	10
SYMANTEC CORP	COM	871503108	157906	6968475	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	11524	508574	SH	DEFINED	4
SYMBION INC DEL	COM	871507109	49	1875	SH	DEFINED	12
SYMBOL TECHNOLOGIES INC	COM	871508107	12	1282	SH	DEFINED	2
SYMBOL TECHNOLOGIES INC	COM	871508107	51	5296	SH	DEFINED	12
SYMYX TECHNOLOGIES	COM	87155S108	26	1000	SH	DEFINED	11
SYMYX TECHNOLOGIES	COM	87155S108	255	9773	SH	DEFINED	12
SYNAGRO TECHNOLOGIES INC	COM NEW	871562203	28	6000	SH	DEFINED	12
SYNALLOY CP DEL	COM	871565107	12	1041	SH	DEFINED	12
SYNAPTICS INC	COM	87157D109	9	500	SH	DEFINED	12
SYNERON MEDICAL LTD	ORD SHS	M87245102	99	2700	SH	DEFINED	12
SYNGENTA AG	SPONSORED ADR	87160A100	50	2401	SH	DEFINED	17
SYNGENTA AG	SPONSORED ADR	87160A100	11	528	SH	DEFINED	9
SYNIVERSE HLDGS INC	COM	87163F106	1978	128410	SH	DEFINED	3
SYNNEX CORP	COM	87162W100	6216	369100	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	11926	631000	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	3	150	SH	DEFINED	12
SYNOVUS FINL CORP	COM	87161C105	2604	93942	SH	DEFINED	12
SYNOVUS FINL CORP	COM	87161C105	33	1192	SH	DEFINED	2
SYNOVUS FINL CORP	COM	87161C105	2359	85100	SH	DEFINED	3
SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEFINED	6
SYNTROLEUM CORP	COM	871630109	101920	7000000	SH	DEFINED	13
SYNTROLEUM CORP	COM	871630109	412	28271	SH	DEFINED	12
SYPRIS SOLUTIONS INC	COM	871655106	344	32000	SH	DEFINED	12
SYSCO CORP	COM	871829107	5061	161323	SH	DEFINED	1
SYSCO CORP	COM	871829107	589	18789	SH	DEFINED	11
SYSCO CORP	COM	871829107	54565	1739399	SH	DEFINED	17
SYSCO CORP	COM	871829107	104	3323	SH	DEFINED	9
SYSCO CORP	COM	871829107	2422	77218	SH	DEFINED	12
SYSCO CORP	COM	871829107	19707	628210	SH	DEFINED	2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1293	157287	SH	DEFINED	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	14801	1795367	SH	DEFINED	6
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	17	750	SH	DEFINED	11
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	7	300	SH	DEFINED	12
TALBOTS INC	COM	874161102	902	30200	SH	DEFINED	9
TALBOTS INC	COM	874161102	5001	167130	SH	DEFINED	3
TALBOTS INC	COM	874161102	107	3590	SH	DEFINED	12
TALISMAN ENERGY INC	COM	87425E103	20907	426600	SH	DEFINED	7
TALISMAN ENERGY INC	COM	87425E103	8672	177550	SH	DEFINED	3

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

TALISMAN ENERGY INC	COM	87425E103	34	700	SH	DEFINED	12
TALISMAN ENERGY INC	COM	87425E103	13	270	SH	DEFINED	1
TALISMAN ENERGY INC	COM	87425E103	15	348	SH	DEFINED	9
TALK AMERICA HLDGS INC	COM NEW	87426R202	25	2607	SH	DEFINED	12
TALK AMERICA HLDGS INC	COM NEW	87426R202	5141	545132	SH	DEFINED	6
TALK AMERICA HLDGS INC	COM NEW	87426R202	5	500	SH	DEFINED	17
TALK AMERICA HLDGS INC	COM NEW	87426R202	6508	690110	SH	DEFINED	3
TALX CORP	COM	874918105	109	3320	SH	DEFINED	12
TALX CORP	COM	874918105	5646	172190	SH	DEFINED	3
TANDY BRANDS ACCESSORIES INC	COM	875378101	1138	98538	SH	DEFINED	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	4871	175166	SH	DEFINED	12
TANGER FACTORY OUTLET CTRS I	COM	875465106	222	8000	SH	DEFINED	1
TANOX INC	COM	87588Q109	23	1600	SH	DEFINED	2
TARGET CORP	COM	87612E106	37514	722389	SH	DEFINED	2
TARGET CORP	COM	87612E106	17333	333770	SH	DEFINED	3
TARGET CORP	COM	87612E106	6133	118097	SH	DEFINED	11
TARGET CORP	COM	87612E106	37	713	SH	DEFINED	4
TARGET CORP	COM	87612E106	5448	104907	SH	DEFINED	12
TARGET CORP	COM	87612E106	8365	161084	SH	DEFINED	1
TARGET CORP	COM	87612E106	21530	414592	SH	DEFINED	6
TARGET CORP	COM	87612E106	17338	333870	SH	DEFINED	17
TARGET CORP	COM	87612E106	150	2930	SH	DEFINED	9
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	103	4000	SH	DEFINED	12
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	10	386	SH	DEFINED	11
TARRAGON CORP	COM	876287103	40	2136	SH	DEFINED	9
TARRAGON CORP	COM	876287103	4	200	SH	DEFINED	12
TASER INTL INC	COM	87651B104	10	1605	SH	DEFINED	12
TASTY BAKING CO	COM	876553306	149	17220	SH	DEFINED	12
TASTY BAKING CO	COM	876553306	35	4000	SH	DEFINED	9
TATA MTRS LTD	SPONSORED ADR	876568502	37	3000	SH	DEFINED	2
TATA MTRS LTD	SPONSORED ADR	876568502	1041	84400	SH	DEFINED	3
TAUBMAN CTRS INC	COM	876664103	32	1000	SH	DEFINED	12
TAYLOR CAP GROUP INC	COM	876851106	2354	62235	SH	DEFINED	6
TAYLOR CAP GROUP INC	COM	876851106	984	26010	SH	DEFINED	3
TBC CORP NEW	COM	872183108	90	2612	SH	DEFINED	12
TBS INTERNATIONAL LIMITED	COM CL A	G86975151	355	34630	SH	DEFINED	3
TC PIPELINES LP	UT COM LTD PRT	87233Q108	510	14565	SH	DEFINED	12
TCF FINL CORP	COM	872275102	117	4390	SH	DEFINED	12
TCF FINL CORP	COM	872275102	7079	264650	SH	DEFINED	2
TCF FINL CORP	COM	872275102	27	1000	SH	DEFINED	17
TCF FINL CORP	COM	872275102	40	1500	SH	DEFINED	11
TCF FINL CORP	COM	872275102	803	30000	SH	DEFINED	3
TCF FINL CORP	COM	872275102	6083	227404	SH	DEFINED	1
TCF FINL CORP	COM	872275102	14	530	SH	DEFINED	6
TCW CONV SECS FD INC	COM	872340104	114	22750	SH	DEFINED	12
TD BANKNORTH INC	COM	87235A101	2	52	SH	DEFINED	9
TD BANKNORTH INC	COM	87235A101	20760	688789	SH	DEFINED	8
TD BANKNORTH INC	COM	87235A101	22	734	SH	DEFINED	6
TD BANKNORTH INC	COM	87235A101	2436	80833	SH	DEFINED	1
TD BANKNORTH INC	COM	87235A101	562	18631	SH	DEFINED	11
TD BANKNORTH INC	COM	87235A101	720	23892	SH	DEFINED	12
TD BANKNORTH INC	COM	87235A101	518	17192	SH	DEFINED	5
TDC A/S	SPONSORED ADR	87236N102	0	49	SH	DEFINED	6
TDC A/S	SPONSORED ADR	87236N102	4	140	SH	DEFINED	11
TDC A/S	SPONSORED ADR	87236N102	72	2685	SH	DEFINED	17
TDK CORP	AMERN DEP SH	872351408	6	80	SH	DEFINED	6
TDK CORP	AMERN DEP SH	872351408	14	190	SH	DEFINED	11
TECH DATA CORP	COM	878237106	160	4350	SH	DEFINED	12
TECH DATA CORP	COM	878237106	41177	1121680	SH	DEFINED	6
TECHNE CORP	COM	878377100	35750	627413	SH	DEFINED	3
TECHNE CORP	COM	878377100	1076	18890	SH	DEFINED	11
TECHNE CORP	COM	878377100	317	5568	SH	DEFINED	12

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

TECHNICAL OLYMPIC USA INC	COM	878483106	25246	965055	SH	DEFINED	3
TECHNIP NEW	SPONSORED ADR	878546209	44449	771547	SH	DEFINED	6
TECHNITROL INC	COM	878555101	14	915	SH	DEFINED	11
TECHNITROL INC	COM	878555101	80	5239	SH	DEFINED	12
TECHNOLOGY INVT CAP CORP	COM	878717305	7788	493197	SH	DEFINED	12
TECHNOLOGY INVT CAP CORP	COM	878717305	52	3263	SH	DEFINED	11
TECHNOLOGY RESH CORP	COM NEW	878727304	266	68100	SH	DEFINED	6
TECHTEAM GLOBAL INC	COM	878311109	1314	108870	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	1626	90226	SH	DEFINED	12
TECO ENERGY INC	COM	872375100	11380	631542	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	24	1333	SH	DEFINED	11
TECO ENERGY INC	COM	872375100	749	41565	SH	DEFINED	17
TECO ENERGY INC	COM	872375100	16514	920700	SH	DEFINED	6
TECO ENERGY INC	COM	872375100	9	500	SH	DEFINED	2
TEEKAY LNG PARTNERS L P	PRTNRSP UNITS	Y8564M105	782	24825	SH	DEFINED	12
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	3	62	SH	DEFINED	11
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	56	1300	SH	DEFINED	12
TEGAL CORP	COM	879008100	3	5000	SH	DEFINED	12
TEJON RANCH CO DEL	COM	879080109	26	562	SH	DEFINED	12
TEKELEC	COM	879101103	2698	128800	SH	DEFINED	3
TEKELEC	COM	879101103	28	1350	SH	DEFINED	11
TEKELEC	COM	879101103	10	500	SH	DEFINED	12
TEKTRONIX INC	COM	879131100	108	4292	SH	DEFINED	12
TEKTRONIX INC	COM	879131100	5324	211020	SH	DEFINED	6
TEKTRONIX INC	COM	879131100	1564	61982	SH	DEFINED	2
TEL OFFSHORE TR	UNIT BEN INT	872382106	0	11	SH	DEFINED	12
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	0	41	SH	DEFINED	9
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	0	51	SH	DEFINED	11
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	14	1080	SH	DEFINED	11
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	34	1000	SH	DEFINED	17
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	46	1360	SH	DEFINED	11
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	27	836	SH	DEFINED	11
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	6	180	SH	DEFINED	9
TELECOMMUNICATION SYS INC	CL A	87929J103	34	12850	SH	DEFINED	12
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	11	350	SH	DEFINED	11
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	4	125	SH	DEFINED	9
TELEDYNE TECHNOLOGIES INC	COM	879360105	17542	508896	SH	DEFINED	3
TELEDYNE TECHNOLOGIES INC	COM	879360105	82	2388	SH	DEFINED	12
TELEFLEX INC	COM	879369106	8790	124687	SH	DEFINED	12
TELEFLEX INC	COM	879369106	71	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	87	1227	SH	DEFINED	11
TELEFLEX INC	COM	879369106	749	10620	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	2900	61482	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	773	15680	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	9056	183610	SH	DEFINED	17
TELEFONICA S A	SPONSORED ADR	879382208	14	275	SH	DEFINED	9
TELEFONICA S A	SPONSORED ADR	879382208	167	3385	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	161	7560	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	32	1500	SH	DEFINED	17
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	54	2532	SH	DEFINED	9
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	16822	791365	SH	DEFINED	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	50	2330	SH	DEFINED	11
TELEGLOBE INTL HLDGS LTD	COM	G87340108	2	500	SH	DEFINED	12
TELEKOM AUSTRIA AG	SPONSORED ADR	87943Q109	31	785	SH	DEFINED	11
TELELESTE CELULAR PART S A	SPON ADR PFD	87943B102	0	4	SH	DEFINED	11
TELENOR ASA	SPONSORED ADR	87944W105	582	21600	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	62	1600	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	4124	105753	SH	DEFINED	3
TELEPHONE & DATA SYS INC	SPL COM	879433860	60	1600	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	39	1025	SH	DEFINED	9
TELEPHONE & DATA SYS INC	COM	879433100	198	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	SPL COM	879433860	190	5065	SH	DEFINED	2

