

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

LEGG MASON INC
Form 13F-HR
August 14, 2006

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2006

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

Institutional Investment Manager Filing this Report:

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

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD July 14, 2006

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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

Report Summary:

Number of Other Included Managers: 19

Form13F Information Table Entry Total: 10933

Form13F Information Table Value Total: \$218,937,905 (thousands)

List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DISCRETN	OTH MANA
1-800 CONTACTS INC	COM	681977104	3	200	SH		DEFINED	18
1838 BD-DEB TRADING FD	COM	282520105	27	1562	SH		DEFINED	18
1ST SOURCE CORP	COM	336901103	74	2181	SH		DEFINED	2
1ST SOURCE CORP	COM	336901103	553	16351	SH		DEFINED	3
21ST CENTY INS GROUP	COM	90130N103	16407	1139380	SH		DEFINED	6
3COM CORP	COM	885535104	167	32640	SH		DEFINED	6
3COM CORP	COM	885535104	0	50	SH		DEFINED	17
3COM CORP	COM	885535104	7623	1488783	SH		DEFINED	18
3COM CORP	COM	885535104	43271	8451400	SH		DEFINED	20
3COM CORP	COM	885535104	1	100	SH		DEFINED	2
3M CO	COM	88579Y101	8885	110000	SH		DEFINED	7
3M CO	COM	88579Y101	242837	3006525	SH		DEFINED	18

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

3M CO	COM		88579Y101	8648	107074	SH	DEFINED	3
3M CO	COM		88579Y101	9412	116531	SH	DEFINED	2
3M CO	COM		88579Y101	37497	464241	SH	DEFINED	21
3M CO	COM		88579Y101	3617	44780	SH	DEFINED	6
3M CO	COM		88579Y101	18629	230648	SH	DEFINED	17
3M CO	COM		88579Y101	1071	13260	SH	DEFINED	11
3M CO	COM		88579Y101	2038	25209	SH	DEFINED	1
3M CO	COM		88579Y101	11410	141271	SH	DEFINED	19
3M CO	COM		88579Y101	57	702	SH	DEFINED	4
3M CO	COM		88579Y101	298611	3697049	SH	DEFINED	20
3M CO	NOTE	11/2	88579YAB7	8175	8175000	PRN	DEFINED	21
3M CO	NOTE	11/2	88579YAB7	90900	1000000	PRN	DEFINED	20
3M CO	COM		88579Y101	1889	23390	SH	DEFINED	5
4 KIDS ENTMT INC	COM		350865101	0	30	SH	DEFINED	2
4 KIDS ENTMT INC	COM		350865101	2	150	SH	DEFINED	5
51JOB INC	SP ADR REP COM		316827104	13	600	SH	DEFINED	18
99 CENTS ONLY STORES	COM		65440K106	78	7446	SH	DEFINED	5
99 CENTS ONLY STORES	COM		65440K106	17	1665	SH	DEFINED	17
A D C TELECOMMUNICATIONS	COM NEW		000886309	7722	458032	SH	DEFINED	20
A D C TELECOMMUNICATIONS	FRNT	6/1	000886AB7	0	2900000	PRN	DEFINED	20
A D C TELECOMMUNICATIONS	FRNT	6/1	000886AB7	0	22500000	PRN	DEFINED	21
A D C TELECOMMUNICATIONS	COM NEW		000886309	2	125	SH	DEFINED	17
A D C TELECOMMUNICATIONS	COM NEW		000886309	358	21230	SH	DEFINED	19
A D C TELECOMMUNICATIONS	COM NEW		000886309	261	15500	SH	DEFINED	21
A D C TELECOMMUNICATIONS	COM NEW		000886309	0	25	SH	DEFINED	18
A D C TELECOMMUNICATIONS	COM NEW		000886309	2	114	SH	DEFINED	11
A D C TELECOMMUNICATIONS	COM NEW		000886309	219	12977	SH	DEFINED	5
A S V INC	COM		001963107	19	820	SH	DEFINED	18
AAR CORP	COM		000361105	2833	127459	SH	DEFINED	3
AAR CORP	COM		000361105	5693	256100	SH	DEFINED	6
AARON RENTS INC	COM		002535201	1114	41449	SH	DEFINED	19
AARON RENTS INC	COM		002535201	17477	650190	SH	DEFINED	3
ABAXIS INC	COM		002567105	56	2500	SH	DEFINED	3
ABB LTD	SPONSORED ADR		000375204	6	500	SH	DEFINED	5
ABB LTD	SPONSORED ADR		000375204	6839	527682	SH	DEFINED	18
ABB LTD	SPONSORED ADR		000375204	26	2000	SH	DEFINED	2
ABB LTD	SPONSORED ADR		000375204	847	65320	SH	DEFINED	11
ABBEY NATL PLC	GDR		002920809	31	1209	SH	DEFINED	18
ABBEY NATL PLC	GDR		002920809	29	1135	SH	DEFINED	2
ABBOTT LABS	COM		002824100	351729	8065332	SH	DEFINED	18
ABBOTT LABS	COM		002824100	9731	223131	SH	DEFINED	3
ABBOTT LABS	COM		002824100	3280	75204	SH	DEFINED	5
ABBOTT LABS	COM		002824100	37272	854666	SH	DEFINED	17
ABBOTT LABS	COM		002824100	239792	5498537	SH	DEFINED	20
ABBOTT LABS	COM		002824100	521	11957	SH	DEFINED	11
ABBOTT LABS	COM		002824100	382	8750	SH	DEFINED	7
ABBOTT LABS	COM		002824100	16076	368626	SH	DEFINED	4
ABBOTT LABS	COM		002824100	13591	311638	SH	DEFINED	19
ABBOTT LABS	COM		002824100	4529	103846	SH	DEFINED	1
ABBOTT LABS	COM		002824100	137247	3147146	SH	DEFINED	21
ABBOTT LABS	COM		002824100	25488	584464	SH	DEFINED	2
ABER DIAMOND CORP	COM		002893105	11000	357600	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A		002896207	3891	70200	SH	DEFINED	20
ABERCROMBIE & FITCH CO	CL A		002896207	22	400	SH	DEFINED	17
ABERCROMBIE & FITCH CO	CL A		002896207	499	9000	SH	DEFINED	5
ABERCROMBIE & FITCH CO	CL A		002896207	48	870	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A		002896207	4700	84800	SH	DEFINED	21
ABERCROMBIE & FITCH CO	CL A		002896207	416	7500	SH	DEFINED	18
ABERCROMBIE & FITCH CO	CL A		002896207	6	100	SH	DEFINED	11
ABERDEEN ASIA PACIFIC INCOM	COM		003009107	39	6450	SH	DEFINED	18
ABIOMED INC	COM		003654100	25	1900	SH	DEFINED	5
ABITIBI-CONSOLIDATED INC	COM		003924107	298	110000	SH	DEFINED	7

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

ABM INDS INC	COM	000957100	7	400	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	142	5193	SH	DEFINED	20
ABN AMRO HLDG NV	SPONSORED ADR	000937102	6	210	SH	DEFINED	7
ABN AMRO HLDG NV	SPONSORED ADR	000937102	10	381	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	350	12800	SH	DEFINED	6
ABRAXIS BIOSCIENCE INC	COM	00383E106	17	700	SH	DEFINED	18
ABRAXIS BIOSCIENCE INC	COM	00383E106	153	6435	SH	DEFINED	5
ABX AIR INC	COM	00080S101	36	6000	SH	DEFINED	17
ABX AIR INC	COM	00080S101	3167	524400	SH	DEFINED	6
ABX AIR INC	COM	00080S101	388	64300	SH	DEFINED	21
ACADIA RLTY TR	COM SH BEN INT	004239109	24	1000	SH	DEFINED	2
ACADIA RLTY TR	COM SH BEN INT	004239109	19	800	SH	DEFINED	3
ACCELRY S INC	COM	00430U103	179	25047	SH	DEFINED	17
ACCENTURE LTD BERMUDA	CL A	G1150G111	1719	60710	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	3245	114600	SH	DEFINED	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	181003	6391350	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	113	3995	SH	DEFINED	11
ACCENTURE LTD BERMUDA	CL A	G1150G111	3	100	SH	DEFINED	7
ACCO BRANDS CORP	COM	00081T108	426	19433	SH	DEFINED	17
ACCO BRANDS CORP	COM	00081T108	17	763	SH	DEFINED	11
ACCO BRANDS CORP	COM	00081T108	15	693	SH	DEFINED	18
ACCO BRANDS CORP	COM	00081T108	2	70	SH	DEFINED	4
ACCO BRANDS CORP	COM	00081T108	1	36	SH	DEFINED	5
ACCO BRANDS CORP	COM	00081T108	23	1072	SH	DEFINED	2
ACCURIDE CORP	COM	004398103	351	28150	SH	DEFINED	3
ACCURIDE CORP	COM	004398103	1363	109300	SH	DEFINED	6
ACE CASH EXPRESS INC	COM	004403101	5093	173990	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	8429	287971	SH	DEFINED	6
ACE LTD	ORD	G0070K103	683	13500	SH	DEFINED	5
ACE LTD	ORD	G0070K103	69086	1365610	SH	DEFINED	6
ACE LTD	ORD	G0070K103	2955	58419	SH	DEFINED	19
ACETO CORP	COM	0044446100	2	300	SH	DEFINED	11
ACM GOVT OPPORTUNITY FD INC	COM	000918102	0	8	SH	DEFINED	18
ACM INCOME FUND INC	COM	000912105	24	3297	SH	DEFINED	18
ACM MANAGED DLR INCOME FD	COM	000949107	4	504	SH	DEFINED	18
ACM MANAGED INCOME FD INC	COM	000919100	0	4	SH	DEFINED	18
ACM MUN SECS INCOME FD INC	COM	000942102	0	1000	SH	DEFINED	18
ACTIVE POWER INC	COM	00504W100	3	1000	SH	DEFINED	17
ACTIVISION INC NEW	COM NEW	004930202	85188	7485775	SH	DEFINED	8
ACTUANT CORP	CL A NEW	00508X203	2757	55200	SH	DEFINED	20
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	0	1300000	SH	DEFINED	20
ACTUANT CORP	CL A NEW	00508X203	609	12190	SH	DEFINED	18
ACTUANT CORP	CL A NEW	00508X203	564	11300	SH	DEFINED	5
ACTUANT CORP	CL A NEW	00508X203	278	5575	SH	DEFINED	21
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	0	9725000	SH	DEFINED	21
ACUITY BRANDS INC	COM	00508Y102	18	450	SH	DEFINED	11
ACUITY BRANDS INC	COM	00508Y102	1029	26440	SH	DEFINED	3
ACUSPHERE INC	COM	00511R870	0	16	SH	DEFINED	17
ACXIOM CORP	COM	005125109	10364	414539	SH	DEFINED	6
ACXIOM CORP	COM	005125109	80	3210	SH	DEFINED	18
ADAMS EXPRESS CO	COM	006212104	75	5839	SH	DEFINED	18
ADAPTEC INC	COM	00651F108	880	202800	SH	DEFINED	19
ADAPTEC INC	COM	00651F108	2272	523500	SH	DEFINED	20
ADAPTEC INC	COM	00651F108	3266	752640	SH	DEFINED	3
ADAPTEC INC	COM	00651F108	72	16540	SH	DEFINED	18
ADECCO SA	SPONSORED ADR	006754105	1	42	SH	DEFINED	18
ADECCO SA	SPONSORED ADR	006754105	29778	2063546	SH	DEFINED	6
ADECCO SA	SPONSORED ADR	006754105	1584	108090	SH	DEFINED	17
ADESA INC	COM	00686U104	30	1360	SH	DEFINED	2
ADESA INC	COM	00686U104	10	460	SH	DEFINED	5
ADESA INC	COM	00686U104	18	810	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	15587	435270	SH	DEFINED	3

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

ADMINISTAFF INC	COM	007094105	365	10200	SH	DEFINED	19
ADMINISTAFF INC	COM	007094105	2	50	SH	DEFINED	18
ADOBE SYS INC	COM	00724F101	33153	1092003	SH	DEFINED	21
ADOBE SYS INC	COM	00724F101	87	2876	SH	DEFINED	5
ADOBE SYS INC	COM	00724F101	3274	107834	SH	DEFINED	19
ADOBE SYS INC	COM	00724F101	84	2775	SH	DEFINED	11
ADOBE SYS INC	COM	00724F101	20988	691300	SH	DEFINED	20
ADOBE SYS INC	COM	00724F101	3464	114103	SH	DEFINED	17
ADOBE SYS INC	COM	00724F101	428	14085	SH	DEFINED	18
ADOBE SYS INC	COM	00724F101	33	1100	SH	DEFINED	2
ADOLOR CORP	COM	00724X102	7858	314184	SH	DEFINED	3
ADOLOR CORP	COM	00724X102	625	25000	SH	DEFINED	19
ADTRAN INC	COM	00738A106	1036	46197	SH	DEFINED	19
ADTRAN INC	COM	00738A106	16194	721963	SH	DEFINED	3
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	15891	905976	SH	DEFINED	6
ADVANCED ENERGY INDS	COM	007973100	5892	445000	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	145670	2873175	SH	DEFINED	8
ADVANCED MEDICAL OPTICS INC	COM	00763M108	601	11845	SH	DEFINED	18
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1532	30213	SH	DEFINED	20
ADVANCED MEDICAL OPTICS INC	COM	00763M108	12	243	SH	DEFINED	17
ADVANCED MEDICAL OPTICS INC	COM	00763M108	3	50	SH	DEFINED	7
ADVANCED MEDICAL OPTICS INC	COM	00763M108	4	88	SH	DEFINED	2
ADVANCED MEDICAL OPTICS INC	COM	00763M108	6911	136313	SH	DEFINED	21
ADVANCED MICRO DEVICES INC	COM	007903107	2140	87629	SH	DEFINED	19
ADVANCED MICRO DEVICES INC	COM	007903107	16442	673282	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	452	18500	SH	DEFINED	5
ADVANCED MICRO DEVICES INC	COM	007903107	7819	320177	SH	DEFINED	18
ADVANCED MICRO DEVICES INC	COM	007903107	1783	73000	SH	DEFINED	22
ADVANCED MICRO DEVICES INC	COM	007903107	1289	52774	SH	DEFINED	23
ADVANCED MICRO DEVICES INC	COM	007903107	6068	248507	SH	DEFINED	20
ADVANCED MICRO DEVICES INC	COM	007903107	1	50	SH	DEFINED	17
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	348	70100	SH	DEFINED	3
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	10867	2186500	SH	DEFINED	6
ADVANTA CORP	CL A	007942105	5	166	SH	DEFINED	17
ADVANTA CORP	CL B	007942204	45	1250	SH	DEFINED	3
ADVANTA CORP	CL A	007942105	4279	130490	SH	DEFINED	6
ADVANTAGE ENERGY INCOME FD	TR UNIT	00762L101	242	13800	SH	DEFINED	7
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	0	8	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	50247	1393045	SH	DEFINED	20
ADVENT SOFTWARE INC	COM	007974108	129818	3599060	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	1537	42608	SH	DEFINED	21
ADVENT SOFTWARE INC	COM	007974108	49	1355	SH	DEFINED	4
ADVISORY BRD CO	COM	00762W107	70	1453	SH	DEFINED	21
ADVISORY BRD CO	COM	00762W107	1	22	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	98	5738	SH	DEFINED	7
AEGON N V	ORD AMER REG	007924103	10	600	SH	DEFINED	1
AEGON N V	ORD AMER REG	007924103	64	3727	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	33	1919	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	185	10840	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	556	32577	SH	DEFINED	17
AEROFLEX INC	COM	007768104	1072	91880	SH	DEFINED	19
AEROFLEX INC	COM	007768104	2798	239760	SH	DEFINED	3
AEROFLEX INC	COM	007768104	148	12700	SH	DEFINED	21
AEROPOSTALE	COM	007865108	1747	60480	SH	DEFINED	3
AES CORP	COM	00130H105	249678	13532700	SH	DEFINED	10
AES CORP	COM	00130H105	46	2504	SH	DEFINED	2
AES CORP	COM	00130H105	222	12031	SH	DEFINED	20
AES CORP	COM	00130H105	323	17500	SH	DEFINED	11
AES CORP	COM	00130H105	9	500	SH	DEFINED	1
AES CORP	COM	00130H105	2188	118569	SH	DEFINED	19
AES CORP	COM	00130H105	1354	73400	SH	DEFINED	3
AES CORP	COM	00130H105	216	11695	SH	DEFINED	5

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

AES CORP	COM	00130H105	2018028	109378230	SH	DEFINED	8
AES CORP	COM	00130H105	1795	97300	SH	DEFINED	6
AES CORP	COM	00130H105	147600	8000000	SH	DEFINED	13
AES TR III	PFD CV 6.75%	00808N202	189	4000	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	1621	40588	SH	DEFINED	18
AETNA INC NEW	COM	00817Y108	24	600	SH	DEFINED	1
AETNA INC NEW	COM	00817Y108	4100	102684	SH	DEFINED	19
AETNA INC NEW	COM	00817Y108	1300962	32581075	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	19627	491547	SH	DEFINED	3
AETNA INC NEW	COM	00817Y108	101	2516	SH	DEFINED	17
AETNA INC NEW	COM	00817Y108	3340	83650	SH	DEFINED	22
AETNA INC NEW	COM	00817Y108	148086	3708636	SH	DEFINED	10
AETNA INC NEW	COM	00817Y108	964	24150	SH	DEFINED	5
AETNA INC NEW	COM	00817Y108	10070	252194	SH	DEFINED	20
AETNA INC NEW	COM	00817Y108	212	5300	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	181	4529	SH	DEFINED	21
AETRIUM INC	COM	00817R103	45	10000	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	826	16000	SH	DEFINED	20
AFFILIATED COMPUTER SERVICES	CL A	008190100	15	300	SH	DEFINED	4
AFFILIATED COMPUTER SERVICES	CL A	008190100	186	3600	SH	DEFINED	5
AFFILIATED COMPUTER SERVICES	CL A	008190100	1096	21245	SH	DEFINED	19
AFFILIATED COMPUTER SERVICES	CL A	008190100	6126	118700	SH	DEFINED	21
AFFILIATED COMPUTER SERVICES	CL A	008190100	947	18350	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	37	720	SH	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	639	7357	SH	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	193	2226	SH	DEFINED	5
AFFILIATED MANAGERS GROUP	COM	008252108	6695	77053	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	COM	008252108	9365	107777	SH	DEFINED	20
AFFILIATED MANAGERS GROUP	COM	008252108	8478	97570	SH	DEFINED	21
AFFIRMATIVE INS HLDGS INC	COM	008272106	2850	182100	SH	DEFINED	6
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	3	250	SH	DEFINED	17
AFFYMETRIX INC	COM	00826T108	69	2700	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	18	700	SH	DEFINED	18
AFFYMETRIX INC	COM	00826T108	100	3900	SH	DEFINED	5
AFFYMETRIX INC	COM	00826T108	73885	2886150	SH	DEFINED	8
AFLAC INC	COM	001055102	30945	667631	SH	DEFINED	18
AFLAC INC	COM	001055102	4160	89748	SH	DEFINED	19
AFLAC INC	COM	001055102	137	2950	SH	DEFINED	6
AFLAC INC	COM	001055102	229	4934	SH	DEFINED	5
AFLAC INC	COM	001055102	23	500	SH	DEFINED	7
AFLAC INC	COM	001055102	43565	939923	SH	DEFINED	20
AFLAC INC	COM	001055102	5203	112250	SH	DEFINED	2
AFLAC INC	COM	001055102	23252	502580	SH	DEFINED	17
AFLAC INC	COM	001055102	6246	134768	SH	DEFINED	11
AFLAC INC	COM	001055102	2973	64139	SH	DEFINED	3
AFLAC INC	COM	001055102	103843	2240420	SH	DEFINED	21
AFTERMARKET TECHNOLOGY CORP	COM	008318107	740	29797	SH	DEFINED	3
AFTERMARKET TECHNOLOGY CORP	COM	008318107	11859	477232	SH	DEFINED	6
AFTERMARKET TECHNOLOGY CORP	COM	008318107	579	23283	SH	DEFINED	19
AGCO CORP	COM	001084102	63616	2417040	SH	DEFINED	6
AGCO CORP	COM	001084102	7957	302300	SH	DEFINED	21
AGCO CORP	COM	001084102	27316	1037850	SH	DEFINED	20
AGCO CORP	COM	001084102	3341	126919	SH	DEFINED	18
AGERE SYS INC	COM	00845V308	23	1550	SH	DEFINED	19
AGERE SYS INC	COM	00845V308	749	50934	SH	DEFINED	20
AGERE SYS INC	COM	00845V308	155	10550	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	1	71	SH	DEFINED	2
AGERE SYS INC	COM	00845V308	1	70	SH	DEFINED	17
AGERE SYS INC	COM	00845V308	671	45666	SH	DEFINED	22
AGERE SYS INC	COM	00845V308	26519	1804026	SH	DEFINED	3
AGERE SYS INC	COM	00845V308	2394	162863	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	147530	4674583	SH	DEFINED	18

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

AGILENT TECHNOLOGIES INC	COM	00846U101	60301	1910684	SH	DEFINED	21
AGILENT TECHNOLOGIES INC	COM	00846U101	229	7260	SH	DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	3464	109759	SH	DEFINED	19
AGILENT TECHNOLOGIES INC	COM	00846U101	723	22909	SH	DEFINED	17
AGILENT TECHNOLOGIES INC	COM	00846U101	1	24	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	79757	2527161	SH	DEFINED	20
AGILYSYS INC	COM	00847J105	679	37700	SH	DEFINED	3
AGILYSYS INC	COM	00847J105	41	2300	SH	DEFINED	6
AGL RES INC	COM	001204106	33757	885550	SH	DEFINED	6
AGL RES INC	COM	001204106	563	14760	SH	DEFINED	18
AGL RES INC	COM	001204106	28	725	SH	DEFINED	11
AGRIUM INC	COM	008916108	11060	476300	SH	DEFINED	8
AGRIUM INC	COM	008916108	42092	1812743	SH	DEFINED	6
AIM SELECT REAL ESTATE INCM	SHS	00888R107	2	153	SH	DEFINED	18
AIR FRANCE KLM	SPONSORED ADR	009119108	1	59	SH	DEFINED	18
AIR FRANCE KLM	SPONSORED ADR	009119108	2	102	SH	DEFINED	17
AIR FRANCE KLM	*W EXP 11/05/200	009119116	0	93	SH	DEFINED	17
AIR METHODS CORP	COM PAR \$.06	009128307	1949	74451	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	1083	16938	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	45673	714540	SH	DEFINED	21
AIR PRODS & CHEMS INC	COM	009158106	46235	723327	SH	DEFINED	18
AIR PRODS & CHEMS INC	COM	009158106	178	2780	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	52410	819937	SH	DEFINED	20
AIR PRODS & CHEMS INC	COM	009158106	903	14127	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	115	1800	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	31781	497665	SH	DEFINED	17
AIR PRODS & CHEMS INC	COM	009158106	2563	40103	SH	DEFINED	19
AIR PRODS & CHEMS INC	COM	009158106	36351	568700	SH	DEFINED	6
AIRGAS INC	COM	009363102	5493	147458	SH	DEFINED	3
AIRGAS INC	COM	009363102	17	450	SH	DEFINED	17
AIRTRAN HLDGS INC	COM	00949P108	183	12300	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	10689	719300	SH	DEFINED	18
AIRTRAN HLDGS INC	COM	00949P108	56	3775	SH	DEFINED	5
AIRTRAN HLDGS INC	COM	00949P108	10670	718040	SH	DEFINED	20
AK STL HLDG CORP	COM	001547108	0	1	SH	DEFINED	18
AK STL HLDG CORP	COM	001547108	117555	8500000	SH	DEFINED	13
AK STL HLDG CORP	COM	001547108	1	107	SH	DEFINED	2
AKAMAI TECHNOLOGIES INC	COM	00971T101	467	12900	SH	DEFINED	21
AKAMAI TECHNOLOGIES INC	COM	00971T101	175601	4852195	SH	DEFINED	20
AKAMAI TECHNOLOGIES INC	COM	00971T101	162	4478	SH	DEFINED	17
AKAMAI TECHNOLOGIES INC	COM	00971T101	152	4200	SH	DEFINED	5
AKAMAI TECHNOLOGIES INC	COM	00971T101	155	4295	SH	DEFINED	19
AKAMAI TECHNOLOGIES INC	COM	00971T101	37158	1026740	SH	DEFINED	18
AKSYS LTD	COM	010196103	0	1	SH	DEFINED	18
AKZO NOBEL NV	SPONSORED ADR	010199305	130	2410	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	32288	613320	SH	DEFINED	6
AKZO NOBEL NV	SPONSORED ADR	010199305	1499	28100	SH	DEFINED	17
ALABAMA NATL BANCORP DELA	COM	010317105	477	7000	SH	DEFINED	3
ALABAMA NATL BANCORP DELA	COM	010317105	470	6900	SH	DEFINED	2
ALAMO GROUP INC	COM	011311107	19	900	SH	DEFINED	6
ALASKA AIR GROUP INC	COM	011659109	628	15940	SH	DEFINED	3
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	53	4200	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	8968	211566	SH	DEFINED	20
ALBANY INTL CORP	CL A	012348108	19629	463050	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	9030	213024	SH	DEFINED	18
ALBANY MOLECULAR RESH INC	COM	012423109	2136	200000	SH	DEFINED	20
ALBEMARLE CORP	COM	012653101	48	996	SH	DEFINED	11
ALBEMARLE CORP	COM	012653101	2002	41810	SH	DEFINED	3
ALBERTO CULVER CO	COM	013068101	3	55	SH	DEFINED	7
ALBERTO CULVER CO	COM	013068101	1916	39330	SH	DEFINED	3
ALBERTO CULVER CO	COM	013068101	24	500	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	114	2335	SH	DEFINED	18

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

ALBERTO CULVER CO	COM	013068101	9418	195863	SH	DEFINED	1
ALBERTO CULVER CO	COM	013068101	44	907	SH	DEFINED	17
ALBERTO CULVER CO	COM	013068101	682	13994	SH	DEFINED	19
ALCAN INC	COM	013716105	1244	26504	SH	DEFINED	3
ALCAN INC	COM	013716105	3809	81150	SH	DEFINED	11
ALCAN INC	COM	013716105	8228	175288	SH	DEFINED	23
ALCAN INC	COM	013716105	44184	939700	SH	DEFINED	7
ALCAN INC	COM	013716105	235	5000	SH	DEFINED	20
ALCAN INC	COM	013716105	11632	247800	SH	DEFINED	6
ALCAN INC	COM	013716105	8254	175850	SH	DEFINED	22
ALCATEL	SPONSORED ADR	013904305	1984	158710	SH	DEFINED	17
ALCATEL	SPONSORED ADR	013904305	27438	2248138	SH	DEFINED	6
ALCATEL	SPONSORED ADR	013904305	0	30	SH	DEFINED	18
ALCOA INC	COM	013817101	173821	5371486	SH	DEFINED	20
ALCOA INC	COM	013817101	312878	9668675	SH	DEFINED	18
ALCOA INC	COM	013817101	195	6040	SH	DEFINED	11
ALCOA INC	COM	013817101	9125	281977	SH	DEFINED	21
ALCOA INC	COM	013817101	7266	224550	SH	DEFINED	3
ALCOA INC	COM	013817101	11	341	SH	DEFINED	1
ALCOA INC	COM	013817101	6472	200000	SH	DEFINED	8
ALCOA INC	COM	013817101	6312	195070	SH	DEFINED	19
ALCOA INC	COM	013817101	435	13455	SH	DEFINED	17
ALCOA INC	COM	013817101	7446	230110	SH	DEFINED	7
ALCOA INC	COM	013817101	105	3250	SH	DEFINED	2
ALCOA INC	COM	013817101	71	2200	SH	DEFINED	5
ALCOA INC	COM	013817101	20432	631373	SH	DEFINED	6
ALCON INC	COM SHS	H01301102	553	5610	SH	DEFINED	5
ALCON INC	COM SHS	H01301102	47	475	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	353	3580	SH	DEFINED	3
ALERIS INTL INC	COM	014477103	14782	322410	SH	DEFINED	3
ALERIS INTL INC	COM	014477103	15	334	SH	DEFINED	5
ALEXANDER & BALDWIN INC	COM	014482103	72	1630	SH	DEFINED	5
ALEXANDER & BALDWIN INC	COM	014482103	1107	25000	SH	DEFINED	21
ALEXANDER & BALDWIN INC	COM	014482103	177	4000	SH	DEFINED	18
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	4393	49540	SH	DEFINED	21
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	465	5245	SH	DEFINED	18
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	12265	138311	SH	DEFINED	20
ALEXION PHARMACEUTICALS INC	COM	015351109	2319	64200	SH	DEFINED	21
ALEXION PHARMACEUTICALS INC	COM	015351109	22	600	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	NOTE 1.375% 2/0	015351AF6	0	825000	PRN	DEFINED	20
ALEXION PHARMACEUTICALS INC	NOTE 1.375% 2/0	015351AF6	6125	6125000	PRN	DEFINED	21
ALEXION PHARMACEUTICALS INC	COM	015351109	195	5400	SH	DEFINED	18
ALEXION PHARMACEUTICALS INC	COM	015351109	474	13110	SH	DEFINED	20
ALFA CORP	COM	015385107	13489	814566	SH	DEFINED	6
ALKERMES INC	COM	01642T108	7	378	SH	DEFINED	2
ALKERMES INC	COM	01642T108	34122	1803511	SH	DEFINED	20
ALKERMES INC	COM	01642T108	121	6420	SH	DEFINED	21
ALKERMES INC	COM	01642T108	103542	5472618	SH	DEFINED	18
ALKERMES INC	COM	01642T108	16	845	SH	DEFINED	4
ALLEGHANY CORP DEL	COM	017175100	612	2216	SH	DEFINED	18
ALLEGHANY CORP DEL	COM	017175100	7193	26028	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	56	1512	SH	DEFINED	17
ALLEGHENY ENERGY INC	COM	017361106	15838	427240	SH	DEFINED	3
ALLEGHENY ENERGY INC	COM	017361106	113	3055	SH	DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	1091	29419	SH	DEFINED	19
ALLEGHENY ENERGY INC	COM	017361106	44	1175	SH	DEFINED	5
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	284	4100	SH	DEFINED	18
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1956	28250	SH	DEFINED	3
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1088	15711	SH	DEFINED	19
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	6	90	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	17	239	SH	DEFINED	5
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	104	1500	SH	DEFINED	11

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

ALLERGAN INC	COM	018490102	3716	34910	SH	DEFINED	1
ALLERGAN INC	COM	018490102	396	3694	SH	DEFINED	18
ALLERGAN INC	COM	018490102	2949	27495	SH	DEFINED	19
ALLERGAN INC	COM	018490102	540	5035	SH	DEFINED	5
ALLERGAN INC	COM	018490102	54	500	SH	DEFINED	2
ALLERGAN INC	COM	018490102	2328	22070	SH	DEFINED	17
ALLERGAN INC	COM	018490102	1308	12196	SH	DEFINED	20
ALLETE INC	COM NEW	018522300	21	452	SH	DEFINED	2
ALLIANCE DATA SYSTEMS CORP	COM	018581108	12836	218221	SH	DEFINED	3
ALLIANCE DATA SYSTEMS CORP	COM	018581108	136	2314	SH	DEFINED	11
ALLIANCE DATA SYSTEMS CORP	COM	018581108	3	45	SH	DEFINED	7
ALLIANCE DATA SYSTEMS CORP	COM	018581108	25	425	SH	DEFINED	5
ALLIANCE IMAGING INC	COM NEW	018606202	6	1000	SH	DEFINED	2
ALLIANCE NATL MUN INCOME FD	COM	01864U106	0	1000	SH	DEFINED	18
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	72	2000	SH	DEFINED	18
ALLIANCE WORLD DLR GV FD II	COM	01879R106	60	4972	SH	DEFINED	18
ALLIANCE WORLD DLR GV FD INC	COM	018796102	6	505	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	202	3300	SH	DEFINED	20
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	251	4100	SH	DEFINED	6
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	26	425	SH	DEFINED	5
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	61	1000	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	56	913	SH	DEFINED	17
ALLIANT ENERGY CORP	COM	018802108	17815	519397	SH	DEFINED	3
ALLIANT ENERGY CORP	COM	018802108	8	225	SH	DEFINED	2
ALLIANT ENERGY CORP	COM	018802108	109	3166	SH	DEFINED	17
ALLIANT ENERGY CORP	COM	018802108	7825	228130	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	51	1500	SH	DEFINED	18
ALLIANT ENERGY CORP	COM	018802108	19	550	SH	DEFINED	11
ALLIANT TECHSYSTEMS INC	COM	018804104	642	8405	SH	DEFINED	18
ALLIANT TECHSYSTEMS INC	COM	018804104	18495	242242	SH	DEFINED	20
ALLIANT TECHSYSTEMS INC	COM	018804104	28	370	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	268	3508	SH	DEFINED	21
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	110	6979	SH	DEFINED	21
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	4	251	SH	DEFINED	18
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	10983	695156	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	538	18707	SH	DEFINED	18
ALLIED CAP CORP NEW	COM	01903Q108	75	2600	SH	DEFINED	2
ALLIED HEALTHCARE INTL INC	COM	01923A109	26	9700	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	127	2625	SH	DEFINED	18
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	2353	48655	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	97	2000	SH	DEFINED	17
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	112	2315	SH	DEFINED	20
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	73	1500	SH	DEFINED	2
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	2038	179370	SH	DEFINED	3
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	11	1000	SH	DEFINED	4
ALLIED WASTE INDS INC	PFD CV D 6.25%	019589704	130	1300	SH	DEFINED	7
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	496	43619	SH	DEFINED	19
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	952	83770	SH	DEFINED	20
ALLION HEALTHCARE INC	COM	019615103	95	10900	SH	DEFINED	3
ALLOS THERAPEUTICS INC	COM	019777101	11	3133	SH	DEFINED	3
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	3038	173100	SH	DEFINED	20
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	43	2435	SH	DEFINED	18
ALLSTATE CORP	COM	020002101	4555	83232	SH	DEFINED	18
ALLSTATE CORP	COM	020002101	6272	114598	SH	DEFINED	19
ALLSTATE CORP	COM	020002101	11	200	SH	DEFINED	1
ALLSTATE CORP	COM	020002101	793	14482	SH	DEFINED	17
ALLSTATE CORP	COM	020002101	4321	78948	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	3060	55907	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	250	4563	SH	DEFINED	20
ALLSTATE CORP	COM	020002101	325	5932	SH	DEFINED	2
ALLSTATE CORP	COM	020002101	4191	76584	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	267	4871	SH	DEFINED	21

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

ALLSTATE CORP	COM	020002101	5556	101524	SH	DEFINED	23
ALLSTATE CORP	COM	020002101	6242	114053	SH	DEFINED	5
ALLTEL CORP	COM	020039103	1555	24355	SH	DEFINED	5
ALLTEL CORP	COM	020039103	6	100	SH	DEFINED	6
ALLTEL CORP	COM	020039103	11489	180000	SH	DEFINED	8
ALLTEL CORP	PF D C CV \$2.06	020039509	48	100	SH	DEFINED	11
ALLTEL CORP	COM	020039103	133509	2091640	SH	DEFINED	20
ALLTEL CORP	COM	020039103	125324	1963408	SH	DEFINED	21
ALLTEL CORP	COM	020039103	1254	19650	SH	DEFINED	11
ALLTEL CORP	COM	020039103	53766	842334	SH	DEFINED	18
ALLTEL CORP	COM	020039103	522	8182	SH	DEFINED	2
ALLTEL CORP	COM	020039103	94	1477	SH	DEFINED	4
ALLTEL CORP	COM	020039103	4473	70081	SH	DEFINED	19
ALLTEL CORP	COM	020039103	13724	215002	SH	DEFINED	17
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	169	11200	SH	DEFINED	3
ALON USA ENERGY INC	COM	020520102	777	24700	SH	DEFINED	19
ALON USA ENERGY INC	COM	020520102	21147	671970	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	34455	1433220	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	1372	57076	SH	DEFINED	19
ALTANA AKTIENGESELLSCHAFT	SPONSORED ADR	02143N103	1	25	SH	DEFINED	18
ALTERA CORP	COM	021441100	1	55	SH	DEFINED	7
ALTERA CORP	COM	021441100	1128	64295	SH	DEFINED	19
ALTERA CORP	COM	021441100	23	1300	SH	DEFINED	17
ALTERA CORP	COM	021441100	695	39604	SH	DEFINED	20
ALTRIA GROUP INC	COM	02209S103	37	500	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	3496	47616	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	40727	554638	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	126097	1717241	SH	DEFINED	18
ALTRIA GROUP INC	COM	02209S103	3998	54441	SH	DEFINED	22
ALTRIA GROUP INC	COM	02209S103	1945	26492	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	5845	79600	SH	DEFINED	23
ALTRIA GROUP INC	COM	02209S103	10698	145696	SH	DEFINED	17
ALTRIA GROUP INC	COM	02209S103	255364	3477657	SH	DEFINED	21
ALTRIA GROUP INC	COM	02209S103	427	5820	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	27688	377070	SH	DEFINED	19
ALTRIA GROUP INC	COM	02209S103	917	12494	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S103	29372	400000	SH	DEFINED	8
ALTRIA GROUP INC	COM	02209S103	18941	257946	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	72367	985525	SH	DEFINED	20
ALUMINA LTD	SPONSORED ADR	022205108	3	144	SH	DEFINED	18
AMAZON COM INC	COM	023135106	275715	7128100	SH	DEFINED	10
AMAZON COM INC	COM	023135106	375933	9719063	SH	DEFINED	20
AMAZON COM INC	COM	023135106	6358	164379	SH	DEFINED	21
AMAZON COM INC	COM	023135106	21	545	SH	DEFINED	2
AMAZON COM INC	COM	023135106	2524	65240	SH	DEFINED	17
AMAZON COM INC	COM	023135106	40	1045	SH	DEFINED	5
AMAZON COM INC	COM	023135106	246	6350	SH	DEFINED	6
AMAZON COM INC	COM	023135106	2775	71731	SH	DEFINED	19
AMAZON COM INC	COM	023135106	259156	6700000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	897	23200	SH	DEFINED	11
AMAZON COM INC	COM	023135106	19	500	SH	DEFINED	7
AMAZON COM INC	COM	023135106	485765	12558565	SH	DEFINED	18
AMAZON COM INC	COM	023135106	2385916	61683449	SH	DEFINED	8
AMAZON COM INC	COM	023135106	16750	25000	CALL	DEFINED	13
AMB PROPERTY CORP	COM	00163T109	245	4850	SH	DEFINED	11
AMB PROPERTY CORP	COM	00163T109	4214	83355	SH	DEFINED	3
AMB PROPERTY CORP	COM	00163T109	98	1935	SH	DEFINED	19
AMB PROPERTY CORP	COM	00163T109	30	600	SH	DEFINED	2
AMB PROPERTY CORP	COM	00163T109	253	5000	SH	DEFINED	17
AMB PROPERTY CORP	COM	00163T109	16904	334400	SH	DEFINED	20
AMBAC FINL GROUP INC	COM	023139108	4494	55409	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	7310	90140	SH	DEFINED	5

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

AMBAC FINL GROUP INC	COM	023139108	700	8635	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	1526	18817	SH	DEFINED	19
AMBAC FINL GROUP INC	COM	023139108	8716	107478	SH	DEFINED	20
AMBAC FINL GROUP INC	COM	023139108	18	216	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	2	30	SH	DEFINED	21
AMBAC FINL GROUP INC	COM	023139108	158589	1955475	SH	DEFINED	8
AMBAC FINL GROUP INC	COM	023139108	159	1963	SH	DEFINED	18
AMBAC FINL GROUP INC	COM	023139108	162	2000	SH	DEFINED	11
AMBASSADORS GROUP INC	COM	023177108	1644	56920	SH	DEFINED	3
AMCORE FINL INC	COM	023912108	4131	140939	SH	DEFINED	18
AMCORE FINL INC	COM	023912108	5302	180905	SH	DEFINED	20
AMDOCS LTD	ORD	G02602103	556	15180	SH	DEFINED	5
AMDOCS LTD	ORD	G02602103	15288	417700	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	970	26491	SH	DEFINED	20
AMDOCS LTD	ORD	G02602103	2	55	SH	DEFINED	7
AMDOCS LTD	ORD	G02602103	130770	3600222	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	67341	1839925	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	36	970	SH	DEFINED	19
AMEDISYS INC	COM	023436108	773	20396	SH	DEFINED	19
AMEDISYS INC	COM	023436108	16513	435701	SH	DEFINED	3
AMERCO	COM	023586100	11976	118978	SH	DEFINED	3
AMEREN CORP	COM	023608102	14155	280304	SH	DEFINED	20
AMEREN CORP	COM	023608102	8	164	SH	DEFINED	11
AMEREN CORP	COM	023608102	35991	712697	SH	DEFINED	18
AMEREN CORP	COM	023608102	54	1061	SH	DEFINED	2
AMEREN CORP	COM	023608102	2553	50551	SH	DEFINED	17
AMEREN CORP	COM	023608102	56	1100	SH	DEFINED	5
AMEREN CORP	COM	023608102	2100	41588	SH	DEFINED	19
AMEREN CORP	COM	023608102	678	13430	SH	DEFINED	6
AMERICA FIRST APT INV INC	COM	02363X104	1	62	SH	DEFINED	17
AMERICA FIRST APT INV INC	COM	02363X104	2	120	SH	DEFINED	18
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	17
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	291	8739	SH	DEFINED	17
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	237	7125	SH	DEFINED	18
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	7999	240500	SH	DEFINED	3
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	451	13550	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	502	15100	SH	DEFINED	5
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	987	29661	SH	DEFINED	22
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	14	800	SH	DEFINED	18
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	24635	1439810	SH	DEFINED	6
AMERICAN BILTRITE INC	COM	024591109	353	32178	SH	DEFINED	18
AMERICAN CAMPUS CMNTYS INC	COM	024835100	2322	93450	SH	DEFINED	3
AMERICAN CAPITAL STRATEGIES	COM	024937104	50	1500	SH	DEFINED	2
AMERICAN CAPITAL STRATEGIES	COM	024937104	6273	187355	SH	DEFINED	17
AMERICAN CAPITAL STRATEGIES	COM	024937104	1016	30340	SH	DEFINED	11
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	10	299	SH	DEFINED	19
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	10	299	SH	DEFINED	20
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	37587	1104210	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	322	9455	SH	DEFINED	18
AMERICAN ECOLOGY CORP	COM NEW	025533407	525	19800	SH	DEFINED	3
AMERICAN ECOLOGY CORP	COM NEW	025533407	345	13000	SH	DEFINED	19
AMERICAN ELEC PWR INC	COM	025537101	5873	171465	SH	DEFINED	22
AMERICAN ELEC PWR INC	COM	025537101	2458	71754	SH	DEFINED	19
AMERICAN ELEC PWR INC	COM	025537101	267	7788	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	144	4212	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	226	6600	SH	DEFINED	21
AMERICAN ELEC PWR INC	COM	025537101	18745	547286	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	3311	96686	SH	DEFINED	23
AMERICAN ELEC PWR INC	COM	025537101	1040	30361	SH	DEFINED	18
AMERICAN ELEC PWR INC	COM	025537101	7	200	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	160	4660	SH	DEFINED	17
AMERICAN ELEC PWR INC	COM	025537101	28	807	SH	DEFINED	20

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

AMERICAN ELEC PWR INC	COM	025537101	1006	29360	SH	DEFINED	6
AMERICAN EQTY INVT LIFE HLD	COM	025676206	10792	1012400	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	6786	127508	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	186	3500	SH	DEFINED	7
AMERICAN EXPRESS CO	COM	025816109	577	10837	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	3370	63317	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	259612	4878085	SH	DEFINED	20
AMERICAN EXPRESS CO	COM	025816109	564	10600	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	283	5325	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	547	10275	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	13013	244505	SH	DEFINED	19
AMERICAN EXPRESS CO	COM	025816109	230735	4335494	SH	DEFINED	21
AMERICAN EXPRESS CO	COM	025816109	375008	7046380	SH	DEFINED	18
AMERICAN EXPRESS CO	COM	025816109	26153	491824	SH	DEFINED	17
AMERICAN FINL GROUP INC OHIO	COM	025932104	16613	387251	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	129	3000	SH	DEFINED	18
AMERICAN FINL GROUP INC OHIO	COM	025932104	86	2000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	21	500	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	28429	662680	SH	DEFINED	6
AMERICAN FINL RLTY TR	COM	02607P305	21	2150	SH	DEFINED	2
AMERICAN FINL RLTY TR	COM	02607P305	3	295	SH	DEFINED	17
AMERICAN FINL RLTY TR	COM	02607P305	2226	230000	SH	DEFINED	20
AMERICAN GREETINGS CORP	CL A	026375105	8	400	SH	DEFINED	18
AMERICAN GREETINGS CORP	CL A	026375105	23	1100	SH	DEFINED	11
AMERICAN GREETINGS CORP	CL A	026375105	34415	1638025	SH	DEFINED	6
AMERICAN HOME MTG INVT CORP	COM	02660R107	5164	140100	SH	DEFINED	3
AMERICAN INCOME FD INC	COM	02672T109	0	21	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM	026874107	40056	678347	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	90393	1530787	SH	DEFINED	21
AMERICAN INTL GROUP INC	COM	026874107	2705	45814	SH	DEFINED	22
AMERICAN INTL GROUP INC	COM	026874107	38081	644900	SH	DEFINED	10
AMERICAN INTL GROUP INC	DBCV	11/0 026874AP2	2112	3050000	PRN	DEFINED	14
AMERICAN INTL GROUP INC	COM	026874107	3052	51687	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	53694	909306	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	484484	8204635	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM	026874107	896078	15174906	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM	026874107	23684	401691	SH	DEFINED	17
AMERICAN INTL GROUP INC	COM	026874107	3149	53329	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	251	4243	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	305707	5177074	SH	DEFINED	20
AMERICAN INTL GROUP INC	COM	026874107	11638	197091	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	28921	489776	SH	DEFINED	19
AMERICAN INTL GROUP INC	COM	026874107	8250	139705	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	10915	184850	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	11400	15000	CALL	DEFINED	13
AMERICAN ISRAELI PAPER MLS L	ORD IS 10	027069509	0	8	SH	DEFINED	18
AMERICAN LD LEASE INC	COM	027118108	2273	92757	SH	DEFINED	18
AMERICAN LD LEASE INC	COM	027118108	2934	119743	SH	DEFINED	20
AMERICAN NATL BANKSHARES INC	COM	027745108	1709	73882	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	195	1500	SH	DEFINED	18
AMERICAN NATL INS CO	COM	028591105	6186	47687	SH	DEFINED	6
AMERICAN PHYSICIANS CAPITAL	COM	028884104	1324	25180	SH	DEFINED	3
AMERICAN PHYSICIANS CAPITAL	COM	028884104	974	18526	SH	DEFINED	19
AMERICAN PWR CONVERSION CORP	COM	029066107	37	1900	SH	DEFINED	11
AMERICAN PWR CONVERSION CORP	COM	029066107	31348	1608424	SH	DEFINED	18
AMERICAN PWR CONVERSION CORP	COM	029066107	40	2050	SH	DEFINED	5
AMERICAN PWR CONVERSION CORP	COM	029066107	4151	213000	SH	DEFINED	7
AMERICAN PWR CONVERSION CORP	COM	029066107	36599	1877846	SH	DEFINED	20
AMERICAN PWR CONVERSION CORP	COM	029066107	621	31884	SH	DEFINED	19
AMERICAN PWR CONVERSION CORP	COM	029066107	64	3300	SH	DEFINED	2
AMERICAN REPROGRAPHICS CO	COM	029263100	218	6000	SH	DEFINED	3
AMERICAN SAFETY INS HLDGS LT	ORD	G02995101	33	2000	SH	DEFINED	6

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

AMERICAN SELECT PORTFOLIO IN	COM		029570108	0	17	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM		029712106	87	2000	SH	DEFINED	21
AMERICAN STD COS INC DEL	COM		029712106	67	1541	SH	DEFINED	5
AMERICAN STD COS INC DEL	COM		029712106	1273	29410	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM		029712106	3	65	SH	DEFINED	2
AMERICAN STD COS INC DEL	COM		029712106	2	55	SH	DEFINED	7
AMERICAN STD COS INC DEL	COM		029712106	1368	31619	SH	DEFINED	19
AMERICAN STS WTR CO	COM		029899101	65	1825	SH	DEFINED	2
AMERICAN STS WTR CO	COM		029899101	1009	28300	SH	DEFINED	3
AMERICAN TOWER CORP	CL A		029912201	42819	1375920	SH	DEFINED	21
AMERICAN TOWER CORP	NOTE	5.000% 2/1	029912AF9	32256	325000	PRN	DEFINED	20
AMERICAN TOWER CORP	NOTE	5.000% 2/1	029912AF9	5650	5650000	PRN	DEFINED	21
AMERICAN TOWER CORP	CL A		029912201	2237	71870	SH	DEFINED	18
AMERICAN TOWER CORP	CL A		029912201	295	9493	SH	DEFINED	5
AMERICAN TOWER CORP	CL A		029912201	18924	608089	SH	DEFINED	20
AMERICAN WOODMARK CORP	COM		030506109	210	6000	SH	DEFINED	3
AMERICANWEST BANCORPORATION	COM		03058P109	1116	50000	SH	DEFINED	1
AMERICAS CAR MART INC	COM		03062T105	9742	479677	SH	DEFINED	6
AMERICREDIT CORP	COM		03060R101	45	1600	SH	DEFINED	6
AMERICREDIT CORP	COM		03060R101	76356	2734800	SH	DEFINED	13
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	177	6000	SH	DEFINED	18
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	334	11338	SH	DEFINED	17
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	74	2500	SH	DEFINED	5
AMERIGROUP CORP	COM		03073T102	6381	205561	SH	DEFINED	18
AMERIGROUP CORP	COM		03073T102	154	4958	SH	DEFINED	21
AMERIGROUP CORP	COM		03073T102	16	500	SH	DEFINED	6
AMERIGROUP CORP	COM		03073T102	6893	222075	SH	DEFINED	20
AMERIPRISE FINL INC	COM		03076C106	11	243	SH	DEFINED	21
AMERIPRISE FINL INC	COM		03076C106	2483	55578	SH	DEFINED	18
AMERIPRISE FINL INC	COM		03076C106	2997	67100	SH	DEFINED	3
AMERIPRISE FINL INC	COM		03076C106	1991	44565	SH	DEFINED	19
AMERIPRISE FINL INC	COM		03076C106	250	5587	SH	DEFINED	5
AMERIPRISE FINL INC	COM		03076C106	1018	22868	SH	DEFINED	17
AMERIPRISE FINL INC	COM		03076C106	1219	27300	SH	DEFINED	6
AMERIPRISE FINL INC	COM		03076C106	262	5867	SH	DEFINED	20
AMERIPRISE FINL INC	COM		03076C106	7	155	SH	DEFINED	11
AMERIPRISE FINL INC	COM		03076C106	89	2000	SH	DEFINED	4
AMERIPRISE FINL INC	COM		03076C106	542	12141	SH	DEFINED	2
AMERIS BANCORP	COM		03076K108	3211	138766	SH	DEFINED	6
AMERISAFE INC	COM		03071H100	1742	140000	SH	DEFINED	20
AMERISOURCEBERGEN CORP	COM		03073E105	1923	45874	SH	DEFINED	18
AMERISOURCEBERGEN CORP	COM		03073E105	1593	37990	SH	DEFINED	19
AMERISOURCEBERGEN CORP	COM		03073E105	887	21160	SH	DEFINED	17
AMERISOURCEBERGEN CORP	COM		03073E105	647	15440	SH	DEFINED	6
AMERISTAR CASINOS INC	COM		03070Q101	121	6200	SH	DEFINED	11
AMERISTAR CASINOS INC	COM		03070Q101	74	3800	SH	DEFINED	5
AMERN STRATEGIC INCOME PTFL	COM		030099105	4	424	SH	DEFINED	18
AMERON INTL INC	COM		030710107	2915	43500	SH	DEFINED	21
AMERON INTL INC	COM		030710107	134	2000	SH	DEFINED	18
AMERON INTL INC	COM		030710107	13582	202660	SH	DEFINED	6
AMERUS GROUP CO	COM		03072M108	1426	25000	SH	DEFINED	1
AMERUS GROUP CO	COM		03072M108	55575	949196	SH	DEFINED	6
AMERUS GROUP CO	COM		03072M108	35	606	SH	DEFINED	17
AMETEK INC NEW	COM		031100100	142	3000	SH	DEFINED	18
AMETEK INC NEW	COM		031100100	47	1000	SH	DEFINED	17
AMGEN INC	COM		031162100	23853	365674	SH	DEFINED	17
AMGEN INC	COM		031162100	21953	336554	SH	DEFINED	1
AMGEN INC	COM		031162100	961159	14734918	SH	DEFINED	18
AMGEN INC	COM		031162100	1505	23072	SH	DEFINED	5
AMGEN INC	COM		031162100	114131	1749675	SH	DEFINED	21
AMGEN INC	COM		031162100	77	1188	SH	DEFINED	4
AMGEN INC	COM		031162100	1000311	15335142	SH	DEFINED	20