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

TELEPHONE & DATA SYS INC	SPL COM	879433860	925	24640	SH	DEFINED	12
TELEPHONE & DATA SYS INC	SPL COM	879433860	10	267	SH	DEFINED	11
TELEPHONE & DATA SYS INC	SPL COM	879433860	71	1900	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	96	2463	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	40	1025	SH	DEFINED	9
TELEPHONE & DATA SYS INC	COM	879433100	943	24190	SH	DEFINED	12
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	0	49	SH	DEFINED	11
TELEWEST GLOBAL INC	COM	87956T107	32790	1437660	SH	DEFINED	6
TELEWEST GLOBAL INC	COM	87956T107	14906	649480	SH	DEFINED	3
TELIK INC	COM	87959M109	3112	190210	SH	DEFINED	3
TELIK INC	COM	87959M109	2356	144027	SH	DEFINED	12
TELIK INC	COM	87959M109	0	19	SH	DEFINED	17
TELKONET INC	COM	879604106	0	100	SH	DEFINED	12
TELLABS INC	COM	879664100	12879	1224250	SH	DEFINED	6
TELLABS INC	COM	879664100	630	59926	SH	DEFINED	12
TELLABS INC	COM	879664100	141	13450	SH	DEFINED	5
TELLABS INC	COM	879664100	325	30847	SH	DEFINED	9
TELUS CORP	NON-VTG SHS	87971M202	79	1945	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	126	3085	SH	DEFINED	11
TEMPLE INLAND INC	COM	879868107	1499	36700	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	196	4800	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	3128	76566	SH	DEFINED	12
TEMPLETON DRAGON FD INC	COM	88018T101	2167	110869	SH	DEFINED	12
TEMPLETON DRAGON FD INC	COM	88018T101	8067	412633	SH	DEFINED	5
TEMPLETON EMERG MKTS INCOME	COM	880192109	1906	139657	SH	DEFINED	12
TEMPLETON EMERGING MKTS FD I	COM	880191101	430	21700	SH	DEFINED	12
TEMPLETON GLOBAL INCOME FD	COM	880198106	202	23300	SH	DEFINED	12
TEMPLETON RUS AND EAST EUR F	COM	88022F105	225	4000	SH	DEFINED	12
TEMPUR PEDIC INTL INC	COM	88023U101	26	2175	SH	DEFINED	12
TEMPUR PEDIC INTL INC	COM	88023U101	5	400	SH	DEFINED	17
TEMPUR PEDIC INTL INC	COM	88023U101	15101	1275710	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	12500	1113123	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	1574	140167	SH	DEFINED	12
TENET HEALTHCARE CORP	COM	88033G100	6	562	SH	DEFINED	9
TENGASCO INC	COM NEW	88033R205	5	10000	SH	DEFINED	12
TENNANT CO	COM	880345103	633	15446	SH	DEFINED	12
TENNECO AUTOMOTIVE INC	COM	880349105	1	62	SH	DEFINED	12
TENNECO AUTOMOTIVE INC	COM	880349105	3012	172040	SH	DEFINED	3
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1577	38836	SH	DEFINED	12
TERADYNE INC	COM	880770102	4	270	SH	DEFINED	17
TERADYNE INC	COM	880770102	34	2090	SH	DEFINED	12
TERAYON COMMUNICATION SYS	COM	880775101	2001	513181	SH	DEFINED	3
TERAYON COMMUNICATION SYS	COM	880775101	16	4000	SH	DEFINED	12
TEREX CORP NEW	COM	880779103	20	400	SH	DEFINED	11
TEREX CORP NEW	COM	880779103	75633	1530096	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	40	800	SH	DEFINED	12
TERRA INDS INC	COM	880915103	16224	2439650	SH	DEFINED	3
TERRA INDS INC	COM	880915103	35	5210	SH	DEFINED	12
TESORO CORP	COM	881609101	195	2905	SH	DEFINED	12
TESSCO TECHNOLOGIES INC	COM	872386107	1009	77124	SH	DEFINED	6
TESSCO TECHNOLOGIES INC	COM	872386107	2	175	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	1481	88040	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	25	1487	SH	DEFINED	11
TETRA TECHNOLOGIES INC DEL	COM	88162F105	20	637	SH	DEFINED	12
TETRA TECHNOLOGIES INC DEL	COM	88162F105	428	13700	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	981	29355	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	556	16645	SH	DEFINED	11
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	100	3000	SH	DEFINED	9
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	37	1102	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	207	6195	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	12359	369800	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	53	1600	SH	DEFINED	17

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

TEXAS INDS INC	COM	882491103	8	150	SH	DEFINED	12
TEXAS INDS INC	COM	882491103	11	200	SH	DEFINED	9
TEXAS INSTRS INC	COM	882508104	19907	587227	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	805	23739	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	18044	532260	SH	DEFINED	12
TEXAS INSTRS INC	COM	882508104	180	5309	SH	DEFINED	1
TEXAS INSTRS INC	COM	882508104	213	6557	SH	DEFINED	9
TEXAS INSTRS INC	COM	882508104	6780	200000	SH	DEFINED	8
TEXAS INSTRS INC	COM	882508104	10340	305006	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	2679	79036	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	14	400	SH	DEFINED	4
TEXAS INSTRS INC	COM	882508104	882	26010	SH	DEFINED	5
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	7751	269223	SH	DEFINED	1
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	122	4222	SH	DEFINED	12
TEXAS UTD BANCSHARES INC	COM	882838105	682	34881	SH	DEFINED	6
TEXTRON INC	COM	883203101	59	825	SH	DEFINED	11
TEXTRON INC	COM	883203101	14	200	SH	DEFINED	2
TEXTRON INC	COM	883203101	36005	502019	SH	DEFINED	6
TEXTRON INC	COM	883203101	967	13482	SH	DEFINED	5
TEXTRON INC	COM	883203101	2807	39140	SH	DEFINED	12
TEXTRON INC	COM	883203101	4916	68541	SH	DEFINED	3
TEXTRON INC	COM	883203101	681	9500	SH	DEFINED	9
TEXTRON INC	COM	883203101	436	6080	SH	DEFINED	17
TF FINL CORP	COM	872391107	11	400	SH	DEFINED	11
THAI CAP FD INC	COM NEW	882905201	5	500	SH	DEFINED	17
THAI FD INC	COM	882904105	69	7000	SH	DEFINED	12
THE BANK HOLDINGS INC	COM	88331E104	100	5000	SH	DEFINED	1
THERAGENICS CORP	COM	883375107	4	1500	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	226	7300	SH	DEFINED	6
THERMO ELECTRON CORP	COM	883556102	522	16902	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	171	5537	SH	DEFINED	17
THERMO ELECTRON CORP	COM	883556102	51	1635	SH	DEFINED	2
THERMO ELECTRON CORP	COM	883556102	44	1413	SH	DEFINED	11
THERMOGENESIS CORP	COM NEW	883623209	11	2000	SH	DEFINED	12
THOMAS & BETTS CORP	COM	884315102	34	1000	SH	DEFINED	9
THOMAS & BETTS CORP	COM	884315102	31	900	SH	DEFINED	12
THOMSON	SPONSORED ADR	885118109	18785	923413	SH	DEFINED	6
THOMSON CORP	COM	884903105	25066	670312	SH	DEFINED	7
THOR INDS INC	COM	885160101	218	6400	SH	DEFINED	12
THORATEC CORP	COM NEW	885175307	1309	73725	SH	DEFINED	12
THORATEC CORP	COM NEW	885175307	37	2100	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	13	500	SH	DEFINED	11
THORNBURG MTG INC	COM	885218107	311	12400	SH	DEFINED	12
THORNBURG MTG INC	COM	885218107	1645	65630	SH	DEFINED	2
THQ INC	COM NEW	872443403	541	25387	SH	DEFINED	12
TIBCO SOFTWARE INC	COM	88632Q103	7	800	SH	DEFINED	6
TIBCO SOFTWARE INC	COM	88632Q103	351	42000	SH	DEFINED	12
TIDEWATER INC	COM	886423102	31323	647233	SH	DEFINED	6
TIDEWATER INC	COM	886423102	41	850	SH	DEFINED	11
TIDEWATER INC	COM	886423102	8	175	SH	DEFINED	9
TIDEWATER INC	COM	886423102	9	190	SH	DEFINED	3
TIDEWATER INC	COM	886423102	2625	53940	SH	DEFINED	12
TIERONE CORP	COM	88650R108	26	1000	SH	DEFINED	11
TIERONE CORP	COM	88650R108	2326	88390	SH	DEFINED	3
TIFFANY & CO NEW	COM	886547108	2632	66174	SH	DEFINED	17
TIFFANY & CO NEW	COM	886547108	8	200	SH	DEFINED	9
TIFFANY & CO NEW	COM	886547108	3947	99255	SH	DEFINED	12
TIFFANY & CO NEW	COM	886547108	29	725	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	12126	308529	SH	DEFINED	6
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	1	31	SH	DEFINED	11
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	0	11	SH	DEFINED	9
TIMBERLAND BANCORP INC	COM	887098101	956	41200	SH	DEFINED	6

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

TIMBERLAND BANCORP INC	COM	887098101	22	950	SH	DEFINED	12
TIMBERLAND CO	CL A	887100105	14	400	SH	DEFINED	11
TIMBERLAND CO	CL A	887100105	16788	496994	SH	DEFINED	3
TIMBERLAND CO	CL A	887100105	7	200	SH	DEFINED	9
TIMBERLAND CO	CL A	887100105	11539	341600	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	4534	134223	SH	DEFINED	12
TIME WARNER INC	COM	887317105	9	500	SH	DEFINED	6
TIME WARNER INC	COM	887317105	5886	325000	SH	DEFINED	7
TIME WARNER INC	COM	887317105	719742	39742815	SH	DEFINED	8
TIME WARNER INC	COM	887317105	158756	8766187	SH	DEFINED	10
TIME WARNER INC	COM	887317105	857	47339	SH	DEFINED	11
TIME WARNER INC	COM	887317105	9526	526011	SH	DEFINED	3
TIME WARNER INC	COM	887317105	1310	72355	SH	DEFINED	5
TIME WARNER INC	COM	887317105	10177	561978	SH	DEFINED	17
TIME WARNER INC	COM	887317105	9199	507930	SH	DEFINED	2
TIME WARNER INC	COM	887317105	16836	929653	SH	DEFINED	12
TIME WARNER INC	COM	887317105	2970	164075	SH	DEFINED	9
TIME WARNER INC	COM	887317105	79	4348	SH	DEFINED	1
TIMKEN CO	COM	887389104	4965	167577	SH	DEFINED	3
TIMKEN CO	COM	887389104	284	9596	SH	DEFINED	12
TIMKEN CO	COM	887389104	24	800	SH	DEFINED	2
TIMKEN CO	COM	887389104	11952	403370	SH	DEFINED	6
TITAN INTL INC ILL	COM	88830M102	6926	504434	SH	DEFINED	3
TITAN PHARMACEUTICALS INC DE	COM	888314101	2	1000	SH	DEFINED	12
TITANIUM METALS CORP	COM NEW	888339207	2184	55200	SH	DEFINED	3
TIVO INC	COM	888706108	4	800	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	4	200	SH	DEFINED	6
TJX COS INC NEW	COM	872540109	12902	630000	SH	DEFINED	8
TJX COS INC NEW	COM	872540109	5026	245430	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	1	50	SH	DEFINED	1
TJX COS INC NEW	COM	872540109	34	1676	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	507	24770	SH	DEFINED	17
TJX COS INC NEW	COM	872540109	16	767	SH	DEFINED	9
TLC VISION CORP	COM	872549100	7	1000	SH	DEFINED	12
TNS INC	COM	872960109	315	13000	SH	DEFINED	3
TODCO	CL A	88889T107	12	285	SH	DEFINED	11
TODCO	CL A	88889T107	11011	264000	SH	DEFINED	3
TOFUTTI BRANDS INC	COM	88906B105	2	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	1837	41130	SH	DEFINED	3
TOLL BROTHERS INC	COM	889478103	326	7290	SH	DEFINED	12
TOLLGRADE COMMUNICATIONS INC	COM	889542106	0	5	SH	DEFINED	12
TOMKINS PLC	SPONSORED ADR	890030208	101	4900	SH	DEFINED	2
TOO INC	COM	890333107	12	424	SH	DEFINED	12
TOO INC	COM	890333107	32147	1171967	SH	DEFINED	3
TOOTSIE ROLL INDS INC	COM	890516107	592	18655	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	25	772	SH	DEFINED	9
TOOTSIE ROLL INDS INC	COM	890516107	22	690	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	698	21978	SH	DEFINED	12
TOPPS INC	COM	890786106	85	10300	SH	DEFINED	11
TOPPS INC	COM	890786106	57	6925	SH	DEFINED	12
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	3	500	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	8322	157520	SH	DEFINED	6
TOREADOR RES CORP	COM	891050106	11	300	SH	DEFINED	12
TORO CO	COM	891092108	7795	212060	SH	DEFINED	3
TORO CO	COM	891092108	2	58	SH	DEFINED	11
TORO CO	COM	891092108	257	7000	SH	DEFINED	6
TORO CO	COM	891092108	7	200	SH	DEFINED	12
TORO CO	COM	891092108	29	800	SH	DEFINED	9
TORONTO DOMINION BK ONT	COM NEW	891160509	87	1765	SH	DEFINED	12
TORONTO DOMINION BK ONT	COM NEW	891160509	85473	1730645	SH	DEFINED	7
TORTOISE ENERGY CAP CORP	COM	89147U100	143	6032	SH	DEFINED	12
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	131	4150	SH	DEFINED	12