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

AMGEN INC	COM		031162100	738	11313	SH	DEFINED	11
AMGEN INC	COM		031162100	647	9925	SH	DEFINED	6
AMGEN INC	COM		031162100	212	3250	SH	DEFINED	7
AMGEN INC	COM		031162100	11732	179853	SH	DEFINED	3
AMGEN INC	COM		031162100	14799	226881	SH	DEFINED	19
AMGEN INC	COM		031162100	7321	112229	SH	DEFINED	2
AMKOR TECHNOLOGY INC	NOTE	2.500% 5/1	031652AX8	1915	1915000	PRN	DEFINED	21
AMKOR TECHNOLOGY INC	NOTE	2.500% 5/1	031652AX8	311676	3375000	PRN	DEFINED	20
AMKOR TECHNOLOGY INC	NOTE	2.500% 5/1	031652AX8	952	22750000	PRN	DEFINED	16
AMKOR TECHNOLOGY INC	NOTE	2.500% 5/1	031652AX8	20176	22750000	PRN	DEFINED	14
AMKOR TECHNOLOGY INC	COM		031652100	873	92300	SH	DEFINED	19
AMKOR TECHNOLOGY INC	COM		031652100	6178	653090	SH	DEFINED	3
AMN HEALTHCARE SERVICES INC	COM		001744101	698	34400	SH	DEFINED	19
AMN HEALTHCARE SERVICES INC	COM		001744101	9487	467350	SH	DEFINED	3
AMPAL AMERN ISRAEL CORP	PFD CV	6.50%	032015307	35	2228	SH	DEFINED	2
AMPAL AMERN ISRAEL CORP	PFD CV	6.50%	032015307	15	990	SH	DEFINED	17
AMPHENOL CORP NEW	CL A		032095101	21	375	SH	DEFINED	11
AMPHENOL CORP NEW	CL A		032095101	292	5225	SH	DEFINED	21
AMPHENOL CORP NEW	CL A		032095101	2	40	SH	DEFINED	18
AMR CORP	COM		001765106	5104	200796	SH	DEFINED	3
AMR CORP	COM		001765106	1324	52100	SH	DEFINED	21
AMR CORP	COM		001765106	102	4000	SH	DEFINED	17
AMR CORP	COM		001765106	165230	6500000	SH	DEFINED	13
AMSOUTH BANCORPORATION	COM		032165102	2183	82528	SH	DEFINED	20
AMSOUTH BANCORPORATION	COM		032165102	1658	62703	SH	DEFINED	19
AMSOUTH BANCORPORATION	COM		032165102	19	700	SH	DEFINED	5
AMSOUTH BANCORPORATION	COM		032165102	789	29842	SH	DEFINED	6
AMSOUTH BANCORPORATION	COM		032165102	1390	52540	SH	DEFINED	17
AMSOUTH BANCORPORATION	COM		032165102	243	9175	SH	DEFINED	18
AMSOUTH BANCORPORATION	COM		032165102	2845	107580	SH	DEFINED	3
AMSURG CORP	COM		03232P405	8	350	SH	DEFINED	5
AMVESCAP PLC	SPONSORED ADR		03235E100	1383	75330	SH	DEFINED	17
AMVESCAP PLC	SPONSORED ADR		03235E100	0	18	SH	DEFINED	18
AMVESCAP PLC	SPONSORED ADR		03235E100	28663	1583901	SH	DEFINED	6
AMYLIN PHARMACEUTICALS INC	COM		032346108	39496	800000	SH	DEFINED	13
AMYLIN PHARMACEUTICALS INC	COM		032346108	90578	1834685	SH	DEFINED	8
ANADARKO PETE CORP	COM		032511107	8141	170705	SH	DEFINED	1
ANADARKO PETE CORP	COM		032511107	892724	18719316	SH	DEFINED	20
ANADARKO PETE CORP	COM		032511107	6390	134000	SH	DEFINED	8
ANADARKO PETE CORP	COM		032511107	88	1850	SH	DEFINED	4
ANADARKO PETE CORP	COM		032511107	4772	100059	SH	DEFINED	19
ANADARKO PETE CORP	COM		032511107	263	5506	SH	DEFINED	5
ANADARKO PETE CORP	COM		032511107	12142	254610	SH	DEFINED	3
ANADARKO PETE CORP	COM		032511107	5240	109893	SH	DEFINED	6
ANADARKO PETE CORP	COM		032511107	10326	217216	SH	DEFINED	17
ANADARKO PETE CORP	COM		032511107	1747	36630	SH	DEFINED	2
ANADARKO PETE CORP	COM		032511107	3	60	SH	DEFINED	7
ANADARKO PETE CORP	COM		032511107	601247	12607392	SH	DEFINED	18
ANADARKO PETE CORP	COM		032511107	100	2100	SH	DEFINED	11
ANADARKO PETE CORP	COM		032511107	13079	274244	SH	DEFINED	21
ANADIGICS INC	COM		032515108	1890	281260	SH	DEFINED	3
ANADYS PHARMACEUTICALS INC	COM		03252Q408	6	2000	SH	DEFINED	11
ANALOG DEVICES INC	COM		032654105	2072	64454	SH	DEFINED	19
ANALOG DEVICES INC	COM		032654105	205	6390	SH	DEFINED	21
ANALOG DEVICES INC	COM		032654105	135	4198	SH	DEFINED	2
ANALOG DEVICES INC	COM		032654105	112	3500	SH	DEFINED	5
ANALOG DEVICES INC	COM		032654105	3080	95820	SH	DEFINED	3
ANALOG DEVICES INC	COM		032654105	2080	64719	SH	DEFINED	17
ANALOG DEVICES INC	COM		032654105	879	27350	SH	DEFINED	20
ANALOG DEVICES INC	COM		032654105	22	685	SH	DEFINED	18
ANALOGIC CORP	COM PAR	\$0.05	032657207	40	850	SH	DEFINED	11
ANALOGIC CORP	COM PAR	\$0.05	032657207	20	425	SH	DEFINED	5

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

ANALOGIC CORP	COM PAR \$0.05	032657207	2	50	SH	DEFINED	2
ANALOGIC CORP	COM PAR \$0.05	032657207	634	13600	SH	DEFINED	3
ANAREN INC	COM	032744104	279	13600	SH	DEFINED	3
ANCHOR BANCORP WIS INC	COM	032839102	71	2355	SH	DEFINED	2
ANCHOR BANCORP WIS INC	COM	032839102	13743	455523	SH	DEFINED	6
ANDERSONS INC	COM	034164103	2072	49796	SH	DEFINED	3
ANDREW CORP	COM	034425108	256	28939	SH	DEFINED	19
ANDREW CORP	COM	034425108	5	600	SH	DEFINED	11
ANDREW CORP	COM	034425108	46	5200	SH	DEFINED	6
ANDRX CORP DEL	ANDRX GROUP	034553107	5835	251600	SH	DEFINED	21
ANDRX CORP DEL	ANDRX GROUP	034553107	2	100	SH	DEFINED	17
ANDRX CORP DEL	ANDRX GROUP	034553107	3534	152400	SH	DEFINED	20
ANDRX CORP DEL	ANDRX GROUP	034553107	506	21800	SH	DEFINED	18
ANGIODYNAMICS INC	COM	03475V101	1871	69170	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	6059	517500	SH	DEFINED	7
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	13801	1174583	SH	DEFINED	3
ANGLO AMERN PLC	ADR	03485P102	833	41120	SH	DEFINED	17
ANGLO AMERN PLC	ADR	03485P102	1057	51725	SH	DEFINED	11
ANGLO AMERN PLC	ADR	03485P102	49	2400	SH	DEFINED	2
ANGLO AMERN PLC	ADR	03485P102	22187	1109021	SH	DEFINED	6
ANGLO AMERN PLC	ADR	03485P102	22	1080	SH	DEFINED	18
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	48	1000	SH	DEFINED	2
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	14	293	SH	DEFINED	18
ANHEUSER BUSCH COS INC	COM	035229103	278	6100	SH	DEFINED	20
ANHEUSER BUSCH COS INC	COM	035229103	6346	139187	SH	DEFINED	19
ANHEUSER BUSCH COS INC	COM	035229103	11253	246830	SH	DEFINED	4
ANHEUSER BUSCH COS INC	COM	035229103	234	5135	SH	DEFINED	1
ANHEUSER BUSCH COS INC	COM	035229103	3623	79459	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	856	18780	SH	DEFINED	21
ANHEUSER BUSCH COS INC	COM	035229103	672	14750	SH	DEFINED	7
ANHEUSER BUSCH COS INC	COM	035229103	6421	140841	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	35689	782808	SH	DEFINED	6
ANHEUSER BUSCH COS INC	COM	035229103	2933	64345	SH	DEFINED	18
ANHEUSER BUSCH COS INC	COM	035229103	15444	338764	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	396	8696	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	462	10137	SH	DEFINED	5
ANIXTER INTL INC	COM	035290105	66	1400	SH	DEFINED	2
ANIXTER INTL INC	COM	035290105	4961	104533	SH	DEFINED	3
ANIXTER INTL INC	COM	035290105	290	6100	SH	DEFINED	19
ANNALY MTG MGMT INC	COM	035710409	27521	2148411	SH	DEFINED	18
ANNALY MTG MGMT INC	COM	035710409	4	300	SH	DEFINED	17
ANNALY MTG MGMT INC	COM	035710409	6725	525000	SH	DEFINED	20
ANNTAYLOR STORES CORP	COM	036115103	13387	308590	SH	DEFINED	3
ANNTAYLOR STORES CORP	COM	036115103	22	500	SH	DEFINED	17
ANNTAYLOR STORES CORP	COM	036115103	33	750	SH	DEFINED	18
ANNTAYLOR STORES CORP	COM	036115103	735	16950	SH	DEFINED	21
ANSOFT CORP	COM	036384105	871	42520	SH	DEFINED	3
ANTHRACITE CAP INC	COM	037023108	966	79400	SH	DEFINED	19
ANTHRACITE CAP INC	COM	037023108	5693	468150	SH	DEFINED	3
AON CORP	COM	037389103	1998	57393	SH	DEFINED	19
AON CORP	COM	037389103	6912	198510	SH	DEFINED	20
AON CORP	COM	037389103	248	7115	SH	DEFINED	17
AON CORP	COM	037389103	1543	44316	SH	DEFINED	18
AON CORP	COM	037389103	27817	798876	SH	DEFINED	6
AON CORP	COM	037389103	2636	75694	SH	DEFINED	23
AON CORP	COM	037389103	1233	35400	SH	DEFINED	3
AON CORP	COM	037389103	35	1000	SH	DEFINED	11
AP PHARMA INC	COM	00202J104	631	360653	SH	DEFINED	18
AP PHARMA INC	COM	00202J104	1049	599500	SH	DEFINED	20
APACHE CORP	COM	037411105	1659	24300	SH	DEFINED	20
APACHE CORP	COM	037411105	4061	59497	SH	DEFINED	19
APACHE CORP	COM	037411105	827	12120	SH	DEFINED	1

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

APACHE CORP	COM	037411105	6755	98971	SH	DEFINED	3
APACHE CORP	COM	037411105	5137	75266	SH	DEFINED	18
APACHE CORP	COM	037411105	6751	98922	SH	DEFINED	5
APACHE CORP	COM	037411105	2149	31483	SH	DEFINED	6
APACHE CORP	COM	037411105	1386	20303	SH	DEFINED	2
APACHE CORP	COM	037411105	25119	368047	SH	DEFINED	17
APACHE CORP	COM	037411105	225	3293	SH	DEFINED	11
APACHE CORP	COM	037411105	6620	97000	SH	DEFINED	8
APACHE CORP	COM	037411105	142	2078	SH	DEFINED	21
APARTMENT INVT & MGMT CO	CL A	03748R101	886	20384	SH	DEFINED	19
APARTMENT INVT & MGMT CO	CL A	03748R101	300	6900	SH	DEFINED	5
APARTMENT INVT & MGMT CO	CL A	03748R101	20	450	SH	DEFINED	17
APARTMENT INVT & MGMT CO	CL A	03748R101	1625	37400	SH	DEFINED	20
APARTMENT INVT & MGMT CO	CL A	03748R101	5041	116019	SH	DEFINED	3
APOLLO GROUP INC	CL A	037604105	83491	1615850	SH	DEFINED	8
APOLLO GROUP INC	CL A	037604105	680	13162	SH	DEFINED	5
APOLLO GROUP INC	CL A	037604105	12	230	SH	DEFINED	2
APOLLO GROUP INC	CL A	037604105	1302	25205	SH	DEFINED	19
APOLLO GROUP INC	CL A	037604105	52	999	SH	DEFINED	18
APOLLO INVT CORP	COM	03761U106	19	1003	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	24	400	SH	DEFINED	1
APPLE COMPUTER INC	COM	037833100	407	7100	SH	DEFINED	7
APPLE COMPUTER INC	COM	037833100	783	13700	SH	DEFINED	2
APPLE COMPUTER INC	COM	037833100	8786	153406	SH	DEFINED	19
APPLE COMPUTER INC	COM	037833100	3360	58672	SH	DEFINED	20
APPLE COMPUTER INC	COM	037833100	23061	402678	SH	DEFINED	18
APPLE COMPUTER INC	COM	037833100	40	700	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	1855	32392	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	5248	91643	SH	DEFINED	3
APPLE COMPUTER INC	COM	037833100	375	6560	SH	DEFINED	17
APPLE COMPUTER INC	COM	037833100	34	600	SH	DEFINED	11
APPLEBEES INTL INC	COM	037899101	271	14094	SH	DEFINED	18
APPLEBEES INTL INC	COM	037899101	2987	155375	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	226	7000	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	1121	34647	SH	DEFINED	19
APPLERA CORP	COM AP BIO GRP	038020103	35953	1111367	SH	DEFINED	3
APPLERA CORP	COM AP BIO GRP	038020103	34	1042	SH	DEFINED	5
APPLERA CORP	COM AP BIO GRP	038020103	3895	120400	SH	DEFINED	22
APPLERA CORP	COM AP BIO GRP	038020103	433	13400	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	1157	35780	SH	DEFINED	20
APPLERA CORP	COM CE GEN GRP	038020202	23	1740	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	9	264	SH	DEFINED	2
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	22316	917996	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	65434	4019292	SH	DEFINED	20
APPLIED MATLS INC	COM	038222105	5028	308866	SH	DEFINED	17
APPLIED MATLS INC	COM	038222105	10796	663132	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	198	12165	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	5374	330125	SH	DEFINED	19
APPLIED MATLS INC	COM	038222105	2818	173090	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	93609	5749955	SH	DEFINED	18
APPLIED MATLS INC	COM	038222105	378	23200	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	8954	550000	SH	DEFINED	8
APPLIED MATLS INC	COM	038222105	4535	278551	SH	DEFINED	21
APPLIED MICRO CIRCUITS CORP	COM	03822W109	13	4784	SH	DEFINED	20
APPLIED MICRO CIRCUITS CORP	COM	03822W109	6440	2359070	SH	DEFINED	3
APPLIX INC	COM	038316105	170	23100	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	4152	219667	SH	DEFINED	20
APRIA HEALTHCARE GROUP INC	COM	037933108	34624	1831960	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	4327	228918	SH	DEFINED	18
APRIA HEALTHCARE GROUP INC	COM	037933108	67	3550	SH	DEFINED	21
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	22	15900	SH	DEFINED	2
APTARGROUP INC	COM	038336103	10	200	SH	DEFINED	5

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

APTARGROUP INC	COM	038336103	6775	136574	SH	DEFINED	18
APTARGROUP INC	COM	038336103	210	4225	SH	DEFINED	21
APTARGROUP INC	COM	038336103	6414	129281	SH	DEFINED	20
AQUA AMERICA INC	COM	03836W103	122	5352	SH	DEFINED	21
AQUA AMERICA INC	COM	03836W103	87	3813	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	116	5077	SH	DEFINED	17
AQUA AMERICA INC	COM	03836W103	50	2210	SH	DEFINED	18
AQUANTIVE INC	COM	03839G105	2194	86600	SH	DEFINED	20
AQUANTIVE INC	COM	03839G105	45	1780	SH	DEFINED	18
AQUILA INC	COM	03840P102	165	39215	SH	DEFINED	5
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	404	7700	SH	DEFINED	20
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	48274	920900	SH	DEFINED	22
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	6	105	SH	DEFINED	11
ARADIGM CORP	COM NEW	038505301	0	105	SH	DEFINED	7
ARAMARK CORP	CL B	038521100	14	409	SH	DEFINED	18
ARAMARK CORP	CL B	038521100	12865	388542	SH	DEFINED	3
ARAMARK CORP	CL B	038521100	143	4325	SH	DEFINED	21
ARAMARK CORP	CL B	038521100	4	125	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	256	6670	SH	DEFINED	20
ARBITRON INC	COM	03875Q108	8	200	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	388	15500	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	15	582	SH	DEFINED	2
ARCADIS N V	NY REGISTRY SH	03923E107	781	17154	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	15	250	SH	DEFINED	5
ARCH CAP GROUP LTD	ORD	G0450A105	21054	354083	SH	DEFINED	6
ARCH CHEMICALS INC	COM	03937R102	17632	489084	SH	DEFINED	6
ARCH CHEMICALS INC	COM	03937R102	5447	151090	SH	DEFINED	3
ARCH COAL INC	COM	039380100	42	1000	SH	DEFINED	2
ARCH COAL INC	COM	039380100	17	392	SH	DEFINED	17
ARCH COAL INC	COM	039380100	51	1210	SH	DEFINED	18
ARCH COAL INC	COM	039380100	4457	105190	SH	DEFINED	3
ARCH COAL INC	COM	039380100	8327	196529	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	3212	77817	SH	DEFINED	17
ARCHER DANIELS MIDLAND CO	COM	039483102	739	17909	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	221	5345	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	16577	401570	SH	DEFINED	3
ARCHER DANIELS MIDLAND CO	COM	039483102	8	200	SH	DEFINED	7
ARCHER DANIELS MIDLAND CO	COM	039483102	3598	87164	SH	DEFINED	18
ARCHER DANIELS MIDLAND CO	COM	039483102	2803	67900	SH	DEFINED	22
ARCHER DANIELS MIDLAND CO	COM	039483102	10260	248535	SH	DEFINED	11
ARCHER DANIELS MIDLAND CO	COM	039483102	4846	117389	SH	DEFINED	19
ARCHER DANIELS MIDLAND CO	COM	039483102	78	1895	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	2848	68987	SH	DEFINED	20
ARCHER DANIELS MIDLAND CO	COM	039483102	52	1250	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	61	1200	SH	DEFINED	18
ARCHSTONE SMITH TR	COM	039583109	46	900	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	857	16847	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	13069	256900	SH	DEFINED	20
ARCHSTONE SMITH TR	COM	039583109	279	5474	SH	DEFINED	17
ARCHSTONE SMITH TR	COM	039583109	17	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM	039583109	2105	41382	SH	DEFINED	19
ARCHSTONE SMITH TR	COM	039583109	371	7295	SH	DEFINED	5
ARCTIC CAT INC	COM	039670104	1213	62162	SH	DEFINED	6
ARCTIC CAT INC	COM	039670104	112	5750	SH	DEFINED	3
ARENA PHARMACEUTICALS INC	COM	040047102	199	17200	SH	DEFINED	18
ARENA PHARMACEUTICALS INC	COM	040047102	500	43200	SH	DEFINED	20
ARENA PHARMACEUTICALS INC	COM	040047102	2418	208800	SH	DEFINED	21
ARGON ST INC	COM	040149106	67	2500	SH	DEFINED	2
ARGONAUT GROUP INC	COM	040157109	12621	420138	SH	DEFINED	6
ARIAD PHARMACEUTICALS INC	COM	04033A100	14	3025	SH	DEFINED	5
ARIAD PHARMACEUTICALS INC	COM	04033A100	1	300	SH	DEFINED	2
ARIBA INC	COM NEW	04033V203	4845	588650	SH	DEFINED	3

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

ARIBA INC	COM NEW	04033V203	0	42	SH	DEFINED	17
ARIBA INC	COM NEW	04033V203	0	33	SH	DEFINED	2
ARIES MARITIME TRNSPRT LTD	SHS	G0474B105	21	2000	SH	DEFINED	11
ARKANSAS BEST CORP DEL	COM	040790107	1936	38550	SH	DEFINED	19
ARKANSAS BEST CORP DEL	COM	040790107	30602	609480	SH	DEFINED	3
ARKANSAS BEST CORP DEL	COM	040790107	9346	186143	SH	DEFINED	20
ARKANSAS BEST CORP DEL	COM	040790107	9832	195827	SH	DEFINED	18
ARMOR HOLDINGS INC	COM	042260109	6940	126582	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	1901	34674	SH	DEFINED	19
ARMOR HOLDINGS INC	COM	042260109	2423	44184	SH	DEFINED	18
ARMOR HOLDINGS INC	COM	042260109	18483	337100	SH	DEFINED	20
ARRIS GROUP INC	COM	04269Q100	27008	2058530	SH	DEFINED	3
ARRIS GROUP INC	COM	04269Q100	603	45965	SH	DEFINED	19
ARROW ELECTRS INC	COM	042735100	10	300	SH	DEFINED	18
ARROW ELECTRS INC	COM	042735100	33	1025	SH	DEFINED	5
ARROW ELECTRS INC	COM	042735100	48581	1508726	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	812	25220	SH	DEFINED	20
ARROW ELECTRS INC	COM	042735100	13105	406980	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	5	160	SH	DEFINED	17
ARROW ELECTRS INC	COM	042735100	34	1070	SH	DEFINED	19
ARROW ELECTRS INC	COM	042735100	2632	81726	SH	DEFINED	23
ARROW ELECTRS INC	COM	042735100	4349	135050	SH	DEFINED	22
ARROW FINL CORP	COM	042744102	2282	83191	SH	DEFINED	6
ARROW INTL INC	COM	042764100	6	197	SH	DEFINED	18
ARROW INTL INC	COM	042764100	126	3821	SH	DEFINED	21
ART TECHNOLOGY GROUP INC	COM	04289L107	98	32922	SH	DEFINED	20
ARTESIAN RESOURCES CORP	CL A	043113208	20	700	SH	DEFINED	2
ARVINMERITOR INC	COM	043353101	151	8800	SH	DEFINED	3
ARVINMERITOR INC	COM	043353101	852	49589	SH	DEFINED	19
ARVINMERITOR INC	COM	043353101	35903	2088615	SH	DEFINED	6
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	13207	630700	SH	DEFINED	6
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	1728	82500	SH	DEFINED	3
ASE TEST LTD	ORD	Y02516105	4221	464890	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	14330	1135490	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	397	31439	SH	DEFINED	19
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	1578	125000	SH	DEFINED	20
ASHLAND INC NEW	COM	044209104	18489	277200	SH	DEFINED	20
ASHLAND INC NEW	COM	044209104	833	12487	SH	DEFINED	19
ASHLAND INC NEW	COM	044209104	67	1000	SH	DEFINED	4
ASHLAND INC NEW	COM	044209104	101	1510	SH	DEFINED	2
ASHLAND INC NEW	COM	044209104	126	1890	SH	DEFINED	6
ASHLAND INC NEW	COM	044209104	2893	43366	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	5303	79500	SH	DEFINED	18
ASHLAND INC NEW	COM	044209104	127	1900	SH	DEFINED	17
ASHLAND INC NEW	COM	044209104	150	2250	SH	DEFINED	5
ASIA SATELLITE TELECOMMUNCNT	SPONSORED ADR	04516X106	7	415	SH	DEFINED	18
ASML HLDG NV	N Y SHS	N07059111	20	1000	SH	DEFINED	17
ASPEN TECHNOLOGY INC	COM	045327103	12021	916270	SH	DEFINED	3
ASPREVA PHARMACEUTICALS CORP	COM	04538T109	1389	51185	SH	DEFINED	3
ASSET ACCEP CAP CORP	COM	04543P100	12122	612242	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	76	2425	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	72	2280	SH	DEFINED	18
ASSOCIATED BANC CORP	COM	045487105	19	597	SH	DEFINED	17
ASSOCIATED ESTATES RLTY CORP	COM	045604105	564	45520	SH	DEFINED	3
ASSURANT INC	COM	04621X108	1670	35000	SH	DEFINED	1
ASSURANT INC	COM	04621X108	14	290	SH	DEFINED	19
ASSURANT INC	COM	04621X108	856	17695	SH	DEFINED	21
ASSURANT INC	COM	04621X108	493	10190	SH	DEFINED	18
ASSURANT INC	COM	04621X108	4416	91250	SH	DEFINED	22
ASSURANT INC	COM	04621X108	469	9690	SH	DEFINED	20
ASSURANT INC	COM	04621X108	3468	71654	SH	DEFINED	23
ASSURANT INC	COM	04621X108	23079	476830	SH	DEFINED	3

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

ASSURED GUARANTY LTD	COM	G0585R106	5	200	SH	DEFINED	5
ASTA FDG INC	COM	046220109	12967	346811	SH	DEFINED	3
ASTEA INTL INC	COM NEW	04622E208	82	8965	SH	DEFINED	6
ASTEC INDS INC	COM	046224101	1143	33500	SH	DEFINED	3
ASTORIA FINL CORP	COM	046265104	20	642	SH	DEFINED	17
ASTORIA FINL CORP	COM	046265104	50	1650	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	216	7080	SH	DEFINED	21
ASTORIA FINL CORP	COM	046265104	2	71	SH	DEFINED	11
ASTORIA FINL CORP	COM	046265104	138889	4561200	SH	DEFINED	20
ASTORIA FINL CORP	COM	046265104	36273	1191218	SH	DEFINED	18
ASTORIA FINL CORP	COM	046265104	10596	347975	SH	DEFINED	6
ASTRAZENECA PLC	SPONSORED ADR	046353108	81	1356	SH	DEFINED	11
ASTRAZENECA PLC	SPONSORED ADR	046353108	125	2084	SH	DEFINED	17
ASTRAZENECA PLC	SPONSORED ADR	046353108	18	295	SH	DEFINED	18
ASTRAZENECA PLC	SPONSORED ADR	046353108	34	575	SH	DEFINED	5
ASYST TECHNOLOGY CORP	COM	04648X107	8707	1156300	SH	DEFINED	3
AT&T INC	COM	00206R102	53613	1922301	SH	DEFINED	6
AT&T INC	COM	00206R102	98765	3541242	SH	DEFINED	21
AT&T INC	COM	00206R102	87494	3137125	SH	DEFINED	18
AT&T INC	COM	00206R102	51835	1858548	SH	DEFINED	3
AT&T INC	COM	00206R102	1041	37337	SH	DEFINED	5
AT&T INC	COM	00206R102	1856	66556	SH	DEFINED	2
AT&T INC	COM	00206R102	35405	1269454	SH	DEFINED	20
AT&T INC	COM	00206R102	4111	147402	SH	DEFINED	17
AT&T INC	COM	00206R102	19802	710017	SH	DEFINED	19
AT&T INC	COM	00206R102	90	3226	SH	DEFINED	11
AT&T INC	COM	00206R102	245	8791	SH	DEFINED	1
AT&T INC	COM	00206R102	41	1456	SH	DEFINED	4
AT&T INC	COM	00206R102	6126	219650	SH	DEFINED	22
ATI TECHNOLOGIES INC	COM	001941103	22292	1528430	SH	DEFINED	7
ATI TECHNOLOGIES INC	COM	001941103	5932	406273	SH	DEFINED	20
ATI TECHNOLOGIES INC	COM	001941103	5057	346382	SH	DEFINED	18
ATLAS AMER INC	COM	049167109	1335	29790	SH	DEFINED	3
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	41	1000	SH	DEFINED	18
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	4	100	SH	DEFINED	17
ATMEL CORP	COM	049513104	4048	729280	SH	DEFINED	20
ATMEL CORP	COM	049513104	38837	6997620	SH	DEFINED	3
ATMEL CORP	COM	049513104	1683	303330	SH	DEFINED	19
ATMOS ENERGY CORP	COM	049560105	211	7571	SH	DEFINED	21
ATMOS ENERGY CORP	COM	049560105	36670	1313880	SH	DEFINED	6
ATMOS ENERGY CORP	COM	049560105	18	645	SH	DEFINED	18
ATMOS ENERGY CORP	COM	049560105	69	2464	SH	DEFINED	2
ATRION CORP	COM	049904105	329	4642	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	31	630	SH	DEFINED	18
AU OPTRONICS CORP	SPONSORED ADR	002255107	205	14400	SH	DEFINED	3
AU OPTRONICS CORP	SPONSORED ADR	002255107	258	18100	SH	DEFINED	20
AU OPTRONICS CORP	SPONSORED ADR	002255107	30550	2145400	SH	DEFINED	22
AUDIOVOX CORP	CL A	050757103	45	3300	SH	DEFINED	6
AUDIOVOX CORP	CL A	050757103	160	11700	SH	DEFINED	3
AURORA OIL & GAS CORP	COM	052036100	10	2375	SH	DEFINED	5
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	75	756	SH	DEFINED	17
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	20	200	SH	DEFINED	11
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	62	626	SH	DEFINED	18
AUTODESK INC	COM	052769106	3394	98482	SH	DEFINED	21
AUTODESK INC	COM	052769106	75037	2177520	SH	DEFINED	20
AUTODESK INC	COM	052769106	2	60	SH	DEFINED	2
AUTODESK INC	COM	052769106	149	4310	SH	DEFINED	11
AUTODESK INC	COM	052769106	1438	41731	SH	DEFINED	19
AUTODESK INC	COM	052769106	274683	7971059	SH	DEFINED	18
AUTODESK INC	COM	052769106	14449	418675	SH	DEFINED	1
AUTOLIV INC	COM	052800109	82	1450	SH	DEFINED	11
AUTOLIV INC	COM	052800109	126	2230	SH	DEFINED	21