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

TOTAL S A	SPONSORED ADR	89151E109	393	2896	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	7568	55724	SH	DEFINED	17
TOTAL S A	SPONSORED ADR	89151E109	1112	8206	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	11436	84201	SH	DEFINED	2
TOTAL SYS SVCS INC	COM	891906109	927	39772	SH	DEFINED	12
TOTAL SYS SVCS INC	COM	891906109	7	300	SH	DEFINED	11
TOWER GROUP INC	COM	891777104	325	21500	SH	DEFINED	3
TOWN & CTRY TR	SH BEN INT	892081100	119	4100	SH	DEFINED	12
TOWN & CTRY TR	SH BEN INT	892081100	22	750	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	62512	684277	SH	DEFINED	6
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	43	461	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	2697	29201	SH	DEFINED	17
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	18	200	SH	DEFINED	2
TRACK DATA CORP	COM NEW	891918203	17	5044	SH	DEFINED	12
TRACTOR SUPPLY CO	COM	892356106	8600	188390	SH	DEFINED	3
TRACTOR SUPPLY CO	COM	892356106	828	18142	SH	DEFINED	12
TRACTOR SUPPLY CO	COM	892356106	11	238	SH	DEFINED	11
TRADESTATION GROUP INC	COM	89267P105	975	96120	SH	DEFINED	3
TRAFFIX INC	COM	892721101	1	200	SH	DEFINED	12
TRAMMELL CROW CO	COM	89288R106	20	800	SH	DEFINED	11
TRAMMELL CROW CO	COM	89288R106	1343	54400	SH	DEFINED	3
TRANS WORLD ENTMT CORP	COM	89336Q100	747	94700	SH	DEFINED	6
TRANSACTION SYS ARCHITECTS	COM	893416107	5641	202551	SH	DEFINED	6
TRANSACTION SYS ARCHITECTS	COM	893416107	70	2500	SH	DEFINED	12
TRANSACTION SYS ARCHITECTS	COM	893416107	13822	496290	SH	DEFINED	3
TRANSAMERICA INCOME SHS INC	COM	893506105	129	5800	SH	DEFINED	12
TRANSATLANTIC HLDGS INC	COM	893521104	6062	106354	SH	DEFINED	17
TRANSATLANTIC HLDGS INC	COM	893521104	119	2080	SH	DEFINED	6
TRANSATLANTIC HLDGS INC	COM	893521104	55	971	SH	DEFINED	1
TRANSATLANTIC HLDGS INC	COM	893521104	136	2385	SH	DEFINED	12
TRANSATLANTIC HLDGS INC	COM	893521104	160	2812	SH	DEFINED	11
TRANSCANADA CORP	COM	89353D107	29385	960670	SH	DEFINED	7
TRANSCANADA CORP	COM	89353D107	2117	69298	SH	DEFINED	12
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	6	315	SH	DEFINED	9
TRANSMETA CORP DEL	COM	89376R109	1	600	SH	DEFINED	12
TRANSMONTAIGNE INC	COM	893934109	5237	655400	SH	DEFINED	6
TRANSMONTAIGNE INC	COM	893934109	533	66670	SH	DEFINED	3
TRANSMONTAIGNE PARTNERS L P	COM UNIT L P	89376V100	32	1200	SH	DEFINED	3
TRANSOCEAN INC	ORD	G90078109	695	11335	SH	DEFINED	12
TRANSOCEAN INC	ORD	G90078109	17032	277808	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	333	5437	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	3912	63810	SH	DEFINED	11
TRANSOCEAN INC	ORD	G90078109	7817	127500	SH	DEFINED	8
TRANSOCEAN INC	ORD	G90078109	84	1382	SH	DEFINED	9
TRANSOCEAN INC	ORD	G90078109	39	637	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	37	600	SH	DEFINED	4
TRANSWITCH CORP	COM	894065101	6	3200	SH	DEFINED	12
TREDEGAR CORP	COM	894650100	2995	230200	SH	DEFINED	6
TREEHOUSE FOODS INC	COM	89469A104	69	2570	SH	DEFINED	12
TREEHOUSE FOODS INC	COM	89469A104	108	4046	SH	DEFINED	9
TREEHOUSE FOODS INC	COM	89469A104	20	760	SH	DEFINED	17
TREEHOUSE FOODS INC	COM	89469A104	0	15	SH	DEFINED	11
TREX INC	COM	89531P105	1062	44235	SH	DEFINED	12
TRI CONTL CORP	COM	895436103	608	33289	SH	DEFINED	12
TRI VY CORP	COM	895735108	10	1000	SH	DEFINED	12
TRIAD GTY INC	COM	895925105	31	800	SH	DEFINED	12
TRIAD GTY INC	COM	895925105	14040	357974	SH	DEFINED	6
TRIAD HOSPITALS INC	COM	89579K109	2544	56200	SH	DEFINED	6
TRIAD HOSPITALS INC	COM	89579K109	679	15000	SH	DEFINED	17
TRIAD HOSPITALS INC	COM	89579K109	3	69	SH	DEFINED	2
TRIAD HOSPITALS INC	COM	89579K109	3271	72256	SH	DEFINED	3
TRIAD HOSPITALS INC	COM	89579K109	148	3277	SH	DEFINED	12

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

TRIARC COS INC	CL B SER 1	895927309	790	51712	SH	DEFINED	12
TRIARC COS INC	CL A	895927101	438	26100	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	3598	106158	SH	DEFINED	17
TRIBUNE CO NEW	COM	896047107	151	4450	SH	DEFINED	6
TRIBUNE CO NEW	COM	896047107	4	109	SH	DEFINED	9
TRIBUNE CO NEW	COM	896047107	339	10000	SH	DEFINED	4
TRIBUNE CO NEW	COM	896047107	654	19299	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	30	880	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	246	7272	SH	DEFINED	11
TRICO BANCSHARES	COM	896095106	947	44000	SH	DEFINED	12
TRICO BANCSHARES	COM	896095106	1291	59971	SH	DEFINED	6
TRIDENT MICROSYSTEMS INC	COM	895919108	22	700	SH	DEFINED	11
TRIKON TECHNOLOGIES INC	COM NEW	896187408	1	400	SH	DEFINED	12
TRIMBLE NAVIGATION LTD	COM	896239100	10	300	SH	DEFINED	2
TRIMBLE NAVIGATION LTD	COM	896239100	677	20100	SH	DEFINED	3
TRIMBLE NAVIGATION LTD	COM	896239100	476	14140	SH	DEFINED	12
TRIMERIS INC	COM	896263100	32	2100	SH	DEFINED	12
TRINITY INDS INC	COM	896522109	516	12750	SH	DEFINED	6
TRINITY INDS INC	COM	896522109	203	5025	SH	DEFINED	12
TRIPATH IMAGING INC	COM	896942109	1	100	SH	DEFINED	12
TRIPATH IMAGING INC	COM	896942109	1278	181000	SH	DEFINED	3
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	2	500	SH	DEFINED	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	2	459	SH	DEFINED	11
TRIUMPH GROUP INC NEW	COM	896818101	716	19250	SH	DEFINED	12
TRIUMPH GROUP INC NEW	COM	896818101	33	900	SH	DEFINED	11
TRIZEC PROPERTIES INC	COM	89687P107	44	1915	SH	DEFINED	12
TRIZEC PROPERTIES INC	COM	89687P107	3431	149092	SH	DEFINED	9
TRIZEC PROPERTIES INC	COM	89687P107	513	22253	SH	DEFINED	17
TRUE RELIGION APPAREL INC	COM	89784N104	228	13700	SH	DEFINED	12
TRUSTCO BK CORP N Y	COM	898349105	36	2900	SH	DEFINED	11
TRUSTCO BK CORP N Y	COM	898349105	2468	196985	SH	DEFINED	12
TRUSTCO BK CORP N Y	COM	898349105	7	550	SH	DEFINED	9
TRUSTMARK CORP	COM	898402102	34491	1238446	SH	DEFINED	6
TRUSTMARK CORP	COM	898402102	1223	43900	SH	DEFINED	12
TRUSTREET PPTYS INC	PFD CV A	898404207	55	2401	SH	DEFINED	12
TRUSTREET PPTYS INC	COM	898404108	25	1588	SH	DEFINED	12
TRUSTREET PPTYS INC	COM	898404108	23	1500	SH	DEFINED	2
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	3303	112566	SH	DEFINED	3
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	3	100	SH	DEFINED	12
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	6676	227550	SH	DEFINED	6
TS&W CLAYMORE TAX ADVNTG BL	COM	87280R108	122	8890	SH	DEFINED	12
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	9352	259626	SH	DEFINED	3
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	180	5000	SH	DEFINED	12
TSR INC	COM	872885108	352	68400	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	3830	535700	SH	DEFINED	6
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	4	1000	SH	DEFINED	12
TUPPERWARE CORP	COM	899896104	37895	1663500	SH	DEFINED	6
TUPPERWARE CORP	COM	899896104	124	5465	SH	DEFINED	12
TUPPERWARE CORP	COM	899896104	16	705	SH	DEFINED	11
TUPPERWARE CORP	COM	899896104	19142	840310	SH	DEFINED	3
TURKISH INVT FD INC	COM	900145103	10	500	SH	DEFINED	12
TUT SYSTEMS	COM	901103101	2	505	SH	DEFINED	12
TVI CORP NEW	COM	872916101	426	106500	SH	DEFINED	12
TWEETER HOME ENTMT GROUP INC	COM	901167106	3	1000	SH	DEFINED	12
TXU CORP	COM	873168108	11	100	SH	DEFINED	9
TXU CORP	COM	873168108	14	691	SH	DEFINED	11
TXU CORP	COM	873168108	5136	45500	SH	DEFINED	6
TXU CORP	COM	873168108	11	100	SH	DEFINED	2
TXU CORP	COM	873168108	122	1085	SH	DEFINED	17
TXU CORP	COM	873168108	28222	250020	SH	DEFINED	3
TXU CORP	COM	873168108	1707	15125	SH	DEFINED	12
TYCO INTL LTD NEW	COM	902124106	242295	8700000	SH	DEFINED	13