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

AUTOLIV INC	COM	052800109	29	507	SH	DEFINED	18
AUTOMATIC DATA PROCESSING IN	COM	053015103	13924	307041	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	20639	455098	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	4857	107094	SH	DEFINED	19
AUTOMATIC DATA PROCESSING IN	COM	053015103	14290	315099	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	4198	92577	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	231	5095	SH	DEFINED	7
AUTOMATIC DATA PROCESSING IN	COM	053015103	111931	2468160	SH	DEFINED	20
AUTOMATIC DATA PROCESSING IN	COM	053015103	249	5491	SH	DEFINED	21
AUTOMATIC DATA PROCESSING IN	COM	053015103	2403	52994	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	82600	1821378	SH	DEFINED	18
AUTOMATIC DATA PROCESSING IN	COM	053015103	752	16575	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	10262	226276	SH	DEFINED	17
AUTONATION INC	COM	05329W102	4175	194723	SH	DEFINED	3
AUTONATION INC	COM	05329W102	342	15940	SH	DEFINED	6
AUTONATION INC	COM	05329W102	70	3280	SH	DEFINED	18
AUTONATION INC	COM	05329W102	582	27127	SH	DEFINED	19
AUTOZONE INC	COM	053332102	88	1000	SH	DEFINED	17
AUTOZONE INC	COM	053332102	862	9772	SH	DEFINED	19
AUTOZONE INC	COM	053332102	12546	142247	SH	DEFINED	6
AUTOZONE INC	COM	053332102	182486	2069005	SH	DEFINED	8
AVALONBAY CMNTYS INC	COM	053484101	177	1600	SH	DEFINED	18
AVALONBAY CMNTYS INC	COM	053484101	18075	163400	SH	DEFINED	20
AVALONBAY CMNTYS INC	COM	053484101	3311	29929	SH	DEFINED	3
AVALONBAY CMNTYS INC	COM	053484101	133	1200	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	166	1501	SH	DEFINED	19
AVALONBAY CMNTYS INC	COM	053484101	22	200	SH	DEFINED	17
AVALONBAY CMNTYS INC	COM	053484101	260	2350	SH	DEFINED	5
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	149	21825	SH	DEFINED	18
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	1696	247900	SH	DEFINED	21
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	346	50550	SH	DEFINED	20
AVATAR HLDGS INC	COM	053494100	114	2000	SH	DEFINED	18
AVATAR HLDGS INC	COM	053494100	114	2000	SH	DEFINED	11
AVATAR HLDGS INC	COM	053494100	137	2400	SH	DEFINED	5
AVAYA INC	COM	053499109	8	735	SH	DEFINED	2
AVAYA INC	COM	053499109	2748	240590	SH	DEFINED	3
AVAYA INC	COM	053499109	192	16854	SH	DEFINED	20
AVAYA INC	COM	053499109	77	6713	SH	DEFINED	18
AVAYA INC	COM	053499109	0	16	SH	DEFINED	11
AVAYA INC	COM	053499109	4	330	SH	DEFINED	17
AVAYA INC	COM	053499109	3	233	SH	DEFINED	5
AVAYA INC	COM	053499109	852	74643	SH	DEFINED	19
AVERY DENNISON CORP	COM	053611109	41016	706445	SH	DEFINED	18
AVERY DENNISON CORP	COM	053611109	1148	19770	SH	DEFINED	19
AVERY DENNISON CORP	COM	053611109	146	2522	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	24390	420075	SH	DEFINED	20
AVERY DENNISON CORP	COM	053611109	50965	877800	SH	DEFINED	21
AVERY DENNISON CORP	COM	053611109	23	400	SH	DEFINED	5
AVERY DENNISON CORP	COM	053611109	1356	23350	SH	DEFINED	17
AVIALL INC NEW	COM	05366B102	456	9600	SH	DEFINED	18
AVIALL INC NEW	COM	05366B102	1131	23800	SH	DEFINED	20
AVIALL INC NEW	COM	05366B102	5593	117700	SH	DEFINED	21
AVICI SYS INC	COM NEW	05367L802	753	130300	SH	DEFINED	3
AVID TECHNOLOGY INC	COM	05367P100	2	60	SH	DEFINED	7
AVID TECHNOLOGY INC	COM	05367P100	17010	510340	SH	DEFINED	20
AVID TECHNOLOGY INC	COM	05367P100	2540	76196	SH	DEFINED	18
AVID TECHNOLOGY INC	COM	05367P100	6613	198400	SH	DEFINED	21
AVISTA CORP	COM	05379B107	2	107	SH	DEFINED	2
AVISTA CORP	COM	05379B107	518	22700	SH	DEFINED	19
AVISTA CORP	COM	05379B107	8104	354970	SH	DEFINED	3
AVNET INC	COM	053807103	229	11470	SH	DEFINED	20
AVNET INC	COM	053807103	26398	1318587	SH	DEFINED	3

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

AVNET INC	COM	053807103	17717	884980	SH	DEFINED	6
AVNET INC	COM	053807103	226	11270	SH	DEFINED	19
AVOCENT CORP	COM	053893103	1554	59194	SH	DEFINED	19
AVOCENT CORP	COM	053893103	11992	456841	SH	DEFINED	3
AVON PRODS INC	COM	054303102	268	8659	SH	DEFINED	11
AVON PRODS INC	COM	054303102	14320	461935	SH	DEFINED	2
AVON PRODS INC	COM	054303102	2514	81099	SH	DEFINED	19
AVON PRODS INC	COM	054303102	715	23054	SH	DEFINED	17
AVON PRODS INC	COM	054303102	31	1000	SH	DEFINED	4
AVON PRODS INC	COM	054303102	215	6950	SH	DEFINED	6
AVON PRODS INC	COM	054303102	6025	194350	SH	DEFINED	5
AVON PRODS INC	COM	054303102	866	27942	SH	DEFINED	18
AVON PRODS INC	COM	054303102	384	12400	SH	DEFINED	21
AVX CORP NEW	COM	002444107	9800	620630	SH	DEFINED	3
AVX CORP NEW	COM	002444107	1143	72400	SH	DEFINED	19
AVX CORP NEW	COM	002444107	113	7160	SH	DEFINED	6
AWARE INC MASS	COM	05453N100	85	15000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	30378	926736	SH	DEFINED	18
AXA	SPONSORED ADR	054536107	448	13666	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	1112	33925	SH	DEFINED	20
AXA	SPONSORED ADR	054536107	19121	596429	SH	DEFINED	6
AXA	SPONSORED ADR	054536107	901	27685	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	10	300	SH	DEFINED	11
AXA	SPONSORED ADR	054536107	114	3463	SH	DEFINED	21
AXCAN PHARMA INC	COM	054923107	501	38000	SH	DEFINED	7
AXCELIS TECHNOLOGIES INC	COM	054540109	2	400	SH	DEFINED	11
AXESSTEL INC	COM	05459T101	3	2075	SH	DEFINED	5
AXIS CAPITAL HOLDINGS	SHS	G0692U109	21967	767814	SH	DEFINED	6
AXIS CAPITAL HOLDINGS	SHS	G0692U109	14	475	SH	DEFINED	5
AZTAR CORP	COM	054802103	42	800	SH	DEFINED	5
B A S F A G	SPONSORED ADR	055262505	1074	13380	SH	DEFINED	20
B A S F A G	SPONSORED ADR	055262505	27098	337505	SH	DEFINED	18
B A S F A G	SPONSORED ADR	055262505	18	225	SH	DEFINED	11
BADGER METER INC	COM	056525108	11	400	SH	DEFINED	18
BAIDU COM INC	SPON ADR REP A	056752108	42	510	SH	DEFINED	5
BAKER HUGHES INC	COM	057224107	4621	56461	SH	DEFINED	21
BAKER HUGHES INC	COM	057224107	396	4840	SH	DEFINED	5
BAKER HUGHES INC	COM	057224107	2747	33561	SH	DEFINED	3
BAKER HUGHES INC	COM	057224107	5720	69879	SH	DEFINED	19
BAKER HUGHES INC	COM	057224107	109568	1338648	SH	DEFINED	18
BAKER HUGHES INC	COM	057224107	2947	36000	SH	DEFINED	8
BAKER HUGHES INC	COM	057224107	230	2810	SH	DEFINED	17
BAKER HUGHES INC	COM	057224107	4	50	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	63366	774175	SH	DEFINED	20
BAKERS FOOTWEAR GROUP INC	COM	057465106	775	55700	SH	DEFINED	6
BALDOR ELEC CO	COM	057741100	2751	87920	SH	DEFINED	3
BALL CORP	COM	058498106	698	18853	SH	DEFINED	19
BALLARD PWR SYS INC	COM	05858H104	1	167	SH	DEFINED	2
BALLARD PWR SYS INC	COM	05858H104	2	400	SH	DEFINED	5
BALLY TECHNOLOGIES INC	COM	05874B107	92	5600	SH	DEFINED	11
BALLY TECHNOLOGIES INC	COM	05874B107	20	1237	SH	DEFINED	5
BANCFIRST CORP	COM	05945F103	2747	61380	SH	DEFINED	3
BANCFIRST CORP	COM	05945F103	7818	174694	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	355	17210	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	111	5400	SH	DEFINED	2
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	215	10419	SH	DEFINED	18
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	111	5372	SH	DEFINED	21
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	431	13850	SH	DEFINED	20
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	2751	88500	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	292	10000	SH	DEFINED	20
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	913	31300	SH	DEFINED	22
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	4246	145600	SH	DEFINED	3

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

BANCO MACRO BANSUD S A	SPON ADR B	05961W105	6069	298100	SH	DEFINED	22
BANCO MACRO BANSUD S A	SPON ADR B	05961W105	248	12200	SH	DEFINED	20
BANCO SANTANDER CENT HISPANO	ADR	05964H105	3	209	SH	DEFINED	18
BANCORP INC DEL	COM	05969A105	123	4900	SH	DEFINED	3
BANCORP INC DEL	COM	05969A105	9	378	SH	DEFINED	2
BANCORP RHODE ISLAND INC	COM	059690107	20	500	SH	DEFINED	18
BANCORP RHODE ISLAND INC	COM	059690107	40	1000	SH	DEFINED	1
BANCORPSOUTH INC	COM	059692103	12498	458630	SH	DEFINED	3
BANCORPSOUTH INC	COM	059692103	29172	1070550	SH	DEFINED	6
BANCROFT FUND LTD	COM	059695106	0	22	SH	DEFINED	18
BANCTRUST FINANCIAL GP	COM	05978R107	5130	218572	SH	DEFINED	20
BANCTRUST FINANCIAL GP	COM	05978R107	4310	183645	SH	DEFINED	18
BANDAG INC	COM	059815100	11	300	SH	DEFINED	2
BANDAG INC	COM	059815100	9323	254790	SH	DEFINED	6
BANDAG INC	CL A	059815308	3849	124160	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	99	2000	SH	DEFINED	11
BANK HAWAII CORP	COM	062540109	25147	506992	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	65	1310	SH	DEFINED	18
BANK HAWAII CORP	COM	062540109	35	700	SH	DEFINED	5
BANK MARIN CORTE MADERA CA	COM	063431100	3	82	SH	DEFINED	18
BANK MONTREAL QUE	COM	063671101	54	1000	SH	DEFINED	18
BANK MONTREAL QUE	COM	063671101	38618	715070	SH	DEFINED	7
BANK MONTREAL QUE	COM	063671101	36	600	SH	DEFINED	5
BANK MUTUAL CORP NEW	COM	063750103	125	10230	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	245	7617	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	7500	232925	SH	DEFINED	23
BANK NEW YORK INC	COM	064057102	378	11750	SH	DEFINED	6
BANK NEW YORK INC	COM	064057102	4464	138636	SH	DEFINED	19
BANK NEW YORK INC	COM	064057102	2	50	SH	DEFINED	7
BANK NEW YORK INC	COM	064057102	594	18450	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	12117	376320	SH	DEFINED	17
BANK NEW YORK INC	COM	064057102	32671	1014636	SH	DEFINED	18
BANK NEW YORK INC	COM	064057102	76	2375	SH	DEFINED	11
BANK NEW YORK INC	COM	064057102	59331	1842576	SH	DEFINED	21
BANK NEW YORK INC	COM	064057102	2006	62305	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	54643	1696988	SH	DEFINED	20
BANK NOVA SCOTIA HALIFAX	COM	064149107	1249	31425	SH	DEFINED	5
BANK NOVA SCOTIA HALIFAX	COM	064149107	42495	1068722	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	3487	72490	SH	DEFINED	22
BANK OF AMERICA CORPORATION	COM	060505104	70860	1473185	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	16518	343400	SH	DEFINED	8
BANK OF AMERICA CORPORATION	COM	060505104	186	3863	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	359909	7482522	SH	DEFINED	18
BANK OF AMERICA CORPORATION	COM	060505104	6646	138179	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	51887	1079478	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	182806	3800522	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	2102	43705	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	6317	131334	SH	DEFINED	23
BANK OF AMERICA CORPORATION	COM	060505104	378565	7870376	SH	DEFINED	20
BANK OF AMERICA CORPORATION	COM	060505104	178522	3711486	SH	DEFINED	21
BANK OF AMERICA CORPORATION	COM	060505104	13867	288286	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	41425	861231	SH	DEFINED	19
BANK OF AMERICA CORPORATION	COM	060505104	6205	129005	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	8569	176451	SH	DEFINED	1
BANKFINANCIAL CORP	COM	06643P104	1933	111752	SH	DEFINED	6
BANKRATE INC	COM	06646V108	2039	54000	SH	DEFINED	20
BANKUNITED FINL CORP	CL A	06652B103	4737	155200	SH	DEFINED	3
BANKUNITED FINL CORP	CL A	06652B103	1447	47400	SH	DEFINED	19
BANNER CORP	COM	06652V109	268	6950	SH	DEFINED	3
BANTA CORP	COM	066821109	7677	165710	SH	DEFINED	3
BARCLAYS PLC	ADR	06738E204	3514	76750	SH	DEFINED	5
BARCLAYS PLC	ADR	06738E204	35030	782596	SH	DEFINED	6

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

BARCLAYS PLC	ADR	06738E204	1690	37210	SH	DEFINED	17
BARCLAYS PLC	ADR	06738E204	166	3635	SH	DEFINED	7
BARD C R INC	COM	067383109	2541	34680	SH	DEFINED	3
BARD C R INC	COM	067383109	55	750	SH	DEFINED	5
BARD C R INC	COM	067383109	979	13357	SH	DEFINED	20
BARD C R INC	COM	067383109	106	1450	SH	DEFINED	21
BARD C R INC	COM	067383109	88	1200	SH	DEFINED	2
BARD C R INC	COM	067383109	92	1255	SH	DEFINED	18
BARD C R INC	COM	067383109	1381	18857	SH	DEFINED	19
BARNES & NOBLE INC	COM	067774109	1275	34919	SH	DEFINED	3
BARNES & NOBLE INC	COM	067774109	6745	184800	SH	DEFINED	6
BARNES & NOBLE INC	COM	067774109	22	600	SH	DEFINED	18
BARNES GROUP INC	COM	067806109	72	3600	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	1464	73400	SH	DEFINED	6
BARNES GROUP INC	COM	067806109	7287	365250	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	149	3128	SH	DEFINED	21
BARR PHARMACEUTICALS INC	COM	068306109	19	400	SH	DEFINED	5
BARR PHARMACEUTICALS INC	COM	068306109	68	1423	SH	DEFINED	2
BARR PHARMACEUTICALS INC	COM	068306109	918	19239	SH	DEFINED	19
BARR PHARMACEUTICALS INC	COM	068306109	4615	96776	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	362	7600	SH	DEFINED	20
BARRETT BILL CORP	COM	06846N104	1884	63635	SH	DEFINED	20
BARRETT BILL CORP	COM	06846N104	8	255	SH	DEFINED	21
BARRETT BILL CORP	COM	06846N104	181	6110	SH	DEFINED	18
BARRETT BUSINESS SERVICES IN	COM	068463108	1458	79430	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	20	680	SH	DEFINED	19
BARRICK GOLD CORP	COM	067901108	45394	1533591	SH	DEFINED	20
BARRICK GOLD CORP	COM	067901108	18944	640000	SH	DEFINED	6
BARRICK GOLD CORP	COM	067901108	23947	807737	SH	DEFINED	7
BARRICK GOLD CORP	COM	067901108	133645	4515050	SH	DEFINED	21
BARRICK GOLD CORP	COM	067901108	186	6300	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	2339	79005	SH	DEFINED	18
BARRICK GOLD CORP	COM	067901108	89	3000	SH	DEFINED	5
BASIC ENERGY SVCS INC NEW	COM	06985P100	1669	54580	SH	DEFINED	3
BASIC ENERGY SVCS INC NEW	COM	06985P100	1846	60400	SH	DEFINED	20
BAUSCH & LOMB INC	COM	071707103	159	3250	SH	DEFINED	18
BAUSCH & LOMB INC	COM	071707103	15	315	SH	DEFINED	5
BAUSCH & LOMB INC	COM	071707103	195	3982	SH	DEFINED	17
BAUSCH & LOMB INC	COM	071707103	481	9800	SH	DEFINED	19
BAUSCH & LOMB INC	COM	071707103	736	15000	SH	DEFINED	20
BAXTER INTL INC	COM	071813109	221	6000	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	4326	117681	SH	DEFINED	19
BAXTER INTL INC	COM	071813109	42	1143	SH	DEFINED	4
BAXTER INTL INC	COM	071813109	2	42	SH	DEFINED	1
BAXTER INTL INC	COM	071813109	1131	30750	SH	DEFINED	17
BAXTER INTL INC	COM	071813109	114	3094	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	11116	302397	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	16	435	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	30867	839695	SH	DEFINED	20
BAXTER INTL INC	COM	071813109	4561	124062	SH	DEFINED	2
BAY NATL CORP	COM	072500101	188	10000	SH	DEFINED	11
BAYER A G	SPONSORED ADR	072730302	50	1080	SH	DEFINED	18
BAYER A G	SPONSORED ADR	072730302	367	8000	SH	DEFINED	17
BAYER A G	SPONSORED ADR	072730302	31	670	SH	DEFINED	2
BB&T CORP	COM	054937107	2247	54020	SH	DEFINED	20
BB&T CORP	COM	054937107	1121	26949	SH	DEFINED	18
BB&T CORP	COM	054937107	2080	50020	SH	DEFINED	3
BB&T CORP	COM	054937107	4128	99259	SH	DEFINED	19
BB&T CORP	COM	054937107	1833	44080	SH	DEFINED	2
BB&T CORP	COM	054937107	71	1700	SH	DEFINED	5
BB&T CORP	COM	054937107	262	6294	SH	DEFINED	17
BB&T CORP	COM	054937107	337	8100	SH	DEFINED	6

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

BB&T CORP	COM	054937107	138	3322	SH	DEFINED	11
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	49	6700	SH	DEFINED	20
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	8713	1198500	SH	DEFINED	22
BCE INC	COM	05534B109	2163	91470	SH	DEFINED	6
BCE INC	COM	05534B109	2161	91370	SH	DEFINED	3
BCE INC	COM	05534B109	124	5230	SH	DEFINED	18
BCE INC	COM	05534B109	35998	1517560	SH	DEFINED	7
BCE INC	COM	05534B109	6068	256560	SH	DEFINED	23
BCE INC	COM	05534B109	2497	105590	SH	DEFINED	11
BCSB BANKCORP INC	COM	054948104	48	3990	SH	DEFINED	11
BE AEROSPACE INC	COM	073302101	5873	256900	SH	DEFINED	3
BE AEROSPACE INC	COM	073302101	2437	106600	SH	DEFINED	20
BEA SYS INC	COM	073325102	1268	96900	SH	DEFINED	17
BEA SYS INC	COM	073325102	235	17930	SH	DEFINED	11
BEA SYS INC	COM	073325102	287	21948	SH	DEFINED	5
BEA SYS INC	COM	073325102	128	9771	SH	DEFINED	21
BEA SYS INC	COM	073325102	901	68797	SH	DEFINED	20
BEA SYS INC	NOTE	4.000%12/1 073325AD4	0	4000000	PRN	DEFINED	20
BEA SYS INC	COM	073325102	62	4751	SH	DEFINED	18
BEACON ROOFING SUPPLY INC	COM	073685109	1535	69730	SH	DEFINED	3
BEACON ROOFING SUPPLY INC	COM	073685109	337	15333	SH	DEFINED	19
BEAR STEARNS COS INC	COM	073902108	1889	13488	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	3043	21722	SH	DEFINED	19
BEAR STEARNS COS INC	COM	073902108	14489	103440	SH	DEFINED	20
BEAR STEARNS COS INC	COM	073902108	14	100	SH	DEFINED	7
BEAR STEARNS COS INC	COM	073902108	1221	8716	SH	DEFINED	3
BEAR STEARNS COS INC	COM	073902108	841	6005	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	59293	423281	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	1920	13707	SH	DEFINED	17
BEAR STEARNS COS INC	COM	073902108	17340	123790	SH	DEFINED	18
BEAR STEARNS COS INC	COM	073902108	241410	1723375	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	419	2994	SH	DEFINED	11
BEARINGPOINT INC	COM	074002106	1	154	SH	DEFINED	18
BEARINGPOINT INC	COM	074002106	47709	5700000	SH	DEFINED	13
BEARINGPOINT INC	COM	074002106	17349	2072792	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	193756	4224033	SH	DEFINED	8
BEAZER HOMES USA INC	COM	07556Q105	675	14707	SH	DEFINED	19
BEAZER HOMES USA INC	COM	07556Q105	24752	539621	SH	DEFINED	10
BEAZER HOMES USA INC	COM	07556Q105	13269	289273	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	5950	129716	SH	DEFINED	3
BEAZER HOMES USA INC	COM	07556Q105	32	700	SH	DEFINED	11
BECKMAN COULTER INC	COM	075811109	33	600	SH	DEFINED	11
BECKMAN COULTER INC	COM	075811109	144	2590	SH	DEFINED	17
BECKMAN COULTER INC	COM	075811109	17	300	SH	DEFINED	4
BECTON DICKINSON & CO	COM	075887109	153	2500	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	29820	487816	SH	DEFINED	17
BECTON DICKINSON & CO	COM	075887109	2723	44544	SH	DEFINED	19
BECTON DICKINSON & CO	COM	075887109	104	1700	SH	DEFINED	5
BECTON DICKINSON & CO	COM	075887109	435	7116	SH	DEFINED	18
BECTON DICKINSON & CO	COM	075887109	92	1500	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	17	500	SH	DEFINED	1
BED BATH & BEYOND INC	COM	075896100	1686	50832	SH	DEFINED	19
BED BATH & BEYOND INC	COM	075896100	32802	988896	SH	DEFINED	21
BED BATH & BEYOND INC	COM	075896100	267352	8060051	SH	DEFINED	18
BED BATH & BEYOND INC	COM	075896100	17	500	SH	DEFINED	5
BED BATH & BEYOND INC	COM	075896100	37465	1129480	SH	DEFINED	20
BED BATH & BEYOND INC	COM	075896100	100	3000	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	1784	53768	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	27	800	SH	DEFINED	2
BEL FUSE INC	CL B	077347300	282	8580	SH	DEFINED	3
BEL FUSE INC	CL B	077347300	2063	62881	SH	DEFINED	20
BEL FUSE INC	CL B	077347300	1621	49419	SH	DEFINED	18

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

BELL MICROPRODUCTS INC	COM	078137106	2593	478350	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	27849	769313	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	531	14677	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	11823	326615	SH	DEFINED	19
BELLSOUTH CORP	COM	079860102	23031	636212	SH	DEFINED	18
BELLSOUTH CORP	COM	079860102	43520	1202222	SH	DEFINED	20
BELLSOUTH CORP	COM	079860102	4275	118102	SH	DEFINED	2
BELLSOUTH CORP	COM	079860102	3646	100730	SH	DEFINED	17
BELLSOUTH CORP	COM	079860102	757	20924	SH	DEFINED	5
BELLSOUTH CORP	COM	079860102	215	5928	SH	DEFINED	1
BELLSOUTH CORP	COM	079860102	35440	979000	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	243	6711	SH	DEFINED	21
BELO CORP	COM SER A	080555105	59	3790	SH	DEFINED	6
BELO CORP	COM SER A	080555105	1453	93140	SH	DEFINED	2
BELO CORP	COM SER A	080555105	165	10600	SH	DEFINED	11
BELO CORP	COM SER A	080555105	168	10801	SH	DEFINED	5
BEMA GOLD CORP	COM	08135F107	2055	410300	SH	DEFINED	7
BEMIS INC	COM	081437105	349	11408	SH	DEFINED	18
BEMIS INC	COM	081437105	3115	101720	SH	DEFINED	3
BEMIS INC	COM	081437105	894	29204	SH	DEFINED	5
BEMIS INC	COM	081437105	577	18830	SH	DEFINED	19
BEMIS INC	COM	081437105	8	250	SH	DEFINED	2
BENCHMARK ELECTRS INC	COM	08160H101	16317	676485	SH	DEFINED	20
BENCHMARK ELECTRS INC	COM	08160H101	2550	105701	SH	DEFINED	18
BENCHMARK ELECTRS INC	COM	08160H101	25701	1065555	SH	DEFINED	3
BENTLEY PHARMACEUTICALS INC	COM	082657107	11923	1087851	SH	DEFINED	18
BENTLEY PHARMACEUTICALS INC	COM	082657107	18897	1724219	SH	DEFINED	20
BERKLEY W R CORP	COM	084423102	13029	381756	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	2532	74200	SH	DEFINED	22
BERKLEY W R CORP	COM	084423102	116	3397	SH	DEFINED	6
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	33	11	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	9430	3099	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2285	751	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	393	129	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3642	1197	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3359	1104	SH	DEFINED	21
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	534381	175610	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1628	535	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	13042	4286	SH	DEFINED	20
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1742	19	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	3300	36	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	112282	1225	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	69752	761	SH	DEFINED	21
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1100	12	SH	DEFINED	19
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	37214	406	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	183	2	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2566	28	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3372	1108	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	650687	7099	SH	DEFINED	20
BERKSHIRE HILLS BANCORP INC	COM	084680107	48	1350	SH	DEFINED	11
BERKSHIRE HILLS BANCORP INC	COM	084680107	50	1400	SH	DEFINED	5
BERRY PETE CO	CL A	085789105	590	17800	SH	DEFINED	6
BERRY PETE CO	CL A	085789105	1326	40000	SH	DEFINED	20
BEST BUY INC	COM	086516101	2186	39857	SH	DEFINED	3
BEST BUY INC	COM	086516101	4893	89216	SH	DEFINED	11
BEST BUY INC	COM	086516101	189	3455	SH	DEFINED	5
BEST BUY INC	COM	086516101	617	11248	SH	DEFINED	18
BEST BUY INC	COM	086516101	14883	271392	SH	DEFINED	20
BEST BUY INC	COM	086516101	57383	1046372	SH	DEFINED	21
BEST BUY INC	COM	086516101	3992	72802	SH	DEFINED	19
BEST BUY INC	COM	086516101	340	6195	SH	DEFINED	17
BEST BUY INC	COM	086516101	31	573	SH	DEFINED	2