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

TYCO INTL LTD NEW	NOTE	11/1	902124AC0	1155	15000	SH	DEFINED	12
TYCO INTL LTD NEW	COM		902124106	710	25495	SH	DEFINED	9
TYCO INTL LTD NEW	COM		902124106	12388	444816	SH	DEFINED	12
TYCO INTL LTD NEW	COM		902124106	22847	820372	SH	DEFINED	4
TYCO INTL LTD NEW	COM		902124106	11409	409641	SH	DEFINED	5
TYCO INTL LTD NEW	COM		902124106	1046	37557	SH	DEFINED	3
TYCO INTL LTD NEW	COM		902124106	2658	95441	SH	DEFINED	2
TYCO INTL LTD NEW	COM		902124106	1827304	65612350	SH	DEFINED	8
TYCO INTL LTD NEW	COM		902124106	435453	15635658	SH	DEFINED	10
TYCO INTL LTD NEW	COM		902124106	730	26201	SH	DEFINED	11
TYCO INTL LTD NEW	COM		902124106	2915	108780	SH	DEFINED	6
TYCO INTL LTD NEW	COM		902124106	1239	44480	SH	DEFINED	17
TYCO INTL LTD NEW	COM		902124106	903	32425	SH	DEFINED	7
TYLER TECHNOLOGIES INC	COM		902252105	98	11892	SH	DEFINED	17
TYLER TECHNOLOGIES INC	COM		902252105	12	1400	SH	DEFINED	12
TYSON FOODS INC	CL A		902494103	21	1169	SH	DEFINED	2
TYSON FOODS INC	CL A		902494103	162	8960	SH	DEFINED	6
TYSON FOODS INC	CL A		902494103	159	8832	SH	DEFINED	12
TYSON FOODS INC	CL A		902494103	9177	508421	SH	DEFINED	3
TYSON FOODS INC	CL A		902494103	49	2700	SH	DEFINED	9
U S G CORP	COM NEW		903293405	68	995	SH	DEFINED	12
U S G CORP	COM NEW		903293405	60937	886737	SH	DEFINED	3
U S G CORP	COM NEW		903293405	11	164	SH	DEFINED	11
U S PHYSICAL THERAPY INC	COM		90337L108	1421	78270	SH	DEFINED	3
U S SHIPPING PARTNERS L P	COM UNIT		903417103	8	300	SH	DEFINED	12
U S XPRESS ENTERPRISES INC	CL A		90338N103	1987	170400	SH	DEFINED	6
U S XPRESS ENTERPRISES INC	CL A		90338N103	895	76759	SH	DEFINED	12
U STORE IT TR	COM		91274F104	1127	55599	SH	DEFINED	12
UAP HLDG CORP	COM		903441103	3998	220910	SH	DEFINED	3
UAP HLDG CORP	COM		903441103	107	5900	SH	DEFINED	12
UAP HLDG CORP	COM		903441103	13	700	SH	DEFINED	11
UBIQUITEL INC	COM		903474302	6012	687858	SH	DEFINED	3
UBS AG	NAMEN AKT		H8920M855	146	1708	SH	DEFINED	12
UBS AG	NAMEN AKT		H8920M855	5	60	SH	DEFINED	11
UBS AG	NAMEN AKT		H8920M855	1284	15020	SH	DEFINED	3
UBS AG	NAMEN AKT		H8920M855	39	460	SH	DEFINED	17
UCBH HOLDINGS INC	COM		90262T308	1	50	SH	DEFINED	12
UCBH HOLDINGS INC	COM		90262T308	46	2500	SH	DEFINED	1
UGI CORP NEW	COM		902681105	19069	677406	SH	DEFINED	3
UGI CORP NEW	COM		902681105	7	260	SH	DEFINED	12
UGI CORP NEW	COM		902681105	0	2	SH	DEFINED	7
UGI CORP NEW	COM		902681105	51	1800	SH	DEFINED	9
UICI	COM		902737105	34188	949680	SH	DEFINED	6
UICI	COM		902737105	27196	755437	SH	DEFINED	3
UIL HLDG CORP	COM		902748102	52	1000	SH	DEFINED	17
UIL HLDG CORP	COM		902748102	314	6010	SH	DEFINED	12
UIL HLDG CORP	COM		902748102	14	275	SH	DEFINED	11
ULTRA PETROLEUM CORP	COM		903914109	28	500	SH	DEFINED	2
ULTRA PETROLEUM CORP	COM		903914109	10066	176976	SH	DEFINED	12
ULTRALIFE BATTERIES INC	COM		903899102	16	1200	SH	DEFINED	11
ULTRALIFE BATTERIES INC	COM		903899102	1169	90468	SH	DEFINED	12
ULTRATECH INC	COM		904034105	16	1000	SH	DEFINED	11
UMB FINL CORP	COM		902788108	34	523	SH	DEFINED	12
UMB FINL CORP	COM		902788108	3286	50029	SH	DEFINED	6
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT		90458E107	4760	90500	SH	DEFINED	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT		90458E107	279	5300	SH	DEFINED	6
UNICO AMERN CORP	COM		904607108	511	54378	SH	DEFINED	6
UNIFI INC	COM		904677101	1	175	SH	DEFINED	12
UNIFIRST CORP MASS	COM		904708104	3782	107840	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW		904784709	750	10493	SH	DEFINED	12
UNILEVER N V	N Y SHS NEW		904784709	237	3313	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW		904784709	63	884	SH	DEFINED	9

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

UNILEVER N V	N Y SHS NEW	904784709	483	6761	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	393	5507	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	555	7767	SH	DEFINED	5
UNILEVER N V	N Y SHS NEW	904784709	1685	23580	SH	DEFINED	6
UNILEVER PLC	SPON ADR NEW	904767704	34	800	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	9	225	SH	DEFINED	9
UNILEVER PLC	SPON ADR NEW	904767704	42	1000	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	55	1300	SH	DEFINED	7
UNION BANKSHARES CORP	COM	905399101	67	1605	SH	DEFINED	12
UNION PAC CORP	COM	907818108	7604	106050	SH	DEFINED	17
UNION PAC CORP	COM	907818108	1210	16878	SH	DEFINED	12
UNION PAC CORP	COM	907818108	7327	102183	SH	DEFINED	2
UNION PAC CORP	COM	907818108	9	125	SH	DEFINED	9
UNION PAC CORP	COM	907818108	477	6650	SH	DEFINED	11
UNION PAC CORP	COM	907818108	387	5400	SH	DEFINED	5
UNION PAC CORP	COM	907818108	13353	189074	SH	DEFINED	6
UNIONBANCAL CORP	COM	908906100	23923	343136	SH	DEFINED	3
UNISOURCE ENERGY CORP	COM	909205106	35	1060	SH	DEFINED	12
UNISYS CORP	COM	909214108	38	5790	SH	DEFINED	6
UNISYS CORP	COM	909214108	487	73273	SH	DEFINED	9
UNISYS CORP	COM	909214108	22	3387	SH	DEFINED	12
UNIT CORP	COM	909218109	33410	604380	SH	DEFINED	3
UNIT CORP	COM	909218109	111	2000	SH	DEFINED	17
UNIT CORP	COM	909218109	28	500	SH	DEFINED	11
UNITED AUTO GROUP INC	COM	909440109	19485	589750	SH	DEFINED	6
UNITED AUTO GROUP INC	COM	909440109	110	3320	SH	DEFINED	12
UNITED BANKSHARES INC WEST V	COM	909907107	17	500	SH	DEFINED	11
UNITED BANKSHARES INC WEST V	COM	909907107	258	7395	SH	DEFINED	12
UNITED BANKSHARES INC WEST V	COM	909907107	66	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	10441	298733	SH	DEFINED	6
UNITED CMNTY FINL CORP OHIO	COM	909839102	3243	289040	SH	DEFINED	6
UNITED DOMINION REALTY TR IN	COM	910197102	225	9500	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	1803	76093	SH	DEFINED	9
UNITED DOMINION REALTY TR IN	COM	910197102	56	2349	SH	DEFINED	11
UNITED DOMINION REALTY TR IN	COM	910197102	813	34285	SH	DEFINED	12
UNITED FINL CORP MINN	COM	909919102	579	23158	SH	DEFINED	1
UNITED FIRE & CAS CO	COM	910331107	3	65	SH	DEFINED	11
UNITED FIRE & CAS CO	COM	910331107	1925	42666	SH	DEFINED	6
UNITED FIRE & CAS CO	COM	910331107	1824	40425	SH	DEFINED	3
UNITED GUARDIAN INC	COM	910571108	148	18000	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	5312	148600	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	55	1545	SH	DEFINED	12
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	1265	351378	SH	DEFINED	3
UNITED MOBILE HOMES INC	COM	911024107	30	1900	SH	DEFINED	12
UNITED NAT FOODS INC	COM	911163103	8381	237010	SH	DEFINED	11
UNITED NAT FOODS INC	COM	911163103	31	872	SH	DEFINED	12
UNITED ONLINE INC	COM	911268100	2	180	SH	DEFINED	9
UNITED ONLINE INC	COM	911268100	8886	641620	SH	DEFINED	3
UNITED ONLINE INC	COM	911268100	90	6481	SH	DEFINED	12
UNITED ONLINE INC	COM	911268100	38831	2803393	SH	DEFINED	6
UNITED PANAM FINANCIAL CP	COM	911301109	1812	72550	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	1555	22500	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	14057	203340	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	188	2743	SH	DEFINED	9
UNITED PARCEL SERVICE INC	CL B	911312106	8447	122185	SH	DEFINED	17
UNITED PARCEL SERVICE INC	CL B	911312106	607	8784	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	4818	69700	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	194	2806	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	4345	62847	SH	DEFINED	12
UNITED RENTALS INC	COM	911363109	1178	59784	SH	DEFINED	12
UNITED RENTALS INC	COM	911363109	9847	499600	SH	DEFINED	6
UNITED RENTALS INC	COM	911363109	6017	305300	SH	DEFINED	3

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

UNITED RENTALS INC	COM	911363109	47	2380	SH	DEFINED	11
UNITED SEC BANCSHARES INC	SHS	911459105	1578	57509	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	11	203	SH	DEFINED	11
UNITED STATES CELLULAR CORP	COM	911684108	300	5612	SH	DEFINED	3
UNITED STATES CELLULAR CORP	COM	911684108	100	1870	SH	DEFINED	6
UNITED STATES STL CORP NEW	COM	912909108	21	500	SH	DEFINED	3
UNITED STATES STL CORP NEW	COM	912909108	714	16850	SH	DEFINED	12
UNITED STATES STL CORP NEW	COM	912909108	9529	225000	SH	DEFINED	10
UNITED STATES STL CORP NEW	COM	912909108	115353	2723800	SH	DEFINED	8
UNITED STATES STL CORP NEW	COM	912909108	241395	5700000	SH	DEFINED	13
UNITED STATES STL CORP NEW	COM	912909108	7	190	SH	DEFINED	9
UNITED STATIONERS INC	COM	913004107	980	20470	SH	DEFINED	3
UNITED SURGICAL PARTNERS INT	COM	913016309	7928	202700	SH	DEFINED	3
UNITED SURGICAL PARTNERS INT	COM	913016309	59	1500	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	1734	33444	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	3917	75563	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	7880	152000	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	32488	626706	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	8562	165154	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	5854	112931	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	65409	1261757	SH	DEFINED	17
UNITED TECHNOLOGIES CORP	COM	913017109	168	3252	SH	DEFINED	9
UNITED TECHNOLOGIES CORP	COM	913017109	14456	278864	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	15338	295879	SH	DEFINED	2
UNITED THERAPEUTICS CORP DEL	COM	91307C102	13536	193925	SH	DEFINED	3
UNITED UTILS PLC	SPONSORED ADR	91311Q105	15	650	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	391	6964	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	45	800	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	14590	259606	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	578	10290	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	714	12710	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	10566	188000	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	11107	197632	SH	DEFINED	12
UNITEDHEALTH GROUP INC	COM	91324P102	2473694	44015910	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	29006	516116	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	129	2290	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	3167	56187	SH	DEFINED	9
UNITEDHEALTH GROUP INC	COM	91324P102	525342	9347728	SH	DEFINED	10
UNITIL CORP	COM	913259107	570	20284	SH	DEFINED	12
UNITRIN INC	COM	913275103	11	240	SH	DEFINED	6
UNITRIN INC	COM	913275103	562	11841	SH	DEFINED	12
UNIVERSAL COMPRESSION HLDGS	COM	913431102	64	1600	SH	DEFINED	12
UNIVERSAL CORP VA	COM	913456109	7312	188300	SH	DEFINED	12
UNIVERSAL CORP VA	COM	913456109	30163	776800	SH	DEFINED	6
UNIVERSAL CORP VA	COM	913456109	39	1000	SH	DEFINED	17
UNIVERSAL DISPLAY CORP	COM	91347P105	4	385	SH	DEFINED	12
UNIVERSAL ELECTRS INC	COM	913483103	10	600	SH	DEFINED	17
UNIVERSAL ELECTRS INC	COM	913483103	14	800	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	16902	294872	SH	DEFINED	6
UNIVERSAL FST PRODS INC	COM	913543104	258	4500	SH	DEFINED	5
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	24	721	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	314	6600	SH	DEFINED	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	11746	246600	SH	DEFINED	6
UNIVERSAL HLTH SVCS INC	CL B	913903100	1077	22611	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	762	16000	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	405	8500	SH	DEFINED	5
UNIVERSAL TRUCKLOAD SVCS INC	COM	91388P105	53	2850	SH	DEFINED	12
UNIVERSAL TRUCKLOAD SVCS INC	COM	91388P105	865	46580	SH	DEFINED	3
UNIVEST CORP PA	COM	915271100	9	338	SH	DEFINED	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	58	2180	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	130	4891	SH	DEFINED	11
UNIVISION COMMUNICATIONS INC	CL A	914906102	4161	156825	SH	DEFINED	1