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

BG PLC	ADR FIN INST N	055434203	107	1600	SH	DEFINED	2
BG PLC	ADR FIN INST N	055434203	944	14111	SH	DEFINED	6
BG PLC	ADR FIN INST N	055434203	62	920	SH	DEFINED	18
BHP BILLITON LTD	SPONSORED ADR	088606108	126	2925	SH	DEFINED	11
BHP BILLITON LTD	SPONSORED ADR	088606108	182	4232	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	133	3091	SH	DEFINED	21
BHP BILLITON LTD	SPONSORED ADR	088606108	11276	261814	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	420	9760	SH	DEFINED	6
BHP BILLITON LTD	SPONSORED ADR	088606108	1755	40752	SH	DEFINED	18
BHP BILLITON PLC	SPONSORED ADR	05545E209	80	2050	SH	DEFINED	17
BIG 5 SPORTING GOODS CORP	COM	08915P101	10096	517750	SH	DEFINED	6
BIG LOTS INC	COM	089302103	349	20420	SH	DEFINED	19
BIG LOTS INC	COM	089302103	54	3150	SH	DEFINED	6
BIO RAD LABS INC	CL A	090572207	89	1364	SH	DEFINED	5
BIO RAD LABS INC	CL A	090572207	52	800	SH	DEFINED	11
BIO RAD LABS INC	CL A	090572207	5945	91550	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	46	1000	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	1146487	24751445	SH	DEFINED	18
BIOGEN IDEC INC	COM	09062X103	425	9186	SH	DEFINED	5
BIOGEN IDEC INC	COM	09062X103	3286	70938	SH	DEFINED	19
BIOGEN IDEC INC	COM	09062X103	650158	14036219	SH	DEFINED	20
BIOGEN IDEC INC	COM	09062X103	190	4100	SH	DEFINED	6
BIOGEN IDEC INC	COM	09062X103	11	227	SH	DEFINED	2
BIOGEN IDEC INC	COM	09062X103	14685	317038	SH	DEFINED	21
BIOGEN IDEC INC	COM	09062X103	861	18581	SH	DEFINED	17
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	2447	170300	SH	DEFINED	20
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	9446	657333	SH	DEFINED	3
BIOMARIN PHARMACEUTICAL INC	NOTE 3.500% 6/1	09061GAB7	2289248	21250000	PRN	DEFINED	20
BIOMARIN PHARMACEUTICAL INC	NOTE 3.500% 6/1	09061GAB7	3225	3225000	PRN	DEFINED	21
BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	09061GAC5	4100	4100000	PRN	DEFINED	21
BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	09061GAC5	0	2825000	PRN	DEFINED	20
BIOMED REALTY TRUST INC	COM	09063H107	424	14170	SH	DEFINED	18
BIOMED REALTY TRUST INC	COM	09063H107	995	33230	SH	DEFINED	3
BIOMED REALTY TRUST INC	COM	09063H107	5013	167450	SH	DEFINED	21
BIOMED REALTY TRUST INC	COM	09063H107	54	1805	SH	DEFINED	19
BIOMED REALTY TRUST INC	COM	09063H107	6776	226330	SH	DEFINED	20
BIOMET INC	COM	090613100	112	3575	SH	DEFINED	11
BIOMET INC	COM	090613100	5503	175855	SH	DEFINED	5
BIOMET INC	COM	090613100	428	13665	SH	DEFINED	18
BIOMET INC	COM	090613100	7589	242545	SH	DEFINED	17
BIOMET INC	COM	090613100	7277	228700	SH	DEFINED	1
BIOMET INC	COM	090613100	20531	656157	SH	DEFINED	2
BIOMET INC	COM	090613100	1395	44593	SH	DEFINED	19
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	37	5600	SH	DEFINED	21
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	11457	1728100	SH	DEFINED	20
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	715	107900	SH	DEFINED	18
BIOMIRA INC	COM	09161R106	3	2500	SH	DEFINED	1
BIOSITE INC	COM	090945106	5790	126800	SH	DEFINED	18
BIOSITE INC	COM	090945106	155	3400	SH	DEFINED	21
BIOSITE INC	COM	090945106	44815	981500	SH	DEFINED	20
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	88	500	SH	DEFINED	11
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	353	2000	SH	DEFINED	2
BIOVAIL CORP	COM	09067J109	23333	996731	SH	DEFINED	3
BIOVAIL CORP	COM	09067J109	188	8025	SH	DEFINED	18
BIOVAIL CORP	COM	09067J109	9	390	SH	DEFINED	20
BIOVAIL CORP	COM	09067J109	9	390	SH	DEFINED	19
BIOVAIL CORP	COM	09067J109	11609	495400	SH	DEFINED	7
BIOVERIS CORP	COM	090676107	329	40900	SH	DEFINED	18
BIOVERIS CORP	COM	090676107	1610	200000	SH	DEFINED	20
BIOVERIS CORP	COM	090676107	12	1551	SH	DEFINED	2
BISYS GROUP INC	COM	055472104	4	300	SH	DEFINED	4
BJ SVCS CO	COM	055482103	5896	158240	SH	DEFINED	3

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

BJ SVCS CO	COM	055482103	238	6382	SH	DEFINED	21
BJ SVCS CO	COM	055482103	11	290	SH	DEFINED	20
BJ SVCS CO	COM	055482103	22	599	SH	DEFINED	11
BJ SVCS CO	COM	055482103	25	675	SH	DEFINED	5
BJ SVCS CO	COM	055482103	2168	58195	SH	DEFINED	19
BJ SVCS CO	COM	055482103	3726	100000	SH	DEFINED	7
BJ SVCS CO	COM	055482103	97	2601	SH	DEFINED	18
BJS RESTAURANTS INC	COM	09180C106	29	1300	SH	DEFINED	2
BJS WHOLESALE CLUB INC	COM	05548J106	295	10400	SH	DEFINED	19
BJS WHOLESALE CLUB INC	COM	05548J106	41049	1447927	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	235	8300	SH	DEFINED	5
BJS WHOLESALE CLUB INC	COM	05548J106	10636	375158	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	6	223	SH	DEFINED	18
BJS WHOLESALE CLUB INC	COM	05548J106	23	800	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	118	4165	SH	DEFINED	21
BKF CAP GROUP INC	COM	05548G102	1	238	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	848	10040	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	20585	243730	SH	DEFINED	20
BLACK & DECKER CORP	COM	091797100	1156	13688	SH	DEFINED	19
BLACK & DECKER CORP	COM	091797100	4206	49795	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	2685	31792	SH	DEFINED	23
BLACK & DECKER CORP	COM	091797100	2698	31950	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	150	1771	SH	DEFINED	17
BLACK & DECKER CORP	COM	091797100	3501	41450	SH	DEFINED	22
BLACK & DECKER CORP	COM	091797100	2625	31084	SH	DEFINED	18
BLACK & DECKER CORP	COM	091797100	59	700	SH	DEFINED	4
BLACK BOX CORP DEL	COM	091826107	7837	204460	SH	DEFINED	3
BLACK BOX CORP DEL	COM	091826107	27	700	SH	DEFINED	17
BLACK BOX CORP DEL	COM	091826107	5651	147432	SH	DEFINED	20
BLACK BOX CORP DEL	COM	091826107	5422	141448	SH	DEFINED	18
BLACK HILLS CORP	COM	092113109	36	1041	SH	DEFINED	18
BLACKBAUD INC	COM	09227Q100	2216	97600	SH	DEFINED	20
BLACKBOARD INC	COM	091935502	29	1000	SH	DEFINED	17
BLACKBOARD INC	COM	091935502	292	10100	SH	DEFINED	18
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	0	1000	SH	DEFINED	18
BLACKROCK GLBL ENRGY & RES T	COM	09250U101	30	1124	SH	DEFINED	18
BLACKROCK HIGH INCOME SHS	SHS BEN INT	09250E107	6	2180	SH	DEFINED	18
BLACKROCK INC	CL A	09247X101	7608	54669	SH	DEFINED	3
BLACKROCK INC	CL A	09247X101	43	306	SH	DEFINED	18
BLACKROCK INC	CL A	09247X101	125	900	SH	DEFINED	20
BLACKROCK INC	CL A	09247X101	21	150	SH	DEFINED	11
BLACKROCK INCOME OPP TRUST I	COM	092475102	5	500	SH	DEFINED	18
BLACKROCK INCOME TR INC	COM	09247F100	1	138	SH	DEFINED	18
BLACKROCK INVT QUALITY MUN T	COM	09247D105	0	2000	SH	DEFINED	18
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X109	0	2667	SH	DEFINED	18
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	0	691	SH	DEFINED	18
BLACKROCK MUN TARGET TERM TR	COM	09247M105	0	1500	SH	DEFINED	18
BLACKROCK N Y MUN INCOME TR	SH BEN INT	09248L106	0	458	SH	DEFINED	18
BLACKROCK NY MUNI 2018 TERM	COM	09248K108	0	9	SH	DEFINED	18
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	0	1	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	1429	59895	SH	DEFINED	19
BLOCK H & R INC	COM	093671105	205	8602	SH	DEFINED	5
BLOCK H & R INC	COM	093671105	1346	56400	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	406	17010	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	57	2400	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	4871	204155	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	191	8002	SH	DEFINED	18
BLOCKBUSTER INC	CL A	093679108	24	4847	SH	DEFINED	17
BLOCKBUSTER INC	CL B	093679207	0	36	SH	DEFINED	17
BLOUNT INTL INC NEW	COM	095180105	1328	110500	SH	DEFINED	20
BLUE CHIP VALUE FD INC	COM	095333100	0	7	SH	DEFINED	18
BLUEGREEN CORP	COM	096231105	604	52686	SH	DEFINED	19

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

BLUEGREEN CORP	COM	096231105	2755	240400	SH	DEFINED	6
BLUEGREEN CORP	COM	096231105	10146	885350	SH	DEFINED	3
BLUELINX HLDGS INC	COM	09624H109	5284	405510	SH	DEFINED	3
BLUELINX HLDGS INC	COM	09624H109	1218	93500	SH	DEFINED	19
BLUELINX HLDGS INC	COM	09624H109	3389	260100	SH	DEFINED	6
BLYTH INC	COM	09643P108	20859	1129980	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	13499	564800	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	263	11000	SH	DEFINED	22
BMC SOFTWARE INC	COM	055921100	933	39024	SH	DEFINED	19
BMC SOFTWARE INC	COM	055921100	640	26787	SH	DEFINED	18
BMC SOFTWARE INC	COM	055921100	2998	125420	SH	DEFINED	23
BMC SOFTWARE INC	COM	055921100	39941	1671163	SH	DEFINED	3
BMC SOFTWARE INC	COM	055921100	991	41470	SH	DEFINED	20
BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	096627104	557	22730	SH	DEFINED	3
BOB EVANS FARMS INC	COM	096761101	44	1466	SH	DEFINED	17
BOB EVANS FARMS INC	COM	096761101	962	32069	SH	DEFINED	3
BOC GROUP PLC	SPONSORED ADR	055617609	1659	28360	SH	DEFINED	20
BOC GROUP PLC	SPONSORED ADR	055617609	34551	590622	SH	DEFINED	18
BOC GROUP PLC	SPONSORED ADR	055617609	1	11	SH	DEFINED	21
BOEING CO	COM	097023105	200189	2444007	SH	DEFINED	21
BOEING CO	COM	097023105	8	100	SH	DEFINED	1
BOEING CO	COM	097023105	207835	2537364	SH	DEFINED	18
BOEING CO	COM	097023105	1294	15807	SH	DEFINED	17
BOEING CO	COM	097023105	13006	158783	SH	DEFINED	19
BOEING CO	COM	097023105	2734	33381	SH	DEFINED	2
BOEING CO	COM	097023105	24737	302000	SH	DEFINED	3
BOEING CO	COM	097023105	65535	800088	SH	DEFINED	6
BOEING CO	COM	097023105	2104	25688	SH	DEFINED	5
BOEING CO	COM	097023105	176667	2156842	SH	DEFINED	20
BOEING CO	COM	097023105	179	2183	SH	DEFINED	11
BOIS D ARC ENERGY INC	COM	09738U103	652	39600	SH	DEFINED	19
BOIS D ARC ENERGY INC	COM	09738U103	504	30580	SH	DEFINED	3
BOK FINL CORP	COM NEW	05561Q201	24	490	SH	DEFINED	19
BOK FINL CORP	COM NEW	05561Q201	532	10720	SH	DEFINED	3
BOK FINL CORP	COM NEW	05561Q201	24	490	SH	DEFINED	20
BOOKHAM INC	COM	09856E105	0	22	SH	DEFINED	17
BOOKS-A-MILLION INC	COM	098570104	1668	99990	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	9	500	SH	DEFINED	17
BORDERS GROUP INC	COM	099709107	7	400	SH	DEFINED	18
BORDERS GROUP INC	COM	099709107	36773	1992020	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	31	1700	SH	DEFINED	2
BORG WARNER INC	COM	099724106	2	25	SH	DEFINED	17
BORG WARNER INC	COM	099724106	32402	497730	SH	DEFINED	6
BORG WARNER INC	COM	099724106	114	1750	SH	DEFINED	2
BORG WARNER INC	COM	099724106	269	4125	SH	DEFINED	21
BORG WARNER INC	COM	099724106	4877	74910	SH	DEFINED	20
BORG WARNER INC	COM	099724106	355	5449	SH	DEFINED	5
BORG WARNER INC	COM	099724106	410	6300	SH	DEFINED	18
BORLAND SOFTWARE CORP	COM	099849101	7630	1445199	SH	DEFINED	6
BOSTON BEER INC	CL A	100557107	37	1254	SH	DEFINED	5
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	583	20900	SH	DEFINED	19
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	9432	338050	SH	DEFINED	3
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	56	2000	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	6257	69215	SH	DEFINED	17
BOSTON PROPERTIES INC	COM	101121101	14	150	SH	DEFINED	11
BOSTON PROPERTIES INC	COM	101121101	8100	89600	SH	DEFINED	20
BOSTON PROPERTIES INC	COM	101121101	1625	17973	SH	DEFINED	19
BOSTON PROPERTIES INC	COM	101121101	54	600	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	371	4100	SH	DEFINED	18
BOSTON PROPERTIES INC	COM	101121101	4750	52546	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	628	37279	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	10529	625244	SH	DEFINED	20

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

BOSTON SCIENTIFIC CORP	COM	101137107	3685	218839	SH	DEFINED	19
BOSTON SCIENTIFIC CORP	COM	101137107	183196	10878650	SH	DEFINED	8
BOSTON SCIENTIFIC CORP	COM	101137107	5895	350065	SH	DEFINED	7
BOSTON SCIENTIFIC CORP	COM	101137107	19895	1181401	SH	DEFINED	6
BOSTON SCIENTIFIC CORP	COM	101137107	44	2600	SH	DEFINED	11
BOSTON SCIENTIFIC CORP	COM	101137107	414	24583	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	6624	393353	SH	DEFINED	18
BOSTON SCIENTIFIC CORP	COM	101137107	2885	171300	SH	DEFINED	10
BOSTON SCIENTIFIC CORP	COM	101137107	1565	92945	SH	DEFINED	17
BOULDER GROWTH & INCOME FD I	COM	101507101	5	670	SH	DEFINED	18
BOULDER TOTAL RETURN FD INC	COM	101541100	10	568	SH	DEFINED	18
BOWATER INC	COM	102183100	15	670	SH	DEFINED	6
BOWATER INC	COM	102183100	182	8006	SH	DEFINED	18
BOWNE & CO INC	COM	103043105	1774	124060	SH	DEFINED	3
BOWNE & CO INC	COM	103043105	12907	902600	SH	DEFINED	17
BOYD GAMING CORP	COM	103304101	117	2900	SH	DEFINED	5
BOYD GAMING CORP	COM	103304101	957	23700	SH	DEFINED	3
BOYD GAMING CORP	COM	103304101	234	5800	SH	DEFINED	11
BOYKIN LODGING CO	COM	103430104	4120	378383	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	5	500	SH	DEFINED	17
BP PLC	SPONSORED ADR	055622104	32685	469538	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	3711	53317	SH	DEFINED	21
BP PLC	SPONSORED ADR	055622104	104	1500	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	50750	741220	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	331	4750	SH	DEFINED	19
BP PLC	SPONSORED ADR	055622104	344531	4949451	SH	DEFINED	18
BP PLC	SPONSORED ADR	055622104	147314	2116277	SH	DEFINED	20
BP PLC	SPONSORED ADR	055622104	22848	328228	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	31	450	SH	DEFINED	4
BP PLC	SPONSORED ADR	055622104	2962	42548	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	22727	326527	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	39564	568588	SH	DEFINED	17
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	280	3500	SH	DEFINED	11
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	831	10400	SH	DEFINED	3
BRADLEY PHARMACEUTICALS INC	COM	104576103	143	14000	SH	DEFINED	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	2029	198890	SH	DEFINED	3
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	1332	41400	SH	DEFINED	20
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3	107	SH	DEFINED	17
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	295	9156	SH	DEFINED	21
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	189	5800	SH	DEFINED	6
BRE PROPERTIES INC	CL A	05564E106	58	1062	SH	DEFINED	19
BRE PROPERTIES INC	CL A	05564E106	4098	74500	SH	DEFINED	20
BRE PROPERTIES INC	CL A	05564E106	2893	52600	SH	DEFINED	17
BRE PROPERTIES INC	CL A	05564E106	77	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	2414	43900	SH	DEFINED	22
BRE PROPERTIES INC	CL A	05564E106	1961	35650	SH	DEFINED	3
BRE PROPERTIES INC	CL A	05564E106	44	800	SH	DEFINED	1
BRIGGS & STRATTON CORP	COM	109043109	224	7200	SH	DEFINED	17
BRIGGS & STRATTON CORP	COM	109043109	25	800	SH	DEFINED	2
BRIGGS & STRATTON CORP	COM	109043109	42425	1363724	SH	DEFINED	6
BRIGHAM EXPLORATION CO	COM	109178103	4053	512400	SH	DEFINED	6
BRIGHTPOINT INC	COM NEW	109473405	296	21900	SH	DEFINED	3
BRILLIANCE CHINA AUTO HLDG L	SPONSORED ADR	10949Q105	12	700	SH	DEFINED	4
BRINKER INTL INC	COM	109641100	10735	295740	SH	DEFINED	3
BRINKER INTL INC	COM	109641100	7	190	SH	DEFINED	19
BRINKER INTL INC	COM	109641100	73	2000	SH	DEFINED	18
BRINKER INTL INC	COM	109641100	7	190	SH	DEFINED	20
BRINKS CO	COM	109696104	1734	30740	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	6729	260223	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	282	10900	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	1079	41728	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	60553	2341569	SH	DEFINED	6

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

BRISTOL MYERS SQUIBB CO	COM	110122108	9170	354607	SH	DEFINED	19
BRISTOL MYERS SQUIBB CO	COM	110122108	424	16400	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	31034	1200105	SH	DEFINED	20
BRISTOL MYERS SQUIBB CO	COM	110122108	9086	351339	SH	DEFINED	18
BRISTOL MYERS SQUIBB CO	COM	110122108	290	11200	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	3725	144046	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	337	13019	SH	DEFINED	21
BRISTOL MYERS SQUIBB CO	COM	110122108	5595	216361	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	8	300	SH	DEFINED	4
BRISTOL WEST HLDGS INC	COM	11037M105	7094	443370	SH	DEFINED	6
BRISTOW GROUP INC	COM	110394103	17108	475210	SH	DEFINED	6
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	10	195	SH	DEFINED	11
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	229	4525	SH	DEFINED	20
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	18	362	SH	DEFINED	18
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	51503	1238386	SH	DEFINED	6
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	2104	49945	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	22690	748117	SH	DEFINED	18
BROADCOM CORP	CL A	111320107	2502	82499	SH	DEFINED	19
BROADCOM CORP	CL A	111320107	173582	5723100	SH	DEFINED	20
BROADCOM CORP	CL A	111320107	684	22536	SH	DEFINED	5
BROADCOM CORP	CL A	111320107	6445	214483	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	0	4	SH	DEFINED	2
BROADCOM CORP	CL A	111320107	1413	46586	SH	DEFINED	21
BROADCOM CORP	CL A	111320107	1825	60170	SH	DEFINED	11
BROADWING CORP	COM	11161E101	4	425	SH	DEFINED	5
BROADWING CORP	COM	11161E101	4486	433450	SH	DEFINED	3
BROCADE COMMUNICATIONS SYS I	COM	111621108	0	10	SH	DEFINED	18
BROCADE COMMUNICATIONS SYS I	COM	111621108	4114	670037	SH	DEFINED	3
BROCADE COMMUNICATIONS SYS I	COM	111621108	843	137250	SH	DEFINED	20
BROCADE COMMUNICATIONS SYS I	COM	111621108	1	100	SH	DEFINED	17
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	1451	35710	SH	DEFINED	6
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	12	291	SH	DEFINED	11
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	628	15562	SH	DEFINED	7
BROOKFIELD PPTYS CORP	COM	112900105	10	300	SH	DEFINED	7
BROOKLINE BANCORP INC DEL	COM	11373M107	12222	887600	SH	DEFINED	20
BROOKLINE BANCORP INC DEL	COM	11373M107	94	6800	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	826	60000	SH	DEFINED	4
BROOKLINE BANCORP INC DEL	COM	11373M107	1573	114250	SH	DEFINED	18
BROOKLINE BANCORP INC DEL	COM	11373M107	211	15306	SH	DEFINED	17
BROOKLINE BANCORP INC DEL	COM	11373M107	199	14450	SH	DEFINED	5
BROOKS AUTOMATION INC	COM	114340102	8	666	SH	DEFINED	2
BROWN & BROWN INC	COM	115236101	7506	253925	SH	DEFINED	1
BROWN & BROWN INC	COM	115236101	17	575	SH	DEFINED	5
BROWN FORMAN CORP	CL A	115637100	144	2000	SH	DEFINED	7
BROWN FORMAN CORP	CL B	115637209	1070	14971	SH	DEFINED	19
BROWN FORMAN CORP	CL B	115637209	786	11000	SH	DEFINED	18
BROWN FORMAN CORP	CL B	115637209	666	9324	SH	DEFINED	2
BROWN SHOE INC NEW	COM	115736100	8450	247945	SH	DEFINED	6
BROWN SHOE INC NEW	COM	115736100	2963	86931	SH	DEFINED	3
BRUKER BIOSCIENCES CORP	COM	116794108	17	3100	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	5271	158540	SH	DEFINED	6
BRUNSWICK CORP	COM	117043109	569	17126	SH	DEFINED	19
BRUNSWICK CORP	COM	117043109	9	266	SH	DEFINED	18
BRUNSWICK CORP	COM	117043109	38	1135	SH	DEFINED	2
BRUSH ENGINEERED MATLS INC	COM	117421107	8412	403435	SH	DEFINED	18
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	51	1200	SH	DEFINED	2
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	273	6500	SH	DEFINED	17
BUCKEYE TECHNOLOGIES INC	COM	118255108	15	2000	SH	DEFINED	18
BUCKLE INC	COM	118440106	4967	118631	SH	DEFINED	20
BUCKLE INC	COM	118440106	3842	91769	SH	DEFINED	18
BUCKLE INC	COM	118440106	3902	93200	SH	DEFINED	3
BUCKLE INC	COM	118440106	5987	143000	SH	DEFINED	6

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

BUCYRUS INTL INC NEW	CL A	118759109	15732	311530	SH	DEFINED	3
BUFFALO WILD WINGS INC	COM	119848109	63	1635	SH	DEFINED	5
BUILD A BEAR WORKSHOP	COM	120076104	160	7440	SH	DEFINED	2
BUILDERS FIRSTSOURCE INC	COM	12008R107	10478	514649	SH	DEFINED	3
BUILDING MATLS HLDG CORP	COM	120113105	474	17000	SH	DEFINED	3
BUILDING MATLS HLDG CORP	COM	120113105	10873	390128	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	2432	48413	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	952	18950	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	149	1880	SH	DEFINED	21
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2650	33435	SH	DEFINED	20
BURLINGTON NORTHN SANTA FE C	COM	12189T104	49	615	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1308	16511	SH	DEFINED	18
BURLINGTON NORTHN SANTA FE C	COM	12189T104	81475	1028080	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	5224	65917	SH	DEFINED	19
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1101	13885	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6076	76665	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2246	28335	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	14559	183707	SH	DEFINED	3
C COR INC	COM	125010108	113	14700	SH	DEFINED	21
C COR INC	COM	125010108	7567	980176	SH	DEFINED	18
C COR INC	COM	125010108	26906	3485200	SH	DEFINED	20
C COR INC	COM	125010108	11	1390	SH	DEFINED	4
C D I CORP	COM	125071100	174	6000	SH	DEFINED	17
C D I CORP	COM	125071100	84	2900	SH	DEFINED	3
C D W CORP	COM	12512N105	49	890	SH	DEFINED	3
C D W CORP	COM	12512N105	2623	47996	SH	DEFINED	23
C D W CORP	COM	12512N105	18	325	SH	DEFINED	5
C D W CORP	COM	12512N105	9124	166946	SH	DEFINED	20
C D W CORP	COM	12512N105	203	3708	SH	DEFINED	21
C D W CORP	COM	12512N105	4	71	SH	DEFINED	18
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	32	598	SH	DEFINED	11
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	217	4075	SH	DEFINED	5
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	16237	304630	SH	DEFINED	20
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	141	2642	SH	DEFINED	18
CA INC	COM	12673P105	1760	85650	SH	DEFINED	20
CA INC	COM	12673P105	1	70	SH	DEFINED	2
CA INC	COM	12673P105	5502	267739	SH	DEFINED	6
CA INC	COM	12673P105	71925	3500000	SH	DEFINED	13
CA INC	COM	12673P105	5495	267372	SH	DEFINED	5
CA INC	COM	12673P105	5	234	SH	DEFINED	18
CA INC	COM	12673P105	469	22800	SH	DEFINED	7
CA INC	COM	12673P105	551	26800	SH	DEFINED	11
CA INC	COM	12673P105	1682	81840	SH	DEFINED	19
CA INC	COM	12673P105	16471	801495	SH	DEFINED	4
CA INC	COM	12673P105	32709	1591657	SH	DEFINED	10
CA INC	COM	12673P105	258624	12585100	SH	DEFINED	8
CA INC	COM	12673P105	10	505	SH	DEFINED	17
CABELAS INC	COM	126804301	14	737	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	5548	258661	SH	DEFINED	21
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	430944	20090618	SH	DEFINED	18
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	56	2600	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	258794	12064993	SH	DEFINED	20
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	58	2682	SH	DEFINED	4
CABOT CORP	COM	127055101	79	2280	SH	DEFINED	6
CABOT MICROELECTRONICS CORP	COM	12709P103	127	4182	SH	DEFINED	21
CABOT MICROELECTRONICS CORP	COM	12709P103	40770	1345116	SH	DEFINED	20
CABOT MICROELECTRONICS CORP	COM	12709P103	37737	1245046	SH	DEFINED	18
CABOT MICROELECTRONICS CORP	COM	12709P103	5	160	SH	DEFINED	4
CABOT OIL & GAS CORP	COM	127097103	458	9350	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	12664	258440	SH	DEFINED	3
CABOT OIL & GAS CORP	COM	127097103	5	112	SH	DEFINED	18
CACHE INC	COM NEW	127150308	5845	337100	SH	DEFINED	3