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

UNIVISION COMMUNICATIONS INC	CL A	914906102	501	18881	SH	DEFINED	12
UNIZAN FINANCIAL CORP	COM	91528W101	182	7500	SH	DEFINED	12
UNIZAN FINANCIAL CORP	COM	91528W101	15	600	SH	DEFINED	11
UNUMPROVIDENT CORP	COM	91529Y106	6150	300000	SH	DEFINED	10
UNUMPROVIDENT CORP	COM	91529Y106	67650	3300000	SH	DEFINED	13
UNUMPROVIDENT CORP	COM	91529Y106	93058	4539400	SH	DEFINED	8
UNUMPROVIDENT CORP	COM	91529Y106	341	16639	SH	DEFINED	6
UNUMPROVIDENT CORP	COM	91529Y106	2	115	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	31	1500	SH	DEFINED	17
UNUMPROVIDENT CORP	COM	91529Y106	417	20355	SH	DEFINED	9
UNUMPROVIDENT CORP	COM	91529Y106	562	27425	SH	DEFINED	12
UPM KYMMENE CORP	SPONSORED ADR	915436109	7943	394800	SH	DEFINED	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	91	4500	SH	DEFINED	2
URSTADT BIDDLE PPTYS INS	COM	917286106	61	3820	SH	DEFINED	12
URSTADT BIDDLE PPTYS INS	CL A	917286205	45	3000	SH	DEFINED	12
US BANCORP DEL	COM NEW	902973304	23764	846307	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	5573	198459	SH	DEFINED	12
US BANCORP DEL	COM NEW	902973304	318	11327	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	6089	216841	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	17	596	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	32237	1148044	SH	DEFINED	17
US BANCORP DEL	COM NEW	902973304	214	7650	SH	DEFINED	9
US BANCORP DEL	COM NEW	902973304	270	9618	SH	DEFINED	5
US BANCORP DEL	COM NEW	902973304	42435	1511229	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	498	17744	SH	DEFINED	1
USA MOBILITY INC	COM	90341G103	6563	243299	SH	DEFINED	6
USA TRUCK INC	COM	902925106	6686	264273	SH	DEFINED	3
USEC INC	COM	90333E108	47	4168	SH	DEFINED	12
USI HLDGS CORP	COM	90333H101	13	1000	SH	DEFINED	12
UST INC	COM	902911106	15	370	SH	DEFINED	6
UST INC	COM	902911106	2093	50000	SH	DEFINED	17
UST INC	COM	902911106	855	20427	SH	DEFINED	12
UST INC	COM	902911106	377	9000	SH	DEFINED	11
UTI WORLDWIDE INC	ORD	G87210103	95	1225	SH	DEFINED	11
UTI WORLDWIDE INC	ORD	G87210103	10882	140050	SH	DEFINED	1
UTSTARCOM INC	COM	918076100	120	14695	SH	DEFINED	12
UTSTARCOM INC	COM	918076100	1	90	SH	DEFINED	6
V F CORP	COM	918204108	874	15077	SH	DEFINED	12
V F CORP	COM	918204108	47376	817250	SH	DEFINED	3
V F CORP	COM	918204108	12	200	SH	DEFINED	11
V F CORP	COM	918204108	93	1600	SH	DEFINED	2
V F CORP	COM	918204108	254	4390	SH	DEFINED	6
VA SOFTWARE CORP	COM	91819B105	5	3040	SH	DEFINED	12
VAALCO ENERGY INC	COM NEW	91851C201	3454	854944	SH	DEFINED	3
VAALCO ENERGY INC	COM NEW	91851C201	8	2000	SH	DEFINED	11
VALASSIS COMMUNICATIONS INC	COM	918866104	8	200	SH	DEFINED	17
VALASSIS COMMUNICATIONS INC	COM	918866104	218	5586	SH	DEFINED	12
VALEANT PHARMACEUTICALS INTL	COM	91911X104	317	15805	SH	DEFINED	12
VALENCE TECHNOLOGY INC	COM	918914102	2	600	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	47121	416782	SH	DEFINED	3
VALERO ENERGY CORP NEW	COM	91913Y100	1101	9737	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	4974	43991	SH	DEFINED	17
VALERO ENERGY CORP NEW	COM	91913Y100	45	400	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM	91913Y100	104	920	SH	DEFINED	9
VALERO ENERGY CORP NEW	COM	91913Y100	130	1150	SH	DEFINED	2
VALERO L P	COM UT LTD PRT	91913W104	2038	35759	SH	DEFINED	12
VALLEY NATL BANCORP	COM	919794107	26	1154	SH	DEFINED	12
VALMONT INDS INC	COM	920253101	23	800	SH	DEFINED	2
VALOR COMMUNICATIONS GROUP I	COM	920255106	4	300	SH	DEFINED	9
VALOR COMMUNICATIONS GROUP I	COM	920255106	204	15000	SH	DEFINED	
VALOR COMMUNICATIONS GROUP I	COM	920255106	2813	206390	SH	DEFINED	12
VALSPAR CORP	COM	920355104	5612	250981	SH	DEFINED	12

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

VALSPAR CORP	COM	920355104	7086	316920	SH	DEFINED	2
VALSPAR CORP	COM	920355104	102	4582	SH	DEFINED	11
VALUECLICK INC	COM	92046N102	15	900	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN II	SH BEN INT	92112K107	20	1500	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	589	40263	SH	DEFINED	12
VAN KAMPEN BD FD	COM	920955101	132	7525	SH	DEFINED	12
VAN KAMPEN CALIF MUN TR	SH BEN INT	920910106	13	1359	SH	DEFINED	12
VAN KAMPEN FLA QUALITY MUN T	COM	920921103	28	1900	SH	DEFINED	12
VAN KAMPEN HIGH INCOME TR II	SH BEN INT	920913100	19	4326	SH	DEFINED	12
VAN KAMPEN INCOME TR	SH BEN INT	920957107	55	9442	SH	DEFINED	12
VAN KAMPEN MUN INCOME TR	COM	920909108	980	111801	SH	DEFINED	12
VAN KAMPEN MUN OPPORTUNITY I	COM	920944105	175	12950	SH	DEFINED	12
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	78	5344	SH	DEFINED	12
VAN KAMPEN MUN TR	SH BEN INT	920919107	606	42187	SH	DEFINED	12
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	91	5561	SH	DEFINED	12
VAN KAMPEN OHIO VALUE MUN IN	COM SH BEN INT	92112W101	9	650	SH	DEFINED	12
VAN KAMPEN PA QUALITY MUN TR	COM	920924107	47	3205	SH	DEFINED	12
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	77	5205	SH	DEFINED	12
VAN KAMPEN SENIOR INCOME TR	COM	920961109	528	66503	SH	DEFINED	12
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	13	1000	SH	DEFINED	12
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	175	11500	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	141	9485	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE N J	COM	920933108	66	4000	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	GROWTH VIPERS	922908736	63	1200	SH	DEFINED	12
VANGUARD INDEX TR	STK MRK VIPERS	922908769	7	60	SH	DEFINED	12
VANGUARD SECTOR INDEX FDS	MATLS VIPERS	92204A801	763	13600	SH	DEFINED	12
VANGUARD SECTOR INDEX FDS	HTH CARE VIPER	92204A504	1283	24000	SH	DEFINED	12
VARIAN INC	COM	922206107	21	600	SH	DEFINED	2
VARIAN INC	COM	922206107	10	302	SH	DEFINED	9
VARIAN INC	COM	922206107	15	425	SH	DEFINED	12
VARIAN MED SYS INC	COM	92220P105	462	11700	SH	DEFINED	12
VARIAN MED SYS INC	COM	92220P105	134	3400	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	580	14675	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	188	4750	SH	DEFINED	11
VARIAN MED SYS INC	COM	92220P105	48	1208	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	55	1400	SH	DEFINED	17
VARIAN MED SYS INC	COM	92220P105	18235	461535	SH	DEFINED	1
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	90	2125	SH	DEFINED	12
VASCULAR SOLUTIONS INC	COM	92231M109	5	500	SH	DEFINED	12
VASOGEN INC	COM	92232F103	1	500	SH	DEFINED	12
VASOMEDICAL INC	COM	922321104	6	10000	SH	DEFINED	2
VASOMEDICAL INC	COM	922321104	6	10000	SH	DEFINED	12
VCA ANTECH INC	COM	918194101	2947	115480	SH	DEFINED	12
VECTOR GROUP LTD	COM	92240M108	8	399	SH	DEFINED	1
VECTOR GROUP LTD	COM	92240M108	23	1137	SH	DEFINED	12
VECTREN CORP	COM	92240G101	3650	128752	SH	DEFINED	3
VECTREN CORP	COM	92240G101	8452	298130	SH	DEFINED	6
VECTREN CORP	COM	92240G101	198	6982	SH	DEFINED	2
VECTREN CORP	COM	92240G101	19	666	SH	DEFINED	12
VEECO INSTRS INC DEL	COM	922417100	718	44757	SH	DEFINED	3
VEECO INSTRS INC DEL	COM	922417100	3	200	SH	DEFINED	12
VEECO INSTRS INC DEL	COM	922417100	16	1000	SH	DEFINED	11
VELCRO INDS N V	COM	922571104	13	1000	SH	DEFINED	12
VENTANA MED SYS INC	COM	92276H106	76	2000	SH	DEFINED	12
VENTAS INC	COM	92276F100	45	1400	SH	DEFINED	4
VENTAS INC	COM	92276F100	98	3048	SH	DEFINED	12
VENTIV HEALTH INC	COM	922793104	19	733	SH	DEFINED	12
VENTIV HEALTH INC	COM	922793104	35738	1363530	SH	DEFINED	3
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	0	33	SH	DEFINED	6