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

CACI INTL INC	CL A	127190304	12	200	SH	DEFINED	11
CACI INTL INC	CL A	127190304	2	40	SH	DEFINED	3
CACI INTL INC	CL A	127190304	60	1021	SH	DEFINED	18
CACI INTL INC	CL A	127190304	1324	22700	SH	DEFINED	20
CACI INTL INC	CL A	127190304	123	2110	SH	DEFINED	21
CACI INTL INC	CL A	127190304	18862	314863	SH	DEFINED	1
CACI INTL INC	CL A	127190304	35	600	SH	DEFINED	17
CADBURY SCHWEPPEES PLC	ADR	127209302	1791	46145	SH	DEFINED	6
CADBURY SCHWEPPEES PLC	ADR	127209302	4	110	SH	DEFINED	17
CADBURY SCHWEPPEES PLC	ADR	127209302	311	8000	SH	DEFINED	2
CADBURY SCHWEPPEES PLC	ADR	127209302	159	4100	SH	DEFINED	7
CADBURY SCHWEPPEES PLC	ADR	127209302	15	385	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	64793	1669060	SH	DEFINED	20
CADBURY SCHWEPPEES PLC	ADR	127209302	96	2476	SH	DEFINED	21
CADBURY SCHWEPPEES PLC	ADR	127209302	644	16589	SH	DEFINED	18
CADENCE DESIGN SYSTEM INC	COM	127387108	6	340	SH	DEFINED	18
CADMUS COMMUNICATIONS CORP	COM	127587103	428	24480	SH	DEFINED	6
CAE INC	COM	124765108	382	50000	SH	DEFINED	7
CAE INC	COM	124765108	529	69200	SH	DEFINED	22
CAE INC	COM	124765108	1	178	SH	DEFINED	18
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	28	1760	SH	DEFINED	18
CALAMOS GLOBAL TOTAL RETURN	COM SH BEN INT	128118106	0	4	SH	DEFINED	18
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	52	3686	SH	DEFINED	18
CALAMP CORP	COM	128126109	5573	626888	SH	DEFINED	3
CALIFORNIA COASTAL CMNTYS IN	COM NEW	129915203	218	6800	SH	DEFINED	3
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	532	36840	SH	DEFINED	6
CALIFORNIA MICRO DEVICES COR	COM	130439102	1	200	SH	DEFINED	18
CALIFORNIA WTR SVC GROUP	COM	130788102	41	1146	SH	DEFINED	17
CALLAWAY GOLF CO	COM	131193104	4743	365150	SH	DEFINED	18
CALLON PETE CO DEL	COM	13123X102	0	16	SH	DEFINED	5
CALLON PETE CO DEL	COM	13123X102	2934	151686	SH	DEFINED	3
CALLWAVE INC DEL	COM	13126N101	16	4300	SH	DEFINED	6
CALYPTE BIOMEDICAL CORP	COM NEW	131722605	0	3	SH	DEFINED	17
CAMBREX CORP	COM	132011107	341	16350	SH	DEFINED	17
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	40	990	SH	DEFINED	17
CAMDEN NATL CORP	COM	133034108	4420	110780	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	65	886	SH	DEFINED	11
CAMDEN PPTY TR	SH BEN INT	133131102	4082	55492	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	309	4200	SH	DEFINED	3
CAMECO CORP	COM	13321L108	6428	160750	SH	DEFINED	7
CAMERON INTERNATIONAL CORP	COM	13342B105	19	400	SH	DEFINED	11
CAMERON INTERNATIONAL CORP	COM	13342B105	48	1000	SH	DEFINED	18
CAMERON INTERNATIONAL CORP	COM	13342B105	1598	33451	SH	DEFINED	3
CAMERON INTERNATIONAL CORP	COM	13342B105	78	1630	SH	DEFINED	21
CAMERON INTERNATIONAL CORP	COM	13342B105	8064	168800	SH	DEFINED	20
CAMERON INTERNATIONAL CORP	COM	13342B105	201	4200	SH	DEFINED	5
CAMERON INTERNATIONAL CORP	COM	13342B105	19	400	SH	DEFINED	1
CAMPBELL SOUP CO	COM	134429109	427	11500	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	24893	670784	SH	DEFINED	20
CAMPBELL SOUP CO	COM	134429109	2043	55041	SH	DEFINED	18
CAMPBELL SOUP CO	COM	134429109	111	2990	SH	DEFINED	5
CAMPBELL SOUP CO	COM	134429109	1249	33669	SH	DEFINED	19
CAMPBELL SOUP CO	COM	134429109	71	1900	SH	DEFINED	17
CANADIAN NAT RES LTD	COM	136385101	11	200	SH	DEFINED	11
CANADIAN NAT RES LTD	COM	136385101	20599	371170	SH	DEFINED	7
CANADIAN NAT RES LTD	COM	136385101	81643	1474240	SH	DEFINED	20
CANADIAN NAT RES LTD	COM	136385101	2271	41000	SH	DEFINED	22
CANADIAN NAT RES LTD	COM	136385101	27	480	SH	DEFINED	3
CANADIAN NAT RES LTD	COM	136385101	21512	388449	SH	DEFINED	18
CANADIAN NATL RY CO	COM	136375102	228	5210	SH	DEFINED	3
CANADIAN NATL RY CO	COM	136375102	2538	58000	SH	DEFINED	21

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

CANADIAN NATL RY CO	COM	136375102	188	4300	SH	DEFINED	22
CANADIAN NATL RY CO	COM	136375102	21053	480168	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	18	400	SH	DEFINED	5
CANADIAN NATL RY CO	COM	136375102	20	450	SH	DEFINED	11
CANADIAN PAC RY LTD	COM	13645T100	3610	70600	SH	DEFINED	22
CANADIAN PAC RY LTD	COM	13645T100	16556	323519	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	767	15000	SH	DEFINED	18
CANADIAN PAC RY LTD	COM	13645T100	11	210	SH	DEFINED	11
CANDELA CORP	COM	136907102	32	2000	SH	DEFINED	17
CANDELA CORP	COM	136907102	1048	66100	SH	DEFINED	19
CANDELA CORP	COM	136907102	803	50600	SH	DEFINED	3
CANETIC RES TR	COM	137513107	3227	155340	SH	DEFINED	7
CANON INC	ADR	138006309	119	1621	SH	DEFINED	21
CANON INC	ADR	138006309	41803	570537	SH	DEFINED	18
CANON INC	ADR	138006309	92	1250	SH	DEFINED	5
CANON INC	ADR	138006309	9103	124240	SH	DEFINED	2
CANON INC	ADR	138006309	22	300	SH	DEFINED	7
CANON INC	ADR	138006309	118	1611	SH	DEFINED	17
CANON INC	ADR	138006309	1646	22460	SH	DEFINED	20
CANTEL MEDICAL CORP	COM	138098108	2317	162700	SH	DEFINED	6
CAPITAL & INCM STRTGS FD INC	COM	13971Y103	54	3100	SH	DEFINED	18
CAPITAL CORP OF THE WEST	COM NEW	140065202	169	5280	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	4441	51970	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	214	2500	SH	DEFINED	1
CAPITAL ONE FINL CORP	COM	14040H105	11287	132085	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	19	223	SH	DEFINED	17
CAPITAL ONE FINL CORP	COM	14040H105	214	2500	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	4675	54705	SH	DEFINED	19
CAPITAL ONE FINL CORP	COM	14040H105	125232	1465556	SH	DEFINED	10
CAPITAL ONE FINL CORP	COM	14040H105	827342	9682172	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	86737	1015062	SH	DEFINED	20
CAPITAL ONE FINL CORP	COM	14040H105	163434	1912625	SH	DEFINED	21
CAPITAL ONE FINL CORP	COM	14040H105	11080	129665	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	68238	798571	SH	DEFINED	18
CAPITAL SR LIVING CORP	COM	140475104	15	1500	SH	DEFINED	2
CAPITAL TITLE GROUP INC	COM	140919101	290	39330	SH	DEFINED	6
CAPITAL TITLE GROUP INC	COM	140919101	1376	186673	SH	DEFINED	3
CAPITAL TRUST INC MD	CL A NEW	14052H506	1943	54550	SH	DEFINED	3
CAPITOL BANCORP LTD	COM	14056D105	3452	88620	SH	DEFINED	3
CAPITOL FED FINL	COM	14057C106	240	7000	SH	DEFINED	5
CARBO CERAMICS INC	COM	140781105	5307	108010	SH	DEFINED	21
CARBO CERAMICS INC	COM	140781105	442	9000	SH	DEFINED	18
CARBO CERAMICS INC	COM	140781105	1124	22875	SH	DEFINED	20
CARDINAL FINL CORP	COM	14149F109	596	51298	SH	DEFINED	19
CARDINAL FINL CORP	COM	14149F109	199	17110	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	1630	25339	SH	DEFINED	18
CARDINAL HEALTH INC	COM	14149Y108	6710	104302	SH	DEFINED	23
CARDINAL HEALTH INC	COM	14149Y108	3428	53286	SH	DEFINED	5
CARDINAL HEALTH INC	COM	14149Y108	38	600	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y108	4846	75323	SH	DEFINED	19
CARDINAL HEALTH INC	COM	14149Y108	1504	23374	SH	DEFINED	20
CARDINAL HEALTH INC	COM	14149Y108	16	250	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	351	5460	SH	DEFINED	17
CARDINAL HEALTH INC	COM	14149Y108	28152	437620	SH	DEFINED	8
CARDINAL HEALTH INC	COM	14149Y108	185	2870	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	11030	171465	SH	DEFINED	3
CAREER EDUCATION CORP	COM	141665109	29551	988645	SH	DEFINED	8
CAREER EDUCATION CORP	COM	141665109	4	132	SH	DEFINED	5
CAREER EDUCATION CORP	COM	141665109	119560	4000000	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	15146	506740	SH	DEFINED	6
CAREER EDUCATION CORP	COM	141665109	11640	389420	SH	DEFINED	3
CAREMARK RX INC	COM	141705103	2	50	SH	DEFINED	7

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

CAREMARK RX INC	COM	141705103	604	12105	SH	DEFINED	5
CAREMARK RX INC	COM	141705103	33	655	SH	DEFINED	2
CAREMARK RX INC	COM	141705103	74	1481	SH	DEFINED	18
CAREMARK RX INC	COM	141705103	3974	79685	SH	DEFINED	19
CAREMARK RX INC	COM	141705103	12211	244864	SH	DEFINED	3
CAREMARK RX INC	COM	141705103	142	2842	SH	DEFINED	21
CAREMARK RX INC	COM	141705103	55	1100	SH	DEFINED	11
CAREMARK RX INC	COM	141705103	194	3900	SH	DEFINED	20
CAREMARK RX INC	COM	141705103	24959	501330	SH	DEFINED	17
CARLISLE COS INC	COM	142339100	1388	17502	SH	DEFINED	18
CARLISLE COS INC	COM	142339100	575	7245	SH	DEFINED	21
CARNIVAL CORP	PAIRED CTF	143658300	789	18900	SH	DEFINED	5
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	802144	7150000	PRN	DEFINED	21
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	100969	900000	PRN	DEFINED	20
CARNIVAL CORP	PAIRED CTF	143658300	154	3700	SH	DEFINED	6
CARNIVAL CORP	PAIRED CTF	143658300	3268	78285	SH	DEFINED	19
CARNIVAL CORP	PAIRED CTF	143658300	81	1945	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	14340	343557	SH	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	234	5599	SH	DEFINED	21
CARNIVAL CORP	PAIRED CTF	143658300	38	900	SH	DEFINED	2
CARNIVAL PLC	ADR	14365C103	73	1783	SH	DEFINED	21
CARNIVAL PLC	ADR	14365C103	3	65	SH	DEFINED	18
CARPENTER TECHNOLOGY CORP	COM	144285103	13370	115760	SH	DEFINED	3
CARPENTER TECHNOLOGY CORP	COM	144285103	1845	15972	SH	DEFINED	23
CARRIAGE SVCS INC	COM	143905107	7	1600	SH	DEFINED	6
CARRIER ACCESS CORP	COM	144460102	4	425	SH	DEFINED	2
CARRIER ACCESS CORP	COM	144460102	632	76400	SH	DEFINED	3
CARROLLTON BANCORP	COM	145282109	37	2079	SH	DEFINED	11
CARTER INC	COM	146229109	8456	319950	SH	DEFINED	3
CARTER INC	COM	146229109	550	20800	SH	DEFINED	19
CASCADE BANCORP	COM	147154108	965	33860	SH	DEFINED	3
CASCADE BANCORP	COM	147154108	6725	238829	SH	DEFINED	1
CASCADE CORP	COM	147195101	1777	44940	SH	DEFINED	6
CASCADE FINL CORP	COM	147272108	3208	207327	SH	DEFINED	18
CASCADE FINL CORP	COM	147272108	959	62500	SH	DEFINED	1
CASCADE FINL CORP	COM	147272108	3730	241075	SH	DEFINED	20
CASEYS GEN STORES INC	COM	147528103	1241	49610	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	9335	291710	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	24413	762930	SH	DEFINED	6
CASH AMER INTL INC	COM	14754D100	1327	41477	SH	DEFINED	19
CASTLE A M & CO	COM	148411101	10	315	SH	DEFINED	5
CATALINA MARKETING CORP	COM	148867104	1013	35600	SH	DEFINED	3
CATALINA MARKETING CORP	COM	148867104	13	450	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	31750	427020	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	115564	1551609	SH	DEFINED	20
CATERPILLAR INC DEL	COM	149123101	223643	3002732	SH	DEFINED	18
CATERPILLAR INC DEL	COM	149123101	541	7262	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	2905	39000	SH	DEFINED	10
CATERPILLAR INC DEL	COM	149123101	1632	21912	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	8565	115000	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	8079	108470	SH	DEFINED	21
CATERPILLAR INC DEL	COM	149123101	59167	794400	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	745	10000	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	10439	140155	SH	DEFINED	19
CATERPILLAR INC DEL	COM	149123101	81139	1089400	SH	DEFINED	8
CATERPILLAR INC DEL	COM	149123101	1995	26776	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	19803	265878	SH	DEFINED	3
CATHAY GENERAL BANCORP	COM	149150104	1234	33915	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	12488	483090	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	9067	350744	SH	DEFINED	20
CATO CORP NEW	CL A	149205106	6900	266906	SH	DEFINED	18
CATO CORP NEW	CL A	149205106	1607	62175	SH	DEFINED	6

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

CAVCO INDS INC DEL	COM	149568107	724	16290	SH	DEFINED	3
CB RICHARD ELLIS GROUP INC	CL A	12497T101	34	1350	SH	DEFINED	5
CB RICHARD ELLIS GROUP INC	CL A	12497T101	433	17400	SH	DEFINED	20
CB RICHARD ELLIS GROUP INC	CL A	12497T101	44617	1791829	SH	DEFINED	3
CB RICHARD ELLIS GROUP INC	CL A	12497T101	187	7491	SH	DEFINED	18
CB RICHARD ELLIS GROUP INC	CL A	12497T101	149	6000	SH	DEFINED	19
CB RICHARD ELLIS GROUP INC	CL A	12497T101	418	16800	SH	DEFINED	22
CBIZ INC	COM	124805102	8087	1091408	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	69	1765	SH	DEFINED	2
CBL & ASSOC PPTYS INC	COM	124830100	638	16400	SH	DEFINED	18
CBRL GROUP INC	NOTE	4/0 12489VAB2	0	3400000	PRN	DEFINED	20
CBRL GROUP INC	COM	12489V106	3548	104605	SH	DEFINED	18
CBRL GROUP INC	COM	12489V106	18935	558219	SH	DEFINED	6
CBRL GROUP INC	COM	12489V106	18461	544250	SH	DEFINED	20
CBRL GROUP INC	COM	12489V106	51	1500	SH	DEFINED	17
CBRL GROUP INC	NOTE	4/0 12489VAB2	26075	26075000	PRN	DEFINED	21
CBS CORP NEW	CL A	124857103	16	595	SH	DEFINED	17
CBS CORP NEW	CL B	124857202	38222	1413004	SH	DEFINED	20
CBS CORP NEW	CL B	124857202	44	1627	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	34038	1258349	SH	DEFINED	21
CBS CORP NEW	CL A	124857103	1	55	SH	DEFINED	18
CBS CORP NEW	CL A	124857103	54	2000	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	26	962	SH	DEFINED	11
CBS CORP NEW	CL B	124857202	1090	40296	SH	DEFINED	23
CBS CORP NEW	CL B	124857202	1	20	SH	DEFINED	1
CBS CORP NEW	CL B	124857202	3778	139653	SH	DEFINED	19
CBS CORP NEW	CL B	124857202	21231	784892	SH	DEFINED	18
CBS CORP NEW	CL A	124857103	199	7350	SH	DEFINED	21
CBS CORP NEW	CL B	124857202	1790	66163	SH	DEFINED	3
CBS CORP NEW	CL B	124857202	1457	53846	SH	DEFINED	5
CBS CORP NEW	CL B	124857202	108	4008	SH	DEFINED	17
CBS CORP NEW	CL B	124857202	23830	880975	SH	DEFINED	6
CDN IMPERIAL BK OF COMMERCE	COM	136069101	3047	45391	SH	DEFINED	23
CDN IMPERIAL BK OF COMMERCE	COM	136069101	1712	25500	SH	DEFINED	22
CDN IMPERIAL BK OF COMMERCE	COM	136069101	47192	702472	SH	DEFINED	7
CEC ENTMT INC	COM	125137109	26767	833354	SH	DEFINED	6
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	80	3000	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	173	6533	SH	DEFINED	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	53	2000	SH	DEFINED	2
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	13	500	SH	DEFINED	18
CEDAR SHOPPING CTRS INC	COM NEW	150602209	315	21400	SH	DEFINED	19
CEDAR SHOPPING CTRS INC	COM NEW	150602209	1934	131400	SH	DEFINED	3
CEDAR SHOPPING CTRS INC	COM NEW	150602209	44	3000	SH	DEFINED	18
CELADON GROUP INC	COM	150838100	11823	536425	SH	DEFINED	3
CELANESE CORP DEL	PFD 4.25% CONV	150870202	3	100	SH	DEFINED	17
CELANESE CORP DEL	COM SER A	150870103	6576	322030	SH	DEFINED	3
CELESTICA INC	SUB VTG SHS	15101Q108	217	22763	SH	DEFINED	20
CELESTICA INC	SUB VTG SHS	15101Q108	3	295	SH	DEFINED	18
CELESTICA INC	SUB VTG SHS	15101Q108	40	4225	SH	DEFINED	5
CELESTICA INC	SUB VTG SHS	15101Q108	103	10800	SH	DEFINED	7
CELESTICA INC	SUB VTG SHS	15101Q108	10343	1084223	SH	DEFINED	4
CELGENE CORP	COM	151020104	617	13000	SH	DEFINED	20
CELGENE CORP	COM	151020104	19286	406622	SH	DEFINED	18
CELGENE CORP	COM	151020104	1689	35600	SH	DEFINED	5
CELGENE CORP	COM	151020104	3908	82400	SH	DEFINED	3
CELGENE CORP	COM	151020104	1529	32232	SH	DEFINED	17
CELGENE CORP	COM	151020104	211	4441	SH	DEFINED	21
CELL GENESYS INC	COM	150921104	20247	4033325	SH	DEFINED	8
CELL GENESYS INC	COM	150921104	30	6000	SH	DEFINED	18
CEMEX S A	SPON ADR 5 ORD	151290889	308	5404	SH	DEFINED	18
CEMEX S A	SPON ADR 5 ORD	151290889	20	354	SH	DEFINED	5
CEMEX S A	SPON ADR 5 ORD	151290889	18	313	SH	DEFINED	11

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

CEMEX S A	SPON ADR 5 ORD	151290889	12	214	SH	DEFINED	17
CEMEX S A	SPON ADR 5 ORD	151290889	638	11200	SH	DEFINED	22
CEMEX S A	SPON ADR 5 ORD	151290889	54491	956477	SH	DEFINED	3
CENDANT CORP	COM	151313103	1629	100000	SH	DEFINED	20
CENDANT CORP	COM	151313103	1728	106052	SH	DEFINED	5
CENDANT CORP	COM	151313103	1541	94600	SH	DEFINED	17
CENDANT CORP	COM	151313103	881	54078	SH	DEFINED	18
CENDANT CORP	COM	151313103	84	5145	SH	DEFINED	7
CENDANT CORP	COM	151313103	1	90	SH	DEFINED	6
CENDANT CORP	COM	151313103	27	1658	SH	DEFINED	2
CENDANT CORP	COM	151313103	36148	2219025	SH	DEFINED	8
CENDANT CORP	COM	151313103	2935	180151	SH	DEFINED	19
CENDANT CORP	COM	151313103	9123	560043	SH	DEFINED	4
CENTENE CORP DEL	COM	15135B101	4	175	SH	DEFINED	18
CENTENE CORP DEL	COM	15135B101	90	3822	SH	DEFINED	21
CENTER BANCORP INC	COM	151408101	111	7640	SH	DEFINED	11
CENTER BANCORP INC	COM	151408101	69	4757	SH	DEFINED	17
CENTER FINL CORP CALIF	COM	15146E102	3443	145663	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	241	19300	SH	DEFINED	5
CENTERPOINT ENERGY INC	COM	15189T107	701	56101	SH	DEFINED	19
CENTERPOINT ENERGY INC	COM	15189T107	7	529	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	52	4150	SH	DEFINED	18
CENTEX CORP	COM	152312104	90540	1800000	SH	DEFINED	13
CENTEX CORP	COM	152312104	581822	11567040	SH	DEFINED	8
CENTEX CORP	COM	152312104	186	3690	SH	DEFINED	18
CENTEX CORP	COM	152312104	1100	21859	SH	DEFINED	19
CENTEX CORP	COM	152312104	73890	1468993	SH	DEFINED	10
CENTEX CORP	COM	152312104	573	11400	SH	DEFINED	6
CENTEX CORP	COM	152312104	96	1900	SH	DEFINED	11
CENTRAL FD CDA LTD	CL A	153501101	86	10000	SH	DEFINED	7
CENTRAL PAC FINL CORP	COM	154760102	10355	267578	SH	DEFINED	20
CENTRAL PAC FINL CORP	COM	154760102	9073	234443	SH	DEFINED	18
CENTRAL PAC FINL CORP	COM	154760102	66	1715	SH	DEFINED	5
CENTRAL PKG CORP	COM	154785109	1	55	SH	DEFINED	18
CENTRAL PKG CORP	COM	154785109	0	1	SH	DEFINED	17
CENTRAL SECS CORP	COM	155123102	97	3835	SH	DEFINED	18
CENTRAL VT PUB SVC CORP	COM	155771108	4	229	SH	DEFINED	18
CENTRAL VT PUB SVC CORP	COM	155771108	28	1500	SH	DEFINED	2
CENTURY ALUM CO	COM	156431108	3299	92435	SH	DEFINED	6
CENTURY ALUM CO	COM	156431108	788	22080	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	899	24210	SH	DEFINED	18
CENTURYTEL INC	COM	156700106	391	10520	SH	DEFINED	17
CENTURYTEL INC	COM	156700106	785	21121	SH	DEFINED	19
CENTURYTEL INC	COM	156700106	9142	246080	SH	DEFINED	6
CEPHALON INC	COM	156708109	108	1800	SH	DEFINED	17
CEPHALON INC	COM	156708109	847	14100	SH	DEFINED	20
CEPHALON INC	COM	156708109	2930	48750	SH	DEFINED	3
CEPHALON INC	COM	156708109	2434	40500	SH	DEFINED	22
CEPHALON INC	COM	156708109	62	1027	SH	DEFINED	21
CEPHALON INC	COM	156708109	1	15	SH	DEFINED	18
CERADYNE INC	COM	156710105	3114	62927	SH	DEFINED	3
CERADYNE INC	COM	156710105	614	12400	SH	DEFINED	19
CERADYNE INC	COM	156710105	31	625	SH	DEFINED	2
CERES GROUP INC	COM	156772105	3453	555140	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	25	1038	SH	DEFINED	18
CERIDIAN CORP NEW	COM	156779100	1180	48302	SH	DEFINED	20
CERNER CORP	COM	156782104	297	8000	SH	DEFINED	2
CERNER CORP	COM	156782104	45	1205	SH	DEFINED	18
CERNER CORP	COM	156782104	16	425	SH	DEFINED	5
CF INDS HLDGS INC	COM	125269100	61	4310	SH	DEFINED	5
CH ENERGY GROUP INC	COM	12541M102	10	200	SH	DEFINED	18
CHAMPION ENTERPRISES INC	COM	158496109	14	1273	SH	DEFINED	2

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

CHAMPION ENTERPRISES INC	COM	158496109	7738	700890	SH	DEFINED	3
CHAMPION ENTERPRISES INC	COM	158496109	39	3500	SH	DEFINED	17
CHAPARRAL STL CO DEL	COM	159423102	475	6600	SH	DEFINED	3
CHAPARRAL STL CO DEL	COM	159423102	14	200	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	12973	352540	SH	DEFINED	20
CHARLES RIV LABS INTL INC	COM	159864107	129	3500	SH	DEFINED	5
CHARLES RIV LABS INTL INC	COM	159864107	442	12000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	14	390	SH	DEFINED	19
CHARLES RIV LABS INTL INC	COM	159864107	21200	576084	SH	DEFINED	3
CHARLES RIV LABS INTL INC	COM	159864107	2094	56900	SH	DEFINED	18
CHARLOTTE RUSSE HLDG INC	COM	161048103	3208	134010	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	16	675	SH	DEFINED	5
CHARMING SHOPPES INC	COM	161133103	2213	196864	SH	DEFINED	21
CHARMING SHOPPES INC	COM	161133103	155402	13825815	SH	DEFINED	18
CHARMING SHOPPES INC	COM	161133103	23745	2112500	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	6593	586600	SH	DEFINED	6
CHARMING SHOPPES INC	COM	161133103	53	4690	SH	DEFINED	4
CHARMING SHOPPES INC	COM	161133103	39273	3494020	SH	DEFINED	20
CHARMING SHOPPES INC	COM	161133103	1156	102826	SH	DEFINED	19
CHARMING SHOPPES INC	COM	161133103	12	1040	SH	DEFINED	17
CHARTER COMMUNICATIONS INC D	NOTE 5.875%11/1	16117MAE7	1163280	15720000	PRN	DEFINED	20
CHARTER COMMUNICATIONS INC D	NOTE 5.875%11/1	16117MAE7	9840	9840000	PRN	DEFINED	21
CHARTERMAC	SH BEN INT	160908109	18	956	SH	DEFINED	2
CHARTERMAC	SH BEN INT	160908109	127	6806	SH	DEFINED	17
CHATTEM INC	COM	162456107	14294	470660	SH	DEFINED	3
CHATTEM INC	COM	162456107	122	4025	SH	DEFINED	18
CHATTEM INC	COM	162456107	113	3725	SH	DEFINED	21
CHC HELICOPTER CORP	CL A SUB VTG	12541C203	31	1300	SH	DEFINED	7
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	510	28954	SH	DEFINED	20
CHECKFREE CORP NEW	COM	162813109	2552	51484	SH	DEFINED	3
CHECKPOINT SYS INC	COM	162825103	209	9390	SH	DEFINED	18
CHECKPOINT SYS INC	COM	162825103	2452	110390	SH	DEFINED	6
CHECKPOINT SYS INC	COM	162825103	3680	165690	SH	DEFINED	3
CHEESECAKE FACTORY INC	COM	163072101	12	450	SH	DEFINED	5
CHEMED CORP NEW	COM	16359R103	185	3400	SH	DEFINED	17
CHEMICAL FINL CORP	COM	163731102	17927	585849	SH	DEFINED	6
CHEMICAL FINL CORP	COM	163731102	31	1000	SH	DEFINED	2
CHEMTURA CORP	COM	163893100	5	550	SH	DEFINED	11
CHEMTURA CORP	COM	163893100	8	885	SH	DEFINED	17
CHEMTURA CORP	COM	163893100	15	1575	SH	DEFINED	5
CHEMTURA CORP	COM	163893100	20622	2207895	SH	DEFINED	6
CHENIERE ENERGY INC	COM NEW	16411R208	3619	92800	SH	DEFINED	21
CHENIERE ENERGY INC	COM NEW	16411R208	308	7900	SH	DEFINED	18
CHENIERE ENERGY INC	COM NEW	16411R208	755	19360	SH	DEFINED	20
CHESAPEAKE CORP	COM	165159104	10	600	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	2252	74444	SH	DEFINED	19
CHESAPEAKE ENERGY CORP	COM	165167107	25	825	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	9	300	SH	DEFINED	2
CHESAPEAKE ENERGY CORP	COM	165167107	19393	641100	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	15	500	SH	DEFINED	17
CHESAPEAKE ENERGY CORP	COM	165167107	2943	97300	SH	DEFINED	20
CHEVIOT FINL CORP	COM	166774109	15	1300	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	1233	19863	SH	DEFINED	11
CHEVRON CORP NEW	COM	166764100	149	2400	SH	DEFINED	7
CHEVRON CORP NEW	COM	166764100	73699	1187548	SH	DEFINED	3
CHEVRON CORP NEW	COM	166764100	133027	2143521	SH	DEFINED	18
CHEVRON CORP NEW	COM	166764100	10079	162412	SH	DEFINED	22
CHEVRON CORP NEW	COM	166764100	9665	155741	SH	DEFINED	5
CHEVRON CORP NEW	COM	166764100	88761	1430240	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	10224	164742	SH	DEFINED	23
CHEVRON CORP NEW	COM	166764100	36325	585315	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	4220	67994	SH	DEFINED	21