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

VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	317	7475	SH	DEFINED	11
VERISIGN INC	COM	92343E102	375	17550	SH	DEFINED	11
VERISIGN INC	COM	92343E102	0	4	SH	DEFINED	2
VERISIGN INC	COM	92343E102	346	16200	SH	DEFINED	5
VERISIGN INC	COM	92343E102	13152	615420	SH	DEFINED	12
VERITAS DGC INC	COM	92343P107	4	100	SH	DEFINED	12
VERITY INC	COM	92343C106	1	80	SH	DEFINED	12
VERITY INC	COM	92343C106	9	845	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	5668	173398	SH	DEFINED	17
VERIZON COMMUNICATIONS	COM	92343V104	3513	107809	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	3910	119615	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	14158	433111	SH	DEFINED	12
VERIZON COMMUNICATIONS	COM	92343V104	154	4708	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	31830	973672	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	991	30308	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM	92343V104	240	7350	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	651	19916	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	4318	132096	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	30689	938779	SH	DEFINED	3
VERTEX PHARMACEUTICALS INC	COM	92532F100	42	1900	SH	DEFINED	11
VERTEX PHARMACEUTICALS INC	COM	92532F100	383	17155	SH	DEFINED	12
VERTICALNET INC	COM NEW	92532L206	0	140	SH	DEFINED	12
VERTICALNET INC	COM NEW	92532L206	0	760	SH	DEFINED	17
VERTRUE INC	COM	92534N101	1267	34850	SH	DEFINED	3
VERTRUE INC	COM	92534N101	4973	136800	SH	DEFINED	6
VIACELL INC	COM	92554J105	8	1350	SH	DEFINED	12
VIACELL INC	COM	92554J105	1960	337950	SH	DEFINED	3
VIACOM INC	CL B	925524308	621	18800	SH	DEFINED	5
VIACOM INC	CL B	925524308	96	2912	SH	DEFINED	9
VIACOM INC	CL B	925524308	82	2477	SH	DEFINED	11
VIACOM INC	CL B	925524308	1	41	SH	DEFINED	1
VIACOM INC	CL B	925524308	998	30223	SH	DEFINED	17
VIACOM INC	CL B	925524308	4257	128948	SH	DEFINED	12
VIACOM INC	CL B	925524308	5805	175842	SH	DEFINED	3
VIACOM INC	CL B	925524308	221	6700	SH	DEFINED	6
VIACOM INC	CL B	925524308	109	3311	SH	DEFINED	2
VIACOM INC	CL A	925524100	2725	82027	SH	DEFINED	12
VIACOM INC	CL A	925524100	53	1600	SH	DEFINED	9
VIACOM INC	CL A	925524100	133	4000	SH	DEFINED	2
VIACOM INC	CL A	925524100	73	2190	SH	DEFINED	17
VIAD CORP	COM NEW	92552R406	9	325	SH	DEFINED	9
VIAD CORP	COM NEW	92552R406	18	656	SH	DEFINED	12
VIASYS HEALTHCARE INC	COM NEW	92553Q209	0	1	SH	DEFINED	2
VIASYS HEALTHCARE INC	COM NEW	92553Q209	2713	108550	SH	DEFINED	3
VICAL INC	COM	925602104	11	2300	SH	DEFINED	12
VICOR CORP	COM	925815102	30	2000	SH	DEFINED	12
VIGNETTE CORP	COM NEW	926734401	1	50	SH	DEFINED	12
VIGNETTE CORP	COM NEW	926734401	474	29800	SH	DEFINED	3
VILLAGE BK & TR FINANCIAL CO	COM	92705T101	1	100	SH	DEFINED	12
VILLAGE SUPER MKT INC	CL A NEW	927107409	43	830	SH	DEFINED	12
VINEYARD NATL BANCORP	COM	927426106	1049	35500	SH	DEFINED	3
VINTAGE PETE INC	COM	927460105	2931	64200	SH	DEFINED	3
VION PHARMACEUTICALS INC	COM	927624106	3	1400	SH	DEFINED	12
VIRGINIA COMM BANCORP INC	COM	92778Q109	373	13765	SH	DEFINED	12
VIROPHARMA INC	COM	928241108	33513	1611218	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	12	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	29	2394	SH	DEFINED	9
VISHAY INTERTECHNOLOGY INC	COM	928298108	64	5370	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	12	988	SH	DEFINED	12
VISTACARE INC	CL A	92839Y109	8	556	SH	DEFINED	11
VISTEON CORP	COM	92839U107	4	390	SH	DEFINED	9
VISTEON CORP	COM	92839U107	15	1499	SH	DEFINED	12

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

VISTEON CORP	COM	92839U107	1	52	SH	DEFINED	2
VISUAL NETWORKS INC	COM	928444108	7	5072	SH	DEFINED	12
VITAL IMAGES INC	COM	92846N104	266	11940	SH	DEFINED	12
VITAL SIGNS INC	COM	928469105	2023	43900	SH	DEFINED	3
VITESSE SEMICONDUCTOR CORP	COM	928497106	21	11330	SH	DEFINED	12
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	336	10258	SH	DEFINED	9
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	1705	52173	SH	DEFINED	6
VIVUS INC	COM	928551100	0	11	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	7	280	SH	DEFINED	9
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	24007	948651	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	5175	199251	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	24513	943901	SH	DEFINED	17
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	2435	93759	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	821	31615	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	7108	273685	SH	DEFINED	11
VOLT INFORMATION SCIENCES IN	COM	928703107	2032	100000	SH	DEFINED	6
VORNADO RLTY TR	SH BEN INT	929042109	655	7563	SH	DEFINED	12
VORNADO RLTY TR	SH BEN INT	929042109	15171	175150	SH	DEFINED	3
VORNADO RLTY TR	SH BEN INT	929042109	813	9388	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	17	200	SH	DEFINED	17
VORNADO RLTY TR	SH BEN INT	929042109	2468	28516	SH	DEFINED	9
VULCAN INTL CORP	COM	929136109	0	0	SH	DEFINED	12
VULCAN MATLS CO	COM	929160109	512	6900	SH	DEFINED	12
VULCAN MATLS CO	COM	929160109	17	225	SH	DEFINED	11
W & T OFFSHORE INC	COM	92922P106	24393	752180	SH	DEFINED	3
W & T OFFSHORE INC	COM	92922P106	32	1000	SH	DEFINED	11
W HLDG CO INC	COM	929251106	19150	2003153	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	83	3100	SH	DEFINED	17
W P CAREY & CO LLC	COM	92930Y107	551	20476	SH	DEFINED	12
W-H ENERGY SVCS INC	COM	92925E108	17585	542402	SH	DEFINED	3
WABASH NATL CORP	COM	929566107	4	200	SH	DEFINED	12
WABTEC CORP	COM	929740108	1261	46225	SH	DEFINED	12
WABTEC CORP	COM	929740108	12519	458906	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	1168	24535	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	3756	78928	SH	DEFINED	5
WACHOVIA CORP 2ND NEW	COM	929903102	14933	313789	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	25101	527450	SH	DEFINED	12
WACHOVIA CORP 2ND NEW	COM	929903102	552	11606	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	6754	141920	SH	DEFINED	17
WACHOVIA CORP 2ND NEW	COM	929903102	683	14365	SH	DEFINED	9
WACHOVIA CORP 2ND NEW	COM	929903102	808	16982	SH	DEFINED	11
WACHOVIA CORP 2ND NEW	COM	929903102	51607	1084413	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	1595	33515	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	346	7257	SH	DEFINED	1
WADDELL & REED FINL INC	CL A	930059100	26	1350	SH	DEFINED	11
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	1002	96285	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	19975	455845	SH	DEFINED	12
WAL MART STORES INC	COM	931142103	41145	938944	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	3156	72022	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	464	10580	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	1534	35000	SH	DEFINED	8
WAL MART STORES INC	COM	931142103	10962	250150	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	531	12112	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	46	1042	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	22227	507232	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	2134	48699	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	5385	122948	SH	DEFINED	9
WAL MART STORES INC	COM	931142103	434	9900	SH	DEFINED	6
WALGREEN CO	COM	931422109	7	150	SH	DEFINED	7
WALGREEN CO	COM	931422109	24141	555590	SH	DEFINED	1
WALGREEN CO	COM	931422109	911	20964	SH	DEFINED	11
WALGREEN CO	COM	931422109	8903	204892	SH	DEFINED	12

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

WALGREEN CO	COM	931422109	5385	123932	SH	DEFINED	2
WALGREEN CO	COM	931422109	131	3011	SH	DEFINED	4
WALGREEN CO	COM	931422109	2002	46075	SH	DEFINED	5
WALGREEN CO	COM	931422109	4361	100367	SH	DEFINED	3
WALGREEN CO	COM	931422109	116	2653	SH	DEFINED	9
WALGREEN CO	COM	931422109	35351	813598	SH	DEFINED	17
WALTER INDS INC	COM	93317Q105	29	600	SH	DEFINED	12
WALTER INDS INC	COM	93317Q105	28188	576200	SH	DEFINED	3
WARNACO GROUP INC	COM NEW	934390402	12252	559190	SH	DEFINED	3
WARNER MUSIC GROUP CORP	COM	934550104	148	8000	SH	DEFINED	
WARREN RES INC	COM	93564A100	13	800	SH	DEFINED	12
WARWICK VALLEY TEL CO	COM	936750108	191	8400	SH	DEFINED	6
WASHINGTON BKG CO OAK HBR WA	COM	937303105	847	45953	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	46887	2078328	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	1924	85288	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	445	19718	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	23	1012	SH	DEFINED	12
WASHINGTON FED INC	COM	938824109	37	1636	SH	DEFINED	11
WASHINGTON FED INC	COM	938824109	37	1645	SH	DEFINED	9
WASHINGTON GROUP INTL INC	COM NEW	938862208	3278	55653	SH	DEFINED	14
WASHINGTON MUT INC	COM	939322103	3167	80745	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	27521	701716	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	1507	38436	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	322	8215	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	1505	38380	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	8659	220780	SH	DEFINED	12
WASHINGTON MUT INC	COM	939322103	175	4450	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	535	13640	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	3273	83642	SH	DEFINED	9
WASHINGTON MUT INC	COM	939322103	117252	2989600	SH	DEFINED	10
WASHINGTON MUT INC	COM	939322103	267	6800	SH	DEFINED	7
WASHINGTON MUT INC	COM	939322103	453605	11565661	SH	DEFINED	8
WASHINGTON POST CO	CL B	939640108	2034	2535	SH	DEFINED	17
WASHINGTON POST CO	CL B	939640108	440	548	SH	DEFINED	12
WASHINGTON POST CO	CL B	939640108	132	165	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1124	36118	SH	DEFINED	12
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	249	8006	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	25	800	SH	DEFINED	11
WASHINGTON SVGBK FSB WALDRF	COM	939696100	36	3950	SH	DEFINED	12
WASHINGTON TR BANCORP	COM	940610108	152	5589	SH	DEFINED	12
WASTE CONNECTIONS INC	COM	941053100	11	307	SH	DEFINED	9
WASTE CONNECTIONS INC	COM	941053100	26	750	SH	DEFINED	17
WASTE CONNECTIONS INC	COM	941053100	1630	46460	SH	DEFINED	3
WASTE INDUSTRIES USA INC	COM	941057101	3	225	SH	DEFINED	12
WASTE INDUSTRIES USA INC	COM	941057101	2624	197279	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	4	150	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	725	25347	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	2250	78775	SH	DEFINED	9
WASTE MGMT INC DEL	COM	94106L109	8806	307799	SH	DEFINED	5
WASTE MGMT INC DEL	COM	94106L109	433	15150	SH	DEFINED	7
WASTE MGMT INC DEL	COM	94106L109	5995	209559	SH	DEFINED	12
WASTE MGMT INC DEL	COM	94106L109	168	5860	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	16013	559685	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	144068	5035589	SH	DEFINED	10
WASTE MGMT INC DEL	COM	94106L109	615273	21505521	SH	DEFINED	8
WATER PIK TECHNOLOGIES INC	COM	94113U100	5	234	SH	DEFINED	12
WATER PIK TECHNOLOGIES INC	COM	94113U100	2373	116900	SH	DEFINED	6
WATERS CORP	COM	941848103	331	7950	SH	DEFINED	12
WATERS CORP	COM	941848103	1939	46604	SH	DEFINED	17
WATERS CORP	COM	941848103	21	500	SH	DEFINED	9

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

WATERSIDE CAP CORP	COM	941872103	23	5613	SH	DEFINED	12
WATSCO INC	COM	942622200	5706	107430	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	2131	58208	SH	DEFINED	12
WATSON PHARMACEUTICALS INC	COM	942683103	29105	795010	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	COM	942683103	9	250	SH	DEFINED	9
WATSON PHARMACEUTICALS INC	COM	942683103	231	6300	SH	DEFINED	5
WATTS WATER TECHNOLOGIES INC	CL A	942749102	29	1000	SH	DEFINED	12
WATTS WATER TECHNOLOGIES INC	CL A	942749102	29	1000	SH	DEFINED	9
WAUSAU PAPER CORP	COM	943315101	225	17983	SH	DEFINED	12
WAVE SYSTEMS CORP	CL A	943526103	18	19300	SH	DEFINED	12
WCI CMNTYS INC	COM	92923C104	2329	82100	SH	DEFINED	6
WCI CMNTYS INC	COM	92923C104	11410	402200	SH	DEFINED	3
WD-40 CO	COM	929236107	987	37235	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	5	70	SH	DEFINED	2
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1113	16210	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	94	1365	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM	G95089101	555	8090	SH	DEFINED	5
WEATHERFORD INTERNATIONAL LT	COM	G95089101	21	300	SH	DEFINED	11
WEBEX COMMUNICATIONS INC	COM	94767L109	119	4875	SH	DEFINED	12
WEBMD CORP	COM	94769M105	10537	951030	SH	DEFINED	12
WEBMD CORP	COM	94769M105	22	2000	SH	DEFINED	1
WEBSense INC	COM	947684106	10	200	SH	DEFINED	11
WEBSense INC	COM	947684106	9	180	SH	DEFINED	12
WEBSTER FINL CORP CONN	COM	947890109	21944	488070	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	2889	64268	SH	DEFINED	12
WEBSTER FINL CORP CONN	COM	947890109	303	6750	SH	DEFINED	11
WEIDER NUTRITION INTL INC	CL A	948603105	510	96500	SH	DEFINED	6
WEIGHT WATCHERS INTL INC NEW	COM	948626106	12	225	SH	DEFINED	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	101	2661	SH	DEFINED	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2727	72037	SH	DEFINED	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	83	2200	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	4150	109632	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	16	400	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	350	8750	SH	DEFINED	3
WEIS MKTS INC	COM	948849104	1307	32677	SH	DEFINED	12
WEIS MKTS INC	COM	948849104	32	800	SH	DEFINED	11
WELLCARE HEALTH PLANS INC	COM	94946T106	12881	347663	SH	DEFINED	3
WELLCARE HEALTH PLANS INC	COM	94946T106	15	400	SH	DEFINED	11
WELLCARE HEALTH PLANS INC	COM	94946T106	20	540	SH	DEFINED	12
WELLCHOICE INC	COM	949475107	6	80	SH	DEFINED	6
WELLCHOICE INC	COM	949475107	8	100	SH	DEFINED	12
WELLMAN INC	COM	949702104	568	89725	SH	DEFINED	6
WELLMAN INC	COM	949702104	4	580	SH	DEFINED	12
WELLPOINT INC	COM	94973V107	8	100	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	11605	153062	SH	DEFINED	17
WELLPOINT INC	COM	94973V107	15	200	SH	DEFINED	9
WELLPOINT INC	COM	94973V107	87	1150	SH	DEFINED	1
WELLPOINT INC	COM	94973V107	398616	5257400	SH	DEFINED	8
WELLPOINT INC	COM	94973V107	28323	373550	SH	DEFINED	3
WELLPOINT INC	COM	94973V107	5147	67880	SH	DEFINED	12
WELLPOINT INC	COM	94973V107	178	2353	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	91	1200	SH	DEFINED	4
WELLPOINT INC	COM	94973V107	443	5840	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	1412	24107	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	4176	71300	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	1246	21279	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	2713	46329	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	34823	594557	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	12148	207404	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	13735	234506	SH	DEFINED	12
WELLS FARGO & CO NEW	COM	949746101	8964	153053	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	428	7311	SH	DEFINED	1

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

WELLS FARGO & CO NEW	COM	949746101	152	2600	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	219	3755	SH	DEFINED	9
WELLSFORD REAL PPTYS INC	COM NEW	950240200	1054	55439	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	165	3650	SH	DEFINED	12
WENDYS INTL INC	COM	950590109	3386	75000	SH	DEFINED	7
WENDYS INTL INC	COM	950590109	1	20	SH	DEFINED	6
WERNER ENTERPRISES INC	COM	950755108	455	26323	SH	DEFINED	12
WERNER ENTERPRISES INC	COM	950755108	2308	133500	SH	DEFINED	6
WESBANCO INC	COM	950810101	80	2917	SH	DEFINED	12
WESBANCO INC	COM	950810101	30	1075	SH	DEFINED	11
WESBANCO INC	COM	950810101	5305	192900	SH	DEFINED	6
WESBANCO INC	COM	950810101	7	255	SH	DEFINED	2
WESCO FINL CORP	COM	950817106	34	100	SH	DEFINED	12
WESCO INTL INC	COM	95082P105	2	67	SH	DEFINED	11
WESCO INTL INC	COM	95082P105	17434	514734	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	2037	81460	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	338	13520	SH	DEFINED	3
WEST CORP	COM	952355105	3822	102212	SH	DEFINED	3
WEST MARINE INC	COM	954235107	15	1000	SH	DEFINED	9
WEST MARINE INC	COM	954235107	18	1200	SH	DEFINED	12
WEST PHARMACEUTICAL SVSC INC	COM	955306105	150	5046	SH	DEFINED	12
WEST PHARMACEUTICAL SVSC INC	COM	955306105	115	3860	SH	DEFINED	11
WEST PHARMACEUTICAL SVSC INC	COM	955306105	8711	293582	SH	DEFINED	3
WESTAFF INC	COM	957070105	836	181765	SH	DEFINED	6
WESTAMERICA BANCORPORATION	COM	957090103	10	200	SH	DEFINED	12
WESTAR ENERGY INC	COM	95709T100	26	1059	SH	DEFINED	2
WESTAR ENERGY INC	COM	95709T100	214	8850	SH	DEFINED	6
WESTAR ENERGY INC	COM	95709T100	45	1871	SH	DEFINED	9
WESTAR ENERGY INC	COM	95709T100	78	3242	SH	DEFINED	12
WESTCORP INC	COM	957907108	17368	294866	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	4	1000	SH	DEFINED	12
WESTELL TECHNOLOGIES INC	CL A	957541105	2564	704500	SH	DEFINED	6
WESTERN ALLIANCE BANCORP	COM	957638109	17	600	SH	DEFINED	11
WESTERN ASSET CLAYMORE US TR	COM SH BEN INT	95766Q106	6536	525371	SH	DEFINED	12
WESTERN ASSET INCOME FD	COM	95766T100	2836	191494	SH	DEFINED	12
WESTERN ASSET PREMIER BD FD	SHS BEN INT	957664105	6241	419960	SH	DEFINED	12
WESTERN DIGITAL CORP	COM	958102105	2210	170922	SH	DEFINED	12
WESTERN DIGITAL CORP	COM	958102105	53741	4156284	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	44476	3439750	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	20	1573	SH	DEFINED	9
WESTERN GAS RES INC	COM	958259103	23	448	SH	DEFINED	12
WESTERN SIERRA BANCORP	COM	959522103	3616	105002	SH	DEFINED	1
WESTLAKE CHEM CORP	COM	960413102	49	1810	SH	DEFINED	12
WESTLAKE CHEM CORP	COM	960413102	15718	580418	SH	DEFINED	3
WESTWOOD ONE INC	COM	961815107	115	5788	SH	DEFINED	12
WET SEAL INC	CL A	961840105	837	185900	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	1275	18551	SH	DEFINED	12
WEYERHAEUSER CO	COM	962166104	19	280	SH	DEFINED	7
WEYERHAEUSER CO	COM	962166104	7	100	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	263	3826	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	313	4550	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	14	200	SH	DEFINED	9
WFS FINL INC	COM	92923B106	1	20	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	33737	1050000	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	66	2050	SH	DEFINED	11
WGL HLDGS INC	COM	92924F106	743	23139	SH	DEFINED	12
WHEELING PITTSBURGH CORP	COM NEW	963142302	77	4625	SH	DEFINED	12
WHEELING PITTSBURGH CORP	COM NEW	963142302	3010	179900	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	2758	36400	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	96	1269	SH	DEFINED	12
WHIRLPOOL CORP	COM	963320106	28	374	SH	DEFINED	17
WHITE ELECTR DESIGNS CORP	COM	963801105	20	4000	SH	DEFINED	12

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

WHITE ELECTR DESIGNS CORP	COM	963801105	73	14229	SH	DEFINED	6
WHITE MTNS INS GROUP LTD	COM	G9618E107	817	1352	SH	DEFINED	17
WHITE MTNS INS GROUP LTD	COM	G9618E107	60	100	SH	DEFINED	2
WHITE MTNS INS GROUP LTD	COM	G9618E107	9	15	SH	DEFINED	12
WHITE MTNS INS GROUP LTD	COM	G9618E107	100	165	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM	G9618E107	755	1250	SH	DEFINED	5
WHITING PETE CORP NEW	COM	966387102	1220	27830	SH	DEFINED	3
WHITNEY HLDG CORP	COM	966612103	324	11992	SH	DEFINED	12
WHITNEY HLDG CORP	COM	966612103	296	10950	SH	DEFINED	11
WHITNEY HLDG CORP	COM	966612103	1886	69740	SH	DEFINED	3
WHOLE FOODS MKT INC	COM	966837106	252	1875	SH	DEFINED	12
WHOLE FOODS MKT INC	COM	966837106	269	2000	SH	DEFINED	1
WHOLE FOODS MKT INC	COM	966837106	333	2475	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	5860	43585	SH	DEFINED	17
WHOLE FOODS MKT INC	COM	966837106	326	2425	SH	DEFINED	5
WHOLE FOODS MKT INC	COM	966837106	27	200	SH	DEFINED	2
WILD OATS MARKETS INC	COM	96808B107	17	1300	SH	DEFINED	12
WILD OATS MARKETS INC	COM	96808B107	5	350	SH	DEFINED	2
WILEY JOHN & SONS INC	CL A	968223206	392	9397	SH	DEFINED	12
WILEY JOHN & SONS INC	CL B	968223305	133	3200	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	906	21700	SH	DEFINED	5
WILEY JOHN & SONS INC	CL A	968223206	530	12700	SH	DEFINED	11
WILEY JOHN & SONS INC	CL A	968223206	582	13940	SH	DEFINED	17
WILLIAMS CLAYTON ENERGY INC	COM	969490101	91	2100	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	17669	705356	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	6	250	SH	DEFINED	9
WILLIAMS COS INC DEL	COM	969457100	4156	165890	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	99	3964	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	3035	121151	SH	DEFINED	12
WILLIAMS COS INC DEL	COM	969457100	2412	96280	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	5	200	SH	DEFINED	17
WILLIAMS PARTNERS L P	COM UNIT L P	96950F104	625	19235	SH	DEFINED	12
WILLIAMS SONOMA INC	COM	969904101	377	9829	SH	DEFINED	2
WILLIAMS SONOMA INC	COM	969904101	154	4020	SH	DEFINED	12
WILLIAMS SONOMA INC	COM	969904101	268	7000	SH	DEFINED	3
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	45	1200	SH	DEFINED	17
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	95	2525	SH	DEFINED	12
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	3	93	SH	DEFINED	11
WILLOW GROVE BANCORP INC NEW	COM	97111W101	940	60000	SH	DEFINED	1
WILLOW GROVE BANCORP INC NEW	COM	97111W101	52	3300	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	139	3800	SH	DEFINED	17
WILMINGTON TRUST CORP	COM	971807102	204	5600	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	547	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	3708	101737	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	1997	54777	SH	DEFINED	12
WILMINGTON TRUST CORP	COM	971807102	117	3200	SH	DEFINED	11
WILSHIRE BANCORP INC	COM	97186T108	6474	423120	SH	DEFINED	3
WILSONS THE LEATHER EXPERTS	COM	972463103	1788	293172	SH	DEFINED	3
WIND RIVER SYSTEMS INC	COM	973149107	1327	102595	SH	DEFINED	12
WIND RIVER SYSTEMS INC	COM	973149107	8	622	SH	DEFINED	11
WINDROSE MED PPTYS TR	COM	973491103	9	600	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	58	2014	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	2	68	SH	DEFINED	11
WINSTON HOTELS INC	COM	97563A102	107	10700	SH	DEFINED	3
WINSTON HOTELS INC	COM	97563A102	3	250	SH	DEFINED	12
WINTRUST FINANCIAL CORP	COM	97650W108	7465	148520	SH	DEFINED	3
WIRELESS FACILITIES INC	COM	97653A103	12	2000	SH	DEFINED	12
WIRELESS TELECOM GROUP INC	COM	976524108	2	600	SH	DEFINED	12
WIRELESS TELECOM GROUP INC	COM	976524108	969	361400	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	49	1250	SH	DEFINED	9
WISCONSIN ENERGY CORP	COM	976657106	204	5120	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	18	450	SH	DEFINED	2