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

CHEVRON CORP NEW	COM	166764100	3097	49821	SH	DEFINED	1
CHEVRON CORP NEW	COM	166764100	45411	732653	SH	DEFINED	17
CHEVRON CORP NEW	COM	166764100	124526	2006539	SH	DEFINED	20
CHEVRON CORP NEW	COM	166764100	26006	419039	SH	DEFINED	19
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	22	925	SH	DEFINED	18
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	142	5900	SH	DEFINED	2
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	58	119	SH	DEFINED	18
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	946	1926	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	19	700	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	3270	119515	SH	DEFINED	1
CHICOS FAS INC	COM	168615102	32	1200	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	3	100	SH	DEFINED	17
CHICOS FAS INC	COM	168615102	42	1550	SH	DEFINED	2
CHICOS FAS INC	COM	168615102	599	22213	SH	DEFINED	18
CHICOS FAS INC	COM	168615102	159	5900	SH	DEFINED	21
CHICOS FAS INC	COM	168615102	386	14300	SH	DEFINED	6
CHILDRENS PL RETAIL STORES I	COM	168905107	13074	217720	SH	DEFINED	3
CHILE FD INC	COM	168834109	18	1200	SH	DEFINED	18
CHINA GRENTech CORP LTD	ADR	16938P107	384	36000	SH	DEFINED	18
CHINA GRENTech CORP LTD	ADR	16938P107	944	88600	SH	DEFINED	20
CHINA GRENTech CORP LTD	ADR	16938P107	4671	438200	SH	DEFINED	21
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	6655	1131842	SH	DEFINED	3
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	30	500	SH	DEFINED	17
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	390	6400	SH	DEFINED	20
CHIQUITA BRANDS INTL INC	COM	170032809	14792	1073460	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM	170032809	12	885	SH	DEFINED	5
CHIQUITA BRANDS INTL INC	COM	170032809	0	7	SH	DEFINED	2
CHITTENDEN CORP	COM	170228100	16	622	SH	DEFINED	17
CHITTENDEN CORP	COM	170228100	52	2000	SH	DEFINED	5
CHITTENDEN CORP	COM	170228100	7289	281980	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	93	3600	SH	DEFINED	11
CHOICEPOINT INC	COM	170388102	212	5080	SH	DEFINED	18
CHOICEPOINT INC	COM	170388102	29	700	SH	DEFINED	17
CHOICEPOINT INC	COM	170388102	97	2325	SH	DEFINED	21
CHRISTOPHER & BANKS CORP	COM	171046105	6305	217430	SH	DEFINED	3
CHROMCRAFT REVINGTON INC	COM	171117104	1177	101030	SH	DEFINED	6
CHUBB CORP	COM	171232101	147496	2955830	SH	DEFINED	21
CHUBB CORP	COM	171232101	10483	210083	SH	DEFINED	3
CHUBB CORP	COM	171232101	1876	37600	SH	DEFINED	22
CHUBB CORP	COM	171232101	211874	4245976	SH	DEFINED	20
CHUBB CORP	COM	171232101	5135	102909	SH	DEFINED	19
CHUBB CORP	COM	171232101	1697	34000	SH	DEFINED	1
CHUBB CORP	COM	171232101	9971	199805	SH	DEFINED	17
CHUBB CORP	COM	171232101	347415	6962228	SH	DEFINED	18
CHUBB CORP	COM	171232101	1463	29312	SH	DEFINED	2
CHUBB CORP	COM	171232101	50	1000	SH	DEFINED	11
CHUBB CORP	COM	171232101	961	19255	SH	DEFINED	5
CHUBB CORP	COM	171232101	2469	49471	SH	DEFINED	6
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	133	7200	SH	DEFINED	6
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	9667	523400	SH	DEFINED	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	3	177	SH	DEFINED	18
CHURCH & DWIGHT INC	COM	171340102	3637	99855	SH	DEFINED	17
CHURCH & DWIGHT INC	COM	171340102	481	13200	SH	DEFINED	21
CHURCH & DWIGHT INC	COM	171340102	887	24350	SH	DEFINED	18
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	0	13	SH	DEFINED	18
CIBER INC	COM	17163B102	206	31200	SH	DEFINED	6
CIENA CORP	COM	171779101	492	102204	SH	DEFINED	19
CIENA CORP	COM	171779101	460	95647	SH	DEFINED	20
CIENA CORP	COM	171779101	22	4600	SH	DEFINED	18
CIENA CORP	NOTE 3.750% 2/0	171779AA9	5362000	56000000	PRN	DEFINED	20
CIENA CORP	NOTE 3.750% 2/0	171779AA9	13350	13350000	PRN	DEFINED	21
CIGNA CORP	COM	125509109	551	5590	SH	DEFINED	21

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

CIGNA CORP	COM	125509109	486	4938	SH	DEFINED	2
CIGNA CORP	COM	125509109	56606	574623	SH	DEFINED	6
CIGNA CORP	COM	125509109	798	8099	SH	DEFINED	20
CIGNA CORP	COM	125509109	3955	40153	SH	DEFINED	3
CIGNA CORP	COM	125509109	2145	21779	SH	DEFINED	19
CIGNA CORP	COM	125509109	104	1053	SH	DEFINED	18
CIGNA CORP	COM	125509109	46	464	SH	DEFINED	11
CIGNA CORP	COM	125509109	1633	16572	SH	DEFINED	17
CIMAREX ENERGY CO	COM	171798101	12	275	SH	DEFINED	5
CIMAREX ENERGY CO	COM	171798101	198	4598	SH	DEFINED	21
CIMAREX ENERGY CO	COM	171798101	35982	836800	SH	DEFINED	20
CIMAREX ENERGY CO	COM	171798101	69	1594	SH	DEFINED	17
CIMAREX ENERGY CO	COM	171798101	12558	292041	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	86	2000	SH	DEFINED	3
CIMAREX ENERGY CO	COM	171798101	15940	370696	SH	DEFINED	18
CIMAREX ENERGY CO	COM	171798101	107	2487	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	440	107400	SH	DEFINED	19
CINCINNATI BELL INC NEW	COM	171871106	1158	282395	SH	DEFINED	20
CINCINNATI BELL INC NEW	COM	171871106	10506	2562350	SH	DEFINED	3
CINCINNATI BELL INC NEW	COM	171871106	401	97830	SH	DEFINED	18
CINCINNATI BELL INC NEW	COM	171871106	118	28784	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	6	1500	SH	DEFINED	17
CINCINNATI BELL INC NEW	COM	171871106	4430	1080410	SH	DEFINED	21
CINCINNATI FINL CORP	COM	172062101	1343	28577	SH	DEFINED	18
CINCINNATI FINL CORP	COM	172062101	2222	47263	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	1486	31614	SH	DEFINED	19
CINCINNATI FINL CORP	COM	172062101	20103	427635	SH	DEFINED	20
CINCINNATI FINL CORP	COM	172062101	50	1061	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	19320	410968	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	682	14512	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	10	220	SH	DEFINED	5
CINTAS CORP	COM	172908105	1002	25190	SH	DEFINED	19
CINTAS CORP	COM	172908105	34	844	SH	DEFINED	21
CINTAS CORP	COM	172908105	199	5000	SH	DEFINED	11
CINTAS CORP	COM	172908105	5953	148676	SH	DEFINED	1
CINTAS CORP	COM	172908105	60	1500	SH	DEFINED	5
CINTAS CORP	COM	172908105	8151	205000	SH	DEFINED	7
CINTAS CORP	COM	172908105	7986	200848	SH	DEFINED	2
CINTAS CORP	COM	172908105	5611	141115	SH	DEFINED	17
CINTAS CORP	COM	172908105	1572	39535	SH	DEFINED	20
CINTAS CORP	COM	172908105	3660	92054	SH	DEFINED	18
CIRCUIT CITY STORE INC	COM	172737108	4074	149660	SH	DEFINED	3
CIRCUIT CITY STORE INC	COM	172737108	0	6	SH	DEFINED	18
CIRCUIT CITY STORE INC	COM	172737108	738	27119	SH	DEFINED	19
CIRCUIT CITY STORE INC	COM	172737108	16	600	SH	DEFINED	17
CIRRUS LOGIC INC	COM	172755100	1356	166600	SH	DEFINED	19
CIRRUS LOGIC INC	COM	172755100	53	6500	SH	DEFINED	21
CIRRUS LOGIC INC	COM	172755100	22876	2810364	SH	DEFINED	18
CIRRUS LOGIC INC	COM	172755100	33043	4059300	SH	DEFINED	20
CIRRUS LOGIC INC	COM	172755100	10321	1267960	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	565647	28962975	SH	DEFINED	8
CISCO SYS INC	COM	17275R102	11810	604735	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	5071	259662	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	452849	23187382	SH	DEFINED	20
CISCO SYS INC	COM	17275R102	6298	322509	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	23456	1201041	SH	DEFINED	19
CISCO SYS INC	COM	17275R102	12835	657213	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	27071	1386147	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	64631	3309339	SH	DEFINED	10
CISCO SYS INC	COM	17275R102	12550	642613	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	104823	5367272	SH	DEFINED	21
CISCO SYS INC	COM	17275R102	26395	1351500	SH	DEFINED	1

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

CISCO SYS INC	COM	17275R102	794	40673	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	936086	47930692	SH	DEFINED	18
CISCO SYS INC	COM	17275R102	50819	2604431	SH	DEFINED	17
CIT GROUP INC	COM	125581108	1877	35903	SH	DEFINED	19
CIT GROUP INC	COM	125581108	1196	22880	SH	DEFINED	6
CIT GROUP INC	COM	125581108	52835	1010418	SH	DEFINED	20
CIT GROUP INC	COM	125581108	30	580	SH	DEFINED	17
CIT GROUP INC	COM	125581108	235	4500	SH	DEFINED	21
CIT GROUP INC	COM	125581108	5073	97025	SH	DEFINED	18
CIT GROUP INC	COM	125581108	245	4680	SH	DEFINED	5
CIT GROUP INC	COM	125581108	737	14100	SH	DEFINED	3
CIT GROUP INC	COM	125581108	18	345	SH	DEFINED	2
CITI TRENDS INC	COM	17306X102	98	2300	SH	DEFINED	3
CITIGROUP INC	COM	172967101	36922	766022	SH	DEFINED	17
CITIGROUP INC	COM	172967101	1321751	27399487	SH	DEFINED	8
CITIGROUP INC	COM	172967101	16719	346483	SH	DEFINED	1
CITIGROUP INC	COM	172967101	1992	41280	SH	DEFINED	11
CITIGROUP INC	COM	172967101	8618	178605	SH	DEFINED	18
CITIGROUP INC	COM	172967101	5685	117815	SH	DEFINED	7
CITIGROUP INC	COM	172967101	7598	157476	SH	DEFINED	5
CITIGROUP INC	COM	172967101	140933	2921500	SH	DEFINED	10
CITIGROUP INC	COM	172967101	49	1017	SH	DEFINED	4
CITIGROUP INC	COM	172967101	43323	897876	SH	DEFINED	19
CITIGROUP INC	COM	172967101	142	2950	SH	DEFINED	20
CITIGROUP INC	COM	172967101	112399	2329503	SH	DEFINED	3
CITIGROUP INC	COM	172967101	710	14709	SH	DEFINED	21
CITIGROUP INC	COM	172967101	516	10700	SH	DEFINED	22
CITIGROUP INC	COM	172967101	187357	3883788	SH	DEFINED	6
CITIGROUP INC	COM	172967101	45767	948732	SH	DEFINED	2
CITIGROUP INC	COM	172967101	21200	20000	CALL	DEFINED	13
CITIGROUP INVTS LN FD INC	COM	17307C107	0	12	SH	DEFINED	18
CITIZENS BKG CORP MICH	COM	174420109	13475	552038	SH	DEFINED	6
CITIZENS COMMUNICATIONS CO	COM	17453B101	5456	418100	SH	DEFINED	21
CITIZENS COMMUNICATIONS CO	COM	17453B101	5	400	SH	DEFINED	17
CITIZENS COMMUNICATIONS CO	COM	17453B101	48	3687	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	16211	1242232	SH	DEFINED	3
CITIZENS COMMUNICATIONS CO	COM	17453B101	720	55200	SH	DEFINED	22
CITIZENS COMMUNICATIONS CO	COM	17453B101	567	43444	SH	DEFINED	18
CITIZENS COMMUNICATIONS CO	COM	17453B101	163	12500	SH	DEFINED	11
CITIZENS COMMUNICATIONS CO	COM	17453B101	6160	472010	SH	DEFINED	20
CITIZENS COMMUNICATIONS CO	COM	17453B101	792	60693	SH	DEFINED	19
CITIZENS FIRST BANCORP INC D	COM	17461R106	446	15100	SH	DEFINED	1
CITIZENS FIRST BANCORP INC D	COM	17461R106	13	500	SH	DEFINED	5
CITRIX SYS INC	COM	177376100	52	1300	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	1316	32806	SH	DEFINED	19
CITRIX SYS INC	COM	177376100	123	3057	SH	DEFINED	18
CITRIX SYS INC	COM	177376100	5599	139630	SH	DEFINED	11
CITRIX SYS INC	COM	177376100	19218	478772	SH	DEFINED	17
CITRIX SYS INC	COM	177376100	32	800	SH	DEFINED	5
CITY BK LYNNWOOD WASH	COM	17770A109	983	21075	SH	DEFINED	18
CITY BK LYNNWOOD WASH	COM	17770A109	1268	27174	SH	DEFINED	20
CITY BK LYNNWOOD WASH	COM	17770A109	51	1100	SH	DEFINED	3
CITY HLDG CO	COM	177835105	732	20243	SH	DEFINED	19
CITY HLDG CO	COM	177835105	2536	70180	SH	DEFINED	3
CITY NATL CORP	COM	178566105	3551	54560	SH	DEFINED	18
CITY NATL CORP	COM	178566105	2877	44193	SH	DEFINED	3
CITY NATL CORP	COM	178566105	3684	56600	SH	DEFINED	20
CITY NATL CORP	COM	178566105	9067	139300	SH	DEFINED	6
CITY NATL CORP	COM	178566105	3	40	SH	DEFINED	2
CITY NATL CORP	COM	178566105	132	2025	SH	DEFINED	21
CKE RESTAURANTS INC	COM	12561E105	1862	112100	SH	DEFINED	21
CKE RESTAURANTS INC	COM	12561E105	241	14500	SH	DEFINED	18

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

CKE RESTAURANTS INC	COM	12561E105	2324	139900	SH	DEFINED	20
CKX INC	COM	12562M106	15	1100	SH	DEFINED	18
CLAIRES STORES INC	COM	179584107	2454	96200	SH	DEFINED	20
CLAIRES STORES INC	COM	179584107	194	7615	SH	DEFINED	18
CLARCOR INC	COM	179895107	185	6200	SH	DEFINED	3
CLARCOR INC	COM	179895107	28	950	SH	DEFINED	11
CLARCOR INC	COM	179895107	42	1400	SH	DEFINED	2
CLARK INC	COM	181457102	10753	814577	SH	DEFINED	6
CLEAN HARBORS INC	COM	184496107	28	700	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3466	111981	SH	DEFINED	20
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2	79	SH	DEFINED	21
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	385	12433	SH	DEFINED	18
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	79	2554	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	359	11600	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	18	576	SH	DEFINED	17
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2805	90642	SH	DEFINED	19
CLECO CORP NEW	COM	12561W105	12646	543930	SH	DEFINED	6
CLEVELAND CLIFFS INC	COM	185896107	158580	2000000	SH	DEFINED	13
CLEVELAND CLIFFS INC	COM	185896107	1403	35400	SH	DEFINED	20
CLEVELAND CLIFFS INC	COM	185896107	11855	149510	SH	DEFINED	3
CLOROX CO DEL	COM	189054109	159	2600	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	1657	27172	SH	DEFINED	19
CLOROX CO DEL	COM	189054109	127	2075	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	7431	121870	SH	DEFINED	17
CLOROX CO DEL	COM	189054109	447	7328	SH	DEFINED	18
CLOROX CO DEL	COM	189054109	1252	20538	SH	DEFINED	5
CLOUGH GLOBAL EQUITY FD	COM	18914C100	5	200	SH	DEFINED	18
CMS ENERGY CORP	COM	125896100	520	40216	SH	DEFINED	19
CMS ENERGY CORP	COM	125896100	21	1600	SH	DEFINED	6
CMS ENERGY CORP	COM	125896100	13	1000	SH	DEFINED	2
CMS ENERGY CORP	COM	125896100	1088	84116	SH	DEFINED	20
CMS ENERGY CORP	COM	125896100	1877	145050	SH	DEFINED	5
CNA FINL CORP	COM	126117100	36	1098	SH	DEFINED	18
CNA FINL CORP	COM	126117100	2699	81900	SH	DEFINED	21
CNA FINL CORP	COM	126117100	426	12930	SH	DEFINED	6
CNA SURETY CORP	COM	12612L108	9975	577246	SH	DEFINED	6
CNA SURETY CORP	COM	12612L108	22219	1285810	SH	DEFINED	18
CNA SURETY CORP	COM	12612L108	9730	563051	SH	DEFINED	20
CNA SURETY CORP	COM	12612L108	1340	77560	SH	DEFINED	3
CNA SURETY CORP	COM	12612L108	2474	143200	SH	DEFINED	21
CNET NETWORKS INC	COM	12613R104	2	268	SH	DEFINED	18
CNET NETWORKS INC	COM	12613R104	137637	17247700	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	32	4000	SH	DEFINED	17
CNET NETWORKS INC	COM	12613R104	1724	215987	SH	DEFINED	20
CNS INC	COM	126136100	3947	161120	SH	DEFINED	3
CNX GAS CORP	COM	12618H309	190	6330	SH	DEFINED	5
COACH INC	COM	189754104	2073	69320	SH	DEFINED	19
COACH INC	COM	189754104	4416	147694	SH	DEFINED	17
COACH INC	COM	189754104	17581	587994	SH	DEFINED	18
COACH INC	COM	189754104	29	975	SH	DEFINED	5
COACH INC	COM	189754104	98	3276	SH	DEFINED	21
COASTAL FINL CORP DEL	COM	19046E105	96	7358	SH	DEFINED	11
COBIZ INC	COM	190897108	25	1100	SH	DEFINED	3
COCA COLA BOTTLING CO CONS	COM	191098102	5	100	SH	DEFINED	11
COCA COLA CO	COM	191216100	194	4500	SH	DEFINED	6
COCA COLA CO	COM	191216100	4872	113242	SH	DEFINED	2
COCA COLA CO	COM	191216100	7313	170000	SH	DEFINED	7
COCA COLA CO	COM	191216100	22739	528582	SH	DEFINED	17
COCA COLA CO	COM	191216100	199314	4633061	SH	DEFINED	20
COCA COLA CO	COM	191216100	1228	28550	SH	DEFINED	11
COCA COLA CO	COM	191216100	1852	43062	SH	DEFINED	1
COCA COLA CO	COM	191216100	1297	30145	SH	DEFINED	5

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

COCA COLA CO	COM	191216100	10578	245890	SH	DEFINED	3
COCA COLA CO	COM	191216100	9089	211285	SH	DEFINED	21
COCA COLA CO	COM	191216100	715775	16638191	SH	DEFINED	18
COCA COLA CO	COM	191216100	16280	378429	SH	DEFINED	19
COCA COLA ENTERPRISES INC	COM	191219104	573	28144	SH	DEFINED	18
COCA COLA ENTERPRISES INC	COM	191219104	1112	54589	SH	DEFINED	19
COCA COLA ENTERPRISES INC	COM	191219104	36	1767	SH	DEFINED	5
COCA COLA ENTERPRISES INC	COM	191219104	354	17370	SH	DEFINED	6
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	182	6035	SH	DEFINED	18
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	239	8100	SH	DEFINED	18
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	56	1900	SH	DEFINED	6
COEUR D ALENE MINES CORP IDA	COM	192108108	1100	228700	SH	DEFINED	20
COGENT INC	COM	19239Y108	6	366	SH	DEFINED	18
COGENT INC	COM	19239Y108	399	26445	SH	DEFINED	20
COGNEX CORP	COM	192422103	112	4300	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	17570	260698	SH	DEFINED	1
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	135	1997	SH	DEFINED	18
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	114	1685	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	2	36	SH	DEFINED	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	113	1674	SH	DEFINED	17
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	7	108	SH	DEFINED	11
COGNOS INC	COM	19244C109	3	95	SH	DEFINED	7
COGNOS INC	COM	19244C109	2	63	SH	DEFINED	18
COHEN & STEERS INC	COM	19247A100	142	6000	SH	DEFINED	21
COHEN & STEERS INC	COM	19247A100	3264	138300	SH	DEFINED	18
COHEN & STEERS INC	COM	19247A100	39587	1677400	SH	DEFINED	20
COHEN & STEERS PREM INC RLTY	COM	19247V104	25	1100	SH	DEFINED	18
COHEN & STEERS REIT & PFD IN	COM	19247X100	27	1003	SH	DEFINED	18
COHEN & STEERS REIT & UTIL I	COM	19247Y108	3	150	SH	DEFINED	18
COHEN & STEERS SELECT UTIL F	COM	19248A109	4	200	SH	DEFINED	18
COHEN & STEERS TOTAL RETURN	COM	19247R103	77	4435	SH	DEFINED	18
COHERENT INC	COM	192479103	2028	60100	SH	DEFINED	3
COHERENT INC	COM	192479103	22	640	SH	DEFINED	18
COHU INC	COM	192576106	4998	284797	SH	DEFINED	6
COLE KENNETH PRODTNS INC	CL A	193294105	2987	133750	SH	DEFINED	6
COLEY PHARMACEUTICAL GROUP I	COM	19388P106	7	600	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	577	9640	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	100	1675	SH	DEFINED	7
COLGATE PALMOLIVE CO	COM	194162103	5563	92868	SH	DEFINED	19
COLGATE PALMOLIVE CO	COM	194162103	41219	688128	SH	DEFINED	18
COLGATE PALMOLIVE CO	COM	194162103	249	4150	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	90	1497	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	1030	17197	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	8653	144451	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	916	15300	SH	DEFINED	21
COLGATE PALMOLIVE CO	COM	194162103	10762	179667	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	1777	29672	SH	DEFINED	20
COLGATE PALMOLIVE CO	COM	194162103	1283	21423	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	4	137	SH	DEFINED	11
COLONIAL BANCGROUP INC	COM	195493309	9838	383090	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	5612	218547	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	3	128	SH	DEFINED	18
COLONIAL BANCGROUP INC	COM	195493309	329	12800	SH	DEFINED	20
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	0	8	SH	DEFINED	18
COLONIAL INTERMARKET INCM TR	SH BEN INT	195762109	0	16	SH	DEFINED	18
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	0	1015	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	494	10000	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	613	12409	SH	DEFINED	17
COLUMBIA BKG SYS INC	COM	197236102	3017	80700	SH	DEFINED	3
COLUMBIA BKG SYS INC	COM	197236102	10070	269405	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	15805	349200	SH	DEFINED	6
COLUMBUS MCKINNON CORP N Y	COM	199333105	8971	412660	SH	DEFINED	3

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

COMCAST CORP NEW	CL A SPL	20030N200	530	16168	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	76	2305	SH	DEFINED	4
COMCAST CORP NEW	CL A SPL	20030N200	156	4766	SH	DEFINED	19
COMCAST CORP NEW	CL A SPL	20030N200	449335	13707586	SH	DEFINED	20
COMCAST CORP NEW	CL A SPL	20030N200	736	22437	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	1430	43627	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	11729	357821	SH	DEFINED	21
COMCAST CORP NEW	CL A SPL	20030N200	962325	29357090	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	52926	1616569	SH	DEFINED	20
COMCAST CORP NEW	CL A	20030N101	53	1623	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	32259	985319	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	10	291	SH	DEFINED	4
COMCAST CORP NEW	CL A SPL	20030N200	378	11535	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	1430	43682	SH	DEFINED	21
COMCAST CORP NEW	CL A	20030N101	12470	380894	SH	DEFINED	19
COMCAST CORP NEW	CL A	20030N101	40710	1243434	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	75	2286	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	2884	88094	SH	DEFINED	17
COMCAST CORP NEW	CL A	20030N101	2739	83658	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	4911	150000	SH	DEFINED	7
COMCAST CORP NEW	CL A	20030N101	6962	212634	SH	DEFINED	3
COMERICA INC	COM	200340107	11140	214274	SH	DEFINED	20
COMERICA INC	COM	200340107	3106	59745	SH	DEFINED	23
COMERICA INC	COM	200340107	183	3525	SH	DEFINED	17
COMERICA INC	COM	200340107	2797	53800	SH	DEFINED	22
COMERICA INC	COM	200340107	104	2000	SH	DEFINED	11
COMERICA INC	COM	200340107	18	350	SH	DEFINED	18
COMERICA INC	COM	200340107	3	50	SH	DEFINED	5
COMERICA INC	COM	200340107	22303	428982	SH	DEFINED	3
COMERICA INC	COM	200340107	160	3083	SH	DEFINED	2
COMERICA INC	COM	200340107	1528	29397	SH	DEFINED	19
COMERICA INC	COM	200340107	765	14720	SH	DEFINED	6
COMFORT SYS USA INC	COM	199908104	12553	878460	SH	DEFINED	3
COMFORT SYS USA INC	COM	199908104	1196	83700	SH	DEFINED	19
COMMERCE BANCORP INC NJ	COM	200519106	1712	48000	SH	DEFINED	20
COMMERCE BANCORP INC NJ	COM	200519106	23	650	SH	DEFINED	11
COMMERCE BANCORP INC NJ	COM	200519106	49	1368	SH	DEFINED	17
COMMERCE BANCORP INC NJ	COM	200519106	1174	32919	SH	DEFINED	19
COMMERCE BANCORP INC NJ	COM	200519106	13023	365100	SH	DEFINED	21
COMMERCE BANCORP INC NJ	COM	200519106	23	636	SH	DEFINED	18
COMMERCE BANCORP INC NJ	COM	200519106	22	625	SH	DEFINED	5
COMMERCE BANCORP INC NJ	COM	200519106	54	1500	SH	DEFINED	4
COMMERCE BANCSHARES INC	COM	200525103	3	58	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	25	490	SH	DEFINED	19
COMMERCE BANCSHARES INC	COM	200525103	25	490	SH	DEFINED	20
COMMERCE BANCSHARES INC	COM	200525103	6891	134568	SH	DEFINED	1
COMMERCE BANCSHARES INC	COM	200525103	193	3858	SH	DEFINED	11
COMMERCE BANCSHARES INC	COM	200525103	2019	40330	SH	DEFINED	3
COMMERCE BANCSHARES INC	COM	200525103	89	1788	SH	DEFINED	5
COMMERCE BANCSHARES INC	COM	200525103	181	3624	SH	DEFINED	21
COMMERCE BANCSHARES INC	COM	200525103	97	1929	SH	DEFINED	17
COMMERCE GROUP INC MASS	COM	200641108	201	6804	SH	DEFINED	18
COMMERCE GROUP INC MASS	COM	200641108	996	33708	SH	DEFINED	3
COMMERCE GROUP INC MASS	COM	200641108	38575	1305860	SH	DEFINED	6
COMMERCIAL BANKSHARES INC	COM	201607108	700	20000	SH	DEFINED	1
COMMERCIAL METALS CO	COM	201723103	1806	70276	SH	DEFINED	19
COMMERCIAL METALS CO	COM	201723103	63004	2451500	SH	DEFINED	3
COMMERCIAL METALS CO	COM	201723103	6713	261200	SH	DEFINED	22
COMMERCIAL VEH GROUP INC	COM	202608105	6794	328544	SH	DEFINED	6
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1629	49140	SH	DEFINED	21
COMMONWEALTH TEL ENTERPRISES	COM	203349105	329	9930	SH	DEFINED	20
COMMONWEALTH TEL ENTERPRISES	COM	203349105	171	5150	SH	DEFINED	5