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

WISCONSIN ENERGY CORP	COM	976657106	974	24390	SH	DEFINED	3
WISCONSIN ENERGY CORP	COM	976657106	177	4424	SH	DEFINED	17
WISCONSIN ENERGY CORP	COM	976657106	357	8950	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	43	1070	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	419	10502	SH	DEFINED	12
WMS INDS INC	COM	929297109	8	300	SH	DEFINED	11
WOLVERINE WORLD WIDE INC	COM	978097103	13185	626364	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	27	1275	SH	DEFINED	12
WOLVERINE WORLD WIDE INC	COM	978097103	3	150	SH	DEFINED	1
WOLVERINE WORLD WIDE INC	COM	978097103	16	750	SH	DEFINED	9
WORLD ACCEP CORP DEL	COM	981419104	5146	202500	SH	DEFINED	6
WORLD ACCEP CORP DEL	COM	981419104	2	94	SH	DEFINED	11
WORLD ACCEP CORP DEL	COM	981419104	13	500	SH	DEFINED	12
WORLD AIR HLDGS INC	COM	98142V104	16405	1547662	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	3687	283550	SH	DEFINED	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	20	7835	SH	DEFINED	12
WORTHINGTON INDS INC	COM	981811102	45595	2168100	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	11	500	SH	DEFINED	11
WORTHINGTON INDS INC	COM	981811102	2972	141323	SH	DEFINED	12
WORTHINGTON INDS INC	COM	981811102	114	5400	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	21	1000	SH	DEFINED	17
WPP GROUP PLC	SPON ADR NEW	929309300	14344	280603	SH	DEFINED	10
WPP GROUP PLC	SPON ADR NEW	929309300	1365	26707	SH	DEFINED	17
WPP GROUP PLC	SPON ADR NEW	929309300	18188	368557	SH	DEFINED	6
WPP GROUP PLC	SPON ADR NEW	929309300	137	2675	SH	DEFINED	11
WPP GROUP PLC	SPON ADR NEW	929309300	153323	2999271	SH	DEFINED	8
WPS RESOURCES CORP	COM	92931B106	72	1250	SH	DEFINED	17
WPS RESOURCES CORP	COM	92931B106	25855	447310	SH	DEFINED	3
WPS RESOURCES CORP	COM	92931B106	60631	1048980	SH	DEFINED	6
WPS RESOURCES CORP	COM	92931B106	187	3240	SH	DEFINED	9
WPS RESOURCES CORP	COM	92931B106	724	12521	SH	DEFINED	12
WRIGHT EXPRESS CORP	COM	98233Q105	248	11500	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	8948	124481	SH	DEFINED	12
WRIGLEY WM JR CO	COM	982526105	8180	113802	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	189	2630	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	7	100	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	223	3100	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	50	700	SH	DEFINED	17
WRIGLEY WM JR CO	COM	982526105	15	200	SH	DEFINED	9
WSFS FINL CORP	COM	929328102	1843	31300	SH	DEFINED	6
WSFS FINL CORP	COM	929328102	139	2358	SH	DEFINED	12
WSFS FINL CORP	COM	929328102	94	1600	SH	DEFINED	11
WSTRN ASSET/CLYMRE US TR INF	COM	95766R104	15356	1253580	SH	DEFINED	12
WVS FINL CORP	COM	929358109	33	2044	SH	DEFINED	12
WYETH	COM	983024100	753	16275	SH	DEFINED	11
WYETH	COM	983024100	28	600	SH	DEFINED	4
WYETH	COM	983024100	10957	236816	SH	DEFINED	12
WYETH	COM	983024100	5395	116600	SH	DEFINED	7
WYETH	COM	983024100	1377	29774	SH	DEFINED	1
WYETH	COM	983024100	17338	374703	SH	DEFINED	17
WYETH	COM	983024100	180	3886	SH	DEFINED	9
WYETH	COM	983024100	7357	158995	SH	DEFINED	3
WYETH	COM	983024100	4308	93116	SH	DEFINED	2
WYETH	COM	983024100	1779	38458	SH	DEFINED	5
WYETH	COM	983024100	36207	785690	SH	DEFINED	6
WYNN RESORTS LTD	COM	983134107	460	10190	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	1989	101423	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	96	4890	SH	DEFINED	17
XCEL ENERGY INC	COM	98389B100	219	11193	SH	DEFINED	9
XCEL ENERGY INC	COM	98389B100	110	5604	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	399	20350	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	79	4036	SH	DEFINED	2

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

XERIUM TECHNOLOGIES INC	COM	98416J100	961	83680	SH	DEFINED	3
XERIUM TECHNOLOGIES INC	COM	98416J100	2287	199220	SH	DEFINED	12
XEROX CORP	COM	984121103	24	1730	SH	DEFINED	6
XEROX CORP	COM	984121103	408	29923	SH	DEFINED	12
XEROX CORP	COM	984121103	4	302	SH	DEFINED	9
XEROX CORP	COM	984121103	177	12950	SH	DEFINED	3
XEROX CORP	COM	984121103	38	2750	SH	DEFINED	4
XETA TECHNOLOGIES INC	COM	983909102	2	700	SH	DEFINED	12
XILINX INC	COM	983919101	287	10308	SH	DEFINED	12
XILINX INC	COM	983919101	6	198	SH	DEFINED	11
XILINX INC	COM	983919101	4	150	SH	DEFINED	9
XILINX INC	COM	983919101	901	32340	SH	DEFINED	17
XL CAP LTD	CL A	G98255105	461	6775	SH	DEFINED	5
XL CAP LTD	CL A	G98255105	25245	371087	SH	DEFINED	17
XL CAP LTD	CL A	G98255105	1001	14719	SH	DEFINED	12
XL CAP LTD	CL A	G98255105	32	464	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	250	3677	SH	DEFINED	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	483	13455	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	1252	35108	SH	DEFINED	9
XM SATELLITE RADIO HLDGS INC	CL A	983759101	9	256	SH	DEFINED	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	215598	6003855	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	129276	3600000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	1724	48000	SH	DEFINED	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	6431	179084	SH	DEFINED	12
XOMA LTD	ORD	G9825R107	3	1791	SH	DEFINED	12
XTO ENERGY INC	COM	98385X106	26100	575900	SH	DEFINED	1
XTO ENERGY INC	COM	98385X106	64	1402	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	804	17740	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	766	16891	SH	DEFINED	12
XYRATEX LTD	COM	G98268108	268	18200	SH	DEFINED	3
YADKIN VY BK&TR CO ELKIN N C	COM	984308106	736	54152	SH	DEFINED	6
YAHOO INC	COM	984332106	91368	2700000	SH	DEFINED	13
YAHOO INC	COM	984332106	437	12912	SH	DEFINED	11
YAHOO INC	COM	984332106	184434	5450175	SH	DEFINED	10
YAHOO INC	COM	984332106	917932	27125651	SH	DEFINED	8
YAHOO INC	COM	984332106	3070	91505	SH	DEFINED	9
YAHOO INC	COM	984332106	400	11815	SH	DEFINED	5
YAHOO INC	COM	984332106	35	1033	SH	DEFINED	2
YAHOO INC	COM	984332106	101	2970	SH	DEFINED	17
YAHOO INC	COM	984332106	4442	131270	SH	DEFINED	12
YAK COMMUNICATIONS INC	COM	984208207	7	1500	SH	DEFINED	12
YANKEE CANDLE INC	COM	984757104	512	20900	SH	DEFINED	11
YANKEE CANDLE INC	COM	984757104	12	500	SH	DEFINED	12
YANKEE CANDLE INC	COM	984757104	3017	123135	SH	DEFINED	3
YARDVILLE NATL BANCORP	COM	985021104	56	1600	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	240	6800	SH	DEFINED	9
YARDVILLE NATL BANCORP	COM	985021104	783	22220	SH	DEFINED	12
YELLOW ROADWAY CORP	COM	985577105	29	700	SH	DEFINED	12
YELLOW ROADWAY CORP	COM	985577105	25	605	SH	DEFINED	11
YELLOW ROADWAY CORP	COM	985577105	6834	165000	SH	DEFINED	6
YELLOW ROADWAY CORP	COM	985577105	20431	493269	SH	DEFINED	3
YELLOW ROADWAY CORP	COM	985577105	21	500	SH	DEFINED	9
YORK INTL CORP NEW	COM	986670107	6	100	SH	DEFINED	11
YORK INTL CORP NEW	COM	986670107	3627	64681	SH	DEFINED	12
YORK WTR CO	COM	987184108	1014	39257	SH	DEFINED	12
YOUBET COM INC	COM	987413101	1506	262880	SH	DEFINED	3
YOUNG BROADCASTING INC	CL A	987434107	2	665	SH	DEFINED	12
YOUNG INNOVATIONS INC	COM	987520103	11	285	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	43	880	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	2	50	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	7	140	SH	DEFINED	9
YUM BRANDS INC	COM	988498101	470	9708	SH	DEFINED	11

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

YUM BRANDS INC	COM	988498101	2465	50929	SH	DEFINED	12
YUM BRANDS INC	COM	988498101	18538	382928	SH	DEFINED	17
ZALE CORP NEW	COM	988858106	3793	139547	SH	DEFINED	3
ZALE CORP NEW	COM	988858106	37144	1366600	SH	DEFINED	6
ZAPATA CORP	COM PAR \$	989070602	10	1440	SH	DEFINED	12
ZARLINK SEMICONDUCTOR INC	COM	989139100	6	4800	SH	DEFINED	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	18	452	SH	DEFINED	11
ZEBRA TECHNOLOGIES CORP	CL A	989207105	9	225	SH	DEFINED	12
ZENITH NATL INS CORP	COM	989390109	26464	422140	SH	DEFINED	3
ZENITH NATL INS CORP	COM	989390109	20356	324441	SH	DEFINED	6
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	883	338330	SH	DEFINED	12
ZIMMER HLDGS INC	COM	98956P102	3056	44362	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	452	6562	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	10276	149162	SH	DEFINED	17
ZIMMER HLDGS INC	COM	98956P102	69	1000	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	372	5395	SH	DEFINED	5
ZIMMER HLDGS INC	COM	98956P102	981	14238	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	4604	66836	SH	DEFINED	12
ZIONS BANCORPORATION	COM	989701107	179	2520	SH	DEFINED	6
ZIONS BANCORPORATION	COM	989701107	15644	219663	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	2524	35435	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	798	11200	SH	DEFINED	12
ZIONS BANCORPORATION	COM	989701107	14	190	SH	DEFINED	3
ZIX CORP	COM	98974P100	1	616	SH	DEFINED	12
ZONAGEN INC	COM	98975L108	12	2000	SH	DEFINED	12
ZORAN CORP	COM	98975F101	29	2000	SH	DEFINED	12
ZORAN CORP	COM	98975F101	3613	252654	SH	DEFINED	3
ZWEIG FD	COM	989834106	304	57197	SH	DEFINED	12
ZWEIG TOTAL RETURN FD INC	COM	989837109	13	2505	SH	DEFINED	12
ZYGO CORP	COM	989855101	107	7000	SH	DEFINED	3
ZYGO CORP	COM	989855101	12	800	SH	DEFINED	12