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

COMMONWEALTH TEL ENTERPRISES	COM	203349105	17528	528600	SH	DEFINED	6
COMMONWEALTH TEL ENTERPRISES	COM	203349105	149	4490	SH	DEFINED	18
COMMONWEALTH TEL ENTERPRISES	COM	203349105	13837	417294	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	83	2500	SH	DEFINED	7
COMMSCOPE INC	COM	203372107	13	410	SH	DEFINED	18
COMMSCOPE INC	COM	203372107	226	7189	SH	DEFINED	21
COMMSCOPE INC	COM	203372107	51774	1647806	SH	DEFINED	3
COMMSCOPE INC	COM	203372107	1779	56610	SH	DEFINED	19
COMMSCOPE INC	COM	203372107	1580	50300	SH	DEFINED	20
COMMUNICATIONS SYS INC	COM	203900105	14	1400	SH	DEFINED	11
COMMUNITY BK SYS INC	COM	203607106	15514	769150	SH	DEFINED	6
COMMUNITY BK SYS INC	COM	203607106	16	800	SH	DEFINED	18
COMMUNITY BK SYS INC	COM	203607106	1771	87826	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	11	560	SH	DEFINED	17
COMMUNITY HEALTH SYS INC NEW	COM	203668108	9348	254377	SH	DEFINED	3
COMMUNITY HEALTH SYS INC NEW	COM	203668108	103	2800	SH	DEFINED	21
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1782	48500	SH	DEFINED	22
COMMUNITY HEALTH SYS INC NEW	COM	203668108	319	8685	SH	DEFINED	18
COMMUNITY TR BANCORP INC	COM	204149108	178	5100	SH	DEFINED	3
COMMUNITY TR BANCORP INC	COM	204149108	5660	162033	SH	DEFINED	6
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	127	4070	SH	DEFINED	18
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	612	19000	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	568	23620	SH	DEFINED	17
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	42	1750	SH	DEFINED	11
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	313	13000	SH	DEFINED	5
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	7438	309400	SH	DEFINED	22
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	375	18200	SH	DEFINED	20
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	38211	1856700	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	10651	517540	SH	DEFINED	22
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	1	46	SH	DEFINED	18
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	308	12800	SH	DEFINED	2
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	25	1200	SH	DEFINED	19
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	420	15400	SH	DEFINED	20
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	31165	1142400	SH	DEFINED	22
COMPASS BANCSHARES INC	COM	20449H109	97	1740	SH	DEFINED	6
COMPASS BANCSHARES INC	COM	20449H109	338	6085	SH	DEFINED	21
COMPASS BANCSHARES INC	COM	20449H109	683	12280	SH	DEFINED	18
COMPASS BANCSHARES INC	COM	20449H109	1296	23315	SH	DEFINED	19
COMPASS BANCSHARES INC	COM	20449H109	65	1175	SH	DEFINED	2
COMPASS MINERALS INTL INC	COM	20451N101	9205	368940	SH	DEFINED	21
COMPASS MINERALS INTL INC	COM	20451N101	779	31210	SH	DEFINED	18
COMPASS MINERALS INTL INC	COM	20451N101	18802	753597	SH	DEFINED	20
COMPUCREDIT CORP	COM	20478N100	3037	79000	SH	DEFINED	3
COMPUCREDIT CORP	COM	20478N100	19	500	SH	DEFINED	18
COMPUDYNE CORP	COM PAR \$0.75	204795306	80	12500	SH	DEFINED	17
COMPUTER PROGRAMS & SYS INC	COM	205306103	7591	189960	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	7	140	SH	DEFINED	2
COMPUTER SCIENCES CORP	COM	205363104	30010	619520	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	32	650	SH	DEFINED	11
COMPUTER SCIENCES CORP	COM	205363104	173	3555	SH	DEFINED	17
COMPUTER SCIENCES CORP	COM	205363104	1645	33884	SH	DEFINED	19
COMPUTER SCIENCES CORP	COM	205363104	5128	105606	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	1	13	SH	DEFINED	18
COMPUTER SCIENCES CORP	COM	205363104	821	16900	SH	DEFINED	20
COMPUWARE CORP	COM	205638109	118	17550	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	459	68539	SH	DEFINED	19
COMPUWARE CORP	COM	205638109	9	1360	SH	DEFINED	20
COMPUWARE CORP	COM	205638109	4416	659050	SH	DEFINED	3
COMSTOCK RES INC	COM NEW	205768203	54	1805	SH	DEFINED	18
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	26539	906670	SH	DEFINED	6
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	13289	672176	SH	DEFINED	20
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	706	35713	SH	DEFINED	19

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

COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	4116	208190	SH	DEFINED	11
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	30091	1522078	SH	DEFINED	21
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	25164	1272814	SH	DEFINED	18
CON-WAY INC	COM	205944101	17401	300383	SH	DEFINED	3
CON-WAY INC	COM	205944101	141	2442	SH	DEFINED	17
CON-WAY INC	COM	205944101	2572	44400	SH	DEFINED	23
CON-WAY INC	COM	205944101	11123	192010	SH	DEFINED	6
CON-WAY INC	COM	205944101	137	2370	SH	DEFINED	18
CON-WAY INC	COM	205944101	2937	50700	SH	DEFINED	22
CONAGRA FOODS INC	COM	205887102	62	2808	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	189	8550	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	2068	93542	SH	DEFINED	19
CONAGRA FOODS INC	COM	205887102	990	44760	SH	DEFINED	17
CONAGRA FOODS INC	COM	205887102	13	600	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	126	5703	SH	DEFINED	18
CONAGRA FOODS INC	COM	205887102	66	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	126	5684	SH	DEFINED	5
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	2633	137580	SH	DEFINED	6
CONEXANT SYSTEMS INC	COM	207142100	0	1	SH	DEFINED	18
CONEXANT SYSTEMS INC	COM	207142100	13397	5358800	SH	DEFINED	3
CONMED CORP	COM	207410101	298	14400	SH	DEFINED	17
CONMED CORP	COM	207410101	29172	1409234	SH	DEFINED	6
CONNS INC	COM	208242107	605	22800	SH	DEFINED	19
CONNS INC	COM	208242107	7095	267220	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	5	83	SH	DEFINED	7
CONOCOPHILLIPS	COM	20825C104	42273	645094	SH	DEFINED	21
CONOCOPHILLIPS	COM	20825C104	475	7218	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	19908	303802	SH	DEFINED	19
CONOCOPHILLIPS	COM	20825C104	53838	821587	SH	DEFINED	20
CONOCOPHILLIPS	COM	20825C104	4552	69471	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	11310	172593	SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	169557	2587482	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	8802	134323	SH	DEFINED	5
CONOCOPHILLIPS	COM	20825C104	51064	779251	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	14029	214080	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	4168	63600	SH	DEFINED	22
CONOCOPHILLIPS	COM	20825C104	43646	666044	SH	DEFINED	18
CONSECO INC	COM NEW	208464883	3	124	SH	DEFINED	18
CONSECO INC	COM NEW	208464883	2555	110593	SH	DEFINED	3
CONSECO INC	COM NEW	208464883	50	2165	SH	DEFINED	21
CONSECO INC	*W EXP 09/10/200	208464123	3	1181	SH	DEFINED	11
CONSECO INC	COM NEW	208464883	29199	1264012	SH	DEFINED	6
CONSOL ENERGY INC	COM	20854P109	2906	62200	SH	DEFINED	3
CONSOL ENERGY INC	COM	20854P109	75	1600	SH	DEFINED	11
CONSOL ENERGY INC	COM	20854P109	1533	32819	SH	DEFINED	19
CONSOLIDATED COMM HLDGS INC	COM	209034107	75	4500	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	566	12728	SH	DEFINED	18
CONSOLIDATED EDISON INC	COM	209115104	142	3200	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	1332	29980	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	320	7191	SH	DEFINED	17
CONSOLIDATED EDISON INC	COM	209115104	4	100	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	1967	44266	SH	DEFINED	19
CONSOLIDATED GRAPHICS INC	COM	209341106	12943	248610	SH	DEFINED	3
CONSOLIDATED GRAPHICS INC	COM	209341106	625	12000	SH	DEFINED	19
CONSOLIDATED TOMOKA LD CO	COM	210226106	137	2491	SH	DEFINED	18
CONSOLIDATED TOMOKA LD CO	COM	210226106	10	182	SH	DEFINED	11
CONSTELLATION BRANDS INC	CL A	21036P108	65	2600	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A	21036P108	5	200	SH	DEFINED	17
CONSTELLATION BRANDS INC	CL A	21036P108	575	23000	SH	DEFINED	5
CONSTELLATION BRANDS INC	CL A	21036P108	896	35848	SH	DEFINED	19
CONSTELLATION ENERGY GROUP I	COM	210371100	385	7069	SH	DEFINED	18
CONSTELLATION ENERGY GROUP I	COM	210371100	961	17621	SH	DEFINED	11

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

CONSTELLATION ENERGY GROUP I	COM	210371100	279	5105	SH	DEFINED	17
CONSTELLATION ENERGY GROUP I	COM	210371100	265	4860	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	1757	32231	SH	DEFINED	19
CONSTELLATION ENERGY GROUP I	COM	210371100	501	9195	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	41	750	SH	DEFINED	2
CONSUMER PORTFOLIO SVCS INC	COM	210502100	160	23800	SH	DEFINED	18
CONTINENTAL AIRLS INC	CL B	210795308	39726	1333092	SH	DEFINED	3
CONTINENTAL AIRLS INC	CL B	210795308	879	29500	SH	DEFINED	19
CONVERA CORP	CL A	211919105	37333	5555556	SH	DEFINED	13
CONVERGYS CORP	COM	212485106	12	616	SH	DEFINED	18
CONVERGYS CORP	COM	212485106	23	1200	SH	DEFINED	17
CONVERGYS CORP	COM	212485106	36313	1862220	SH	DEFINED	6
CONVERGYS CORP	COM	212485106	988	50649	SH	DEFINED	2
CONVERGYS CORP	COM	212485106	484	24801	SH	DEFINED	19
CONVERGYS CORP	COM	212485106	482	24700	SH	DEFINED	20
CONVERIUM HLDG AG	SPONSORED ADR	21248N107	1500	272216	SH	DEFINED	6
COOPER COS INC	COM NEW	216648402	1039	23450	SH	DEFINED	20
COOPER COS INC	COM NEW	216648402	22	500	SH	DEFINED	11
COOPER COS INC	COM NEW	216648402	381	8600	SH	DEFINED	18
COOPER COS INC	COM NEW	216648402	14412	325400	SH	DEFINED	21
COOPER COS INC	COM NEW	216648402	149	3363	SH	DEFINED	5
COOPER INDS LTD	CL A	G24182100	115	1235	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	7547	81230	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	390	4200	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	31	338	SH	DEFINED	17
COOPER INDS LTD	CL A	G24182100	1534	16505	SH	DEFINED	19
COOPER INDS LTD	CL A	G24182100	772	8308	SH	DEFINED	5
COOPER TIRE & RUBR CO	COM	216831107	15777	1416276	SH	DEFINED	18
COOPER TIRE & RUBR CO	COM	216831107	63	5645	SH	DEFINED	5
COOPER TIRE & RUBR CO	COM	216831107	122	10993	SH	DEFINED	19
COOPER TIRE & RUBR CO	COM	216831107	1	60	SH	DEFINED	17
COOPER TIRE & RUBR CO	COM	216831107	8887	797762	SH	DEFINED	20
COPART INC	COM	217204106	46	1861	SH	DEFINED	18
CORE LABORATORIES N V	COM	N22717107	4	60	SH	DEFINED	11
CORE LABORATORIES N V	COM	N22717107	24	400	SH	DEFINED	4
CORE MARK HOLDING CO INC	COM	218681104	225	6290	SH	DEFINED	6
COREL CORP NEW	COM	21869X103	1282	106300	SH	DEFINED	20
COREL CORP NEW	COM	21869X103	517	42900	SH	DEFINED	18
COREL CORP NEW	COM	21869X103	6318	523900	SH	DEFINED	21
CORINTHIAN COLLEGES INC	COM	218868107	21899	1524999	SH	DEFINED	6
CORN PRODS INTL INC	COM	219023108	139	4552	SH	DEFINED	2
CORN PRODS INTL INC	COM	219023108	109	3552	SH	DEFINED	18
CORNING INC	COM	219350105	22	900	SH	DEFINED	11
CORNING INC	COM	219350105	12852	531278	SH	DEFINED	17
CORNING INC	COM	219350105	6797	280972	SH	DEFINED	19
CORNING INC	COM	219350105	3053	126190	SH	DEFINED	20
CORNING INC	COM	219350105	3693	152680	SH	DEFINED	3
CORNING INC	COM	219350105	1369	56585	SH	DEFINED	5
CORNING INC	COM	219350105	147570	6100448	SH	DEFINED	18
CORNING INC	COM	219350105	6867	283875	SH	DEFINED	21
CORNING INC	COM	219350105	998	41251	SH	DEFINED	2
CORNING INC	COM	219350105	276	11400	SH	DEFINED	1
CORPBANCA	SP ADR REG S	21987A209	6404	277700	SH	DEFINED	22
CORPORATE EXECUTIVE BRD CO	COM	21988R102	47	474	SH	DEFINED	18
CORPORATE EXECUTIVE BRD CO	COM	21988R102	3838	38300	SH	DEFINED	20
CORPORATE EXECUTIVE BRD CO	COM	21988R102	25	250	SH	DEFINED	5
CORPORATE HIGH YIELD FD INC	COM	219914108	12	1619	SH	DEFINED	18
CORPORATE HIGH YIELD FD V IN	COM	219931102	0	9	SH	DEFINED	18
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	12	291	SH	DEFINED	19
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	231	5500	SH	DEFINED	11
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	10637	200924	SH	DEFINED	3
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	13262	250506	SH	DEFINED	6

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

CORUS BANKSHARES INC	COM	220873103	1149	43874	SH	DEFINED	19
CORUS BANKSHARES INC	COM	220873103	30404	1161327	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	30484	1164402	SH	DEFINED	3
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	9088	278800	SH	DEFINED	7
COST-U-LESS INC	COM	221492101	45	5600	SH	DEFINED	6
COSTAR GROUP INC	COM	22160N109	50	840	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	68897	1205974	SH	DEFINED	20
COSTCO WHSL CORP NEW	COM	22160K105	1018	17826	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	4628	81009	SH	DEFINED	17
COSTCO WHSL CORP NEW	COM	22160K105	5045	88305	SH	DEFINED	19
COSTCO WHSL CORP NEW	COM	22160K105	408	7140	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	30797	539063	SH	DEFINED	18
COSTCO WHSL CORP NEW	COM	22160K105	308	5400	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	4123	72169	SH	DEFINED	3
COTT CORP QUE	COM	22163N106	62688	4800000	SH	DEFINED	13
COUNTRYWIDE FINANCIAL CORP	COM	222372104	13722	360334	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	165002	4333048	SH	DEFINED	10
COUNTRYWIDE FINANCIAL CORP	COM	222372104	194	5100	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	38	998	SH	DEFINED	17
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4123	108261	SH	DEFINED	18
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1578	41430	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1459360	38323535	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4153	109059	SH	DEFINED	19
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1257	33000	SH	DEFINED	20
COUNTRYWIDE FINANCIAL CORP	COM	222372104	10110	265500	SH	DEFINED	21
COUSINS PPTYS INC	COM	222795106	4758	153833	SH	DEFINED	18
COUSINS PPTYS INC	COM	222795106	22	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	6213	200867	SH	DEFINED	20
COVAD COMMUNICATIONS GROUP I	COM	222814204	18	9000	SH	DEFINED	18
COVAD COMMUNICATIONS GROUP I	COM	222814204	523	260163	SH	DEFINED	20
COVANCE INC	COM	222816100	17144	280045	SH	DEFINED	17
COVANCE INC	COM	222816100	24187	394052	SH	DEFINED	1
COVANCE INC	COM	222816100	4769	77901	SH	DEFINED	18
COVANCE INC	COM	222816100	18	300	SH	DEFINED	5
COVANSYS CORP	COM	22281W103	2074	164980	SH	DEFINED	3
COVANSYS CORP	COM	22281W103	13	1000	SH	DEFINED	17
COVANSYS CORP	COM	22281W103	3442	273814	SH	DEFINED	6
COVANTA HLDG CORP	COM	22282E102	20520	1162600	SH	DEFINED	20
COVANTA HLDG CORP	COM	22282E102	2191	124120	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	42869	780285	SH	DEFINED	20
COVENTRY HEALTH CARE INC	COM	222862104	5155	93824	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	40843	743413	SH	DEFINED	21
COVENTRY HEALTH CARE INC	COM	222862104	4841	88117	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	1588	28907	SH	DEFINED	19
COVENTRY HEALTH CARE INC	COM	222862104	30	537	SH	DEFINED	5
COVENTRY HEALTH CARE INC	COM	222862104	11390	208219	SH	DEFINED	1
CRAFTMADE INTL INC	COM	22413E104	1380	82360	SH	DEFINED	6
CRANE CO	COM	224399105	10841	260600	SH	DEFINED	20
CRANE CO	COM	224399105	50	1200	SH	DEFINED	2
CRANE CO	COM	224399105	11211	269493	SH	DEFINED	18
CRANE CO	COM	224399105	3824	91924	SH	DEFINED	3
CREDICORP LTD	COM	G2519Y108	4472	149280	SH	DEFINED	3
CREDICORP LTD	COM	G2519Y108	392	13100	SH	DEFINED	19
CREDIT SUISSE ASSET MGMT INC	COM	224916106	20	5169	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	1868	33600	SH	DEFINED	17
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	19	343	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	3	55	SH	DEFINED	7
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	28	500	SH	DEFINED	2
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	40407	737594	SH	DEFINED	6
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	147	2630	SH	DEFINED	20
CREE INC	COM	225447101	38385	1615521	SH	DEFINED	20
CREE INC	COM	225447101	33	1385	SH	DEFINED	4

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

CREE INC	COM	225447101	36	1500	SH	DEFINED	17
CREE INC	COM	225447101	225150	9476025	SH	DEFINED	18
CREE INC	COM	225447101	2146	90311	SH	DEFINED	21
CRESCENT REAL ESTATE EQUITIE	COM	225756105	46	2500	SH	DEFINED	18
CRESCENT REAL ESTATE EQUITIE	COM	225756105	24	1300	SH	DEFINED	17
CRH PLC	ADR	12626K203	1823	54750	SH	DEFINED	20
CRH PLC	ADR	12626K203	40272	1209731	SH	DEFINED	18
CRITICARE SYS INC	COM	226901106	11	2725	SH	DEFINED	5
CROCS INC	COM	227046109	3	100	SH	DEFINED	18
CROSS CTRY HEALTHCARE INC	COM	227483104	6809	374345	SH	DEFINED	18
CROSS CTRY HEALTHCARE INC	COM	227483104	7014	385621	SH	DEFINED	20
CROWN CASTLE INTL CORP	COM	228227104	0	9	SH	DEFINED	18
CROWN CASTLE INTL CORP	COM	228227104	415	12013	SH	DEFINED	5
CROWN CASTLE INTL CORP	COM	228227104	1259	36450	SH	DEFINED	3
CROWN CASTLE INTL CORP	COM	228227104	0	2	SH	DEFINED	20
CROWN CASTLE INTL CORP	COM	228227104	1	35	SH	DEFINED	17
CROWN HOLDINGS INC	COM	228368106	451	28950	SH	DEFINED	20
CROWN HOLDINGS INC	COM	228368106	28	1800	SH	DEFINED	18
CROWN HOLDINGS INC	COM	228368106	447	28728	SH	DEFINED	17
CROWN HOLDINGS INC	COM	228368106	329	21100	SH	DEFINED	6
CRYPTOLOGIC INC	COM	228906103	455	18800	SH	DEFINED	19
CRYPTOLOGIC INC	COM	228906103	8017	330990	SH	DEFINED	3
CSG SYS INTL INC	COM	126349109	4579	185090	SH	DEFINED	3
CSG SYS INTL INC	COM	126349109	1904	76955	SH	DEFINED	19
CSS INDS INC	COM	125906107	5083	176790	SH	DEFINED	6
CSX CORP	COM	126408103	8463	120145	SH	DEFINED	6
CSX CORP	COM	126408103	23	320	SH	DEFINED	17
CSX CORP	COM	126408103	704	9992	SH	DEFINED	5
CSX CORP	COM	126408103	1340	19029	SH	DEFINED	2
CSX CORP	COM	126408103	67149	953275	SH	DEFINED	3
CSX CORP	COM	126408103	49	693	SH	DEFINED	20
CSX CORP	COM	126408103	28	400	SH	DEFINED	11
CSX CORP	COM	126408103	2860	40603	SH	DEFINED	19
CSX CORP	COM	126408103	664	9431	SH	DEFINED	18
CSX CORP	COM	126408103	5984	84945	SH	DEFINED	23
CT COMMUNICATIONS INC	COM NEW	126426402	544	23800	SH	DEFINED	3
CT COMMUNICATIONS INC	COM NEW	126426402	295	12900	SH	DEFINED	19
CTRIIP COM INTL LTD	ADR	22943F100	78	1520	SH	DEFINED	5
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CTS CORP	COM	126501105	6270	421084	SH	DEFINED	3
CUBIST PHARMACEUTICALS INC	COM	229678107	2070	82200	SH	DEFINED	20
CUBIST PHARMACEUTICALS INC	COM	229678107	23	910	SH	DEFINED	18
CUBIST PHARMACEUTICALS INC	COM	229678107	6426	255196	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	8802	153620	SH	DEFINED	21
CULLEN FROST BANKERS INC	COM	229899109	8753	152752	SH	DEFINED	18
CULLEN FROST BANKERS INC	COM	229899109	72	1250	SH	DEFINED	5
CULLEN FROST BANKERS INC	COM	229899109	13556	236587	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	94	1645	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	4276	74773	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	138	2400	SH	DEFINED	17
CULLEN FROST BANKERS INC	COM	229899109	8955	156288	SH	DEFINED	20
CULLEN FROST BANKERS INC	COM	229899109	3882	67750	SH	DEFINED	22
CUMMINS INC	COM	231021106	55670	455382	SH	DEFINED	3
CUMMINS INC	COM	231021106	6377	52162	SH	DEFINED	23
CUMMINS INC	COM	231021106	112	919	SH	DEFINED	2
CUMMINS INC	COM	231021106	5098	41700	SH	DEFINED	22
CUMMINS INC	COM	231021106	1019	8339	SH	DEFINED	19
CUMMINS INC	COM	231021106	24	200	SH	DEFINED	11
CURIS INC	COM	231269101	0	150	SH	DEFINED	17
CURTISS WRIGHT CORP	COM	231561101	22	700	SH	DEFINED	18
CUTERA INC	COM	232109108	7103	360200	SH	DEFINED	3
CV THERAPEUTICS INC	NOTE	2.750% 5/1 126667AF1	6650	6650000	PRN	DEFINED	21

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

CV THERAPEUTICS INC	NOTE	2.750% 5/1	126667AF1	0	900000	PRN	DEFINED	20
CV THERAPEUTICS INC	COM		126667104	58813	4209916	SH	DEFINED	8
CV THERAPEUTICS INC	COM		126667104	6099	436600	SH	DEFINED	21
CV THERAPEUTICS INC	COM		126667104	3898	279000	SH	DEFINED	20
CV THERAPEUTICS INC	COM		126667104	503	36000	SH	DEFINED	18
CVB FINL CORP	COM		126600105	100	6406	SH	DEFINED	21
CVS CORP	COM		126650100	17953	585995	SH	DEFINED	17
CVS CORP	COM		126650100	4540	147887	SH	DEFINED	19
CVS CORP	COM		126650100	7373	240160	SH	DEFINED	3
CVS CORP	COM		126650100	8903	290000	SH	DEFINED	7
CVS CORP	COM		126650100	3838	125004	SH	DEFINED	2
CVS CORP	COM		126650100	64	2081	SH	DEFINED	11
CVS CORP	COM		126650100	31044	1011206	SH	DEFINED	18
CVS CORP	COM		126650100	270	8799	SH	DEFINED	21
CVS CORP	COM		126650100	4282	139491	SH	DEFINED	20
CVS CORP	COM		126650100	8200	267103	SH	DEFINED	5
CYBERONICS INC	COM		23251P102	65	3050	SH	DEFINED	2
CYBERONICS INC	COM		23251P102	450	21100	SH	DEFINED	4
CYMER INC	COM		232572107	771	16600	SH	DEFINED	19
CYMER INC	COM		232572107	5478	117900	SH	DEFINED	21
CYMER INC	COM		232572107	473	10185	SH	DEFINED	18
CYMER INC	COM		232572107	10042	216145	SH	DEFINED	3
CYMER INC	COM		232572107	1129	24300	SH	DEFINED	20
CYPRESS SEMICONDUCTOR CORP	COM		232806109	2059	141600	SH	DEFINED	20
CYPRESS SEMICONDUCTOR CORP	COM		232806109	3	200	SH	DEFINED	17
CYPRESS SEMICONDUCTOR CORP	COM		232806109	27	1880	SH	DEFINED	18
CYTEC INDS INC	COM		232820100	8856	165040	SH	DEFINED	6
CYTEC INDS INC	COM		232820100	4024	74991	SH	DEFINED	18
CYTEC INDS INC	COM		232820100	5	100	SH	DEFINED	2
CYTEC INDS INC	COM		232820100	28	513	SH	DEFINED	17
CYTEC INDS INC	COM		232820100	52801	984000	SH	DEFINED	20
CYTORI THERAPEUTICS INC	COM		23283K105	2798	389200	SH	DEFINED	20
CYTYC CORP	COM		232946103	17	675	SH	DEFINED	2
CYTYC CORP	COM		232946103	2219	87500	SH	DEFINED	20
D R HORTON INC	COM		23331A109	1167	48994	SH	DEFINED	19
D R HORTON INC	COM		23331A109	5	206	SH	DEFINED	18
D R HORTON INC	COM		23331A109	110	4628	SH	DEFINED	5
D R HORTON INC	COM		23331A109	891	37400	SH	DEFINED	6
DADE BEHRING HLDGS INC	COM		23342J206	870	20890	SH	DEFINED	20
DADE BEHRING HLDGS INC	COM		23342J206	8	190	SH	DEFINED	19
DADE BEHRING HLDGS INC	COM		23342J206	25427	610639	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD		D1668R123	440	8914	SH	DEFINED	17
DAIMLERCHRYSLER AG	ORD		D1668R123	83	1686	SH	DEFINED	2
DAIMLERCHRYSLER AG	ORD		D1668R123	448	9076	SH	DEFINED	5
DANAHER CORP DEL	NOTE	1/2	235851AF9	12250	12250000	PRN	DEFINED	21
DANAHER CORP DEL	COM		235851102	353	5491	SH	DEFINED	11
DANAHER CORP DEL	COM		235851102	2	35	SH	DEFINED	7
DANAHER CORP DEL	COM		235851102	6918	107556	SH	DEFINED	18
DANAHER CORP DEL	COM		235851102	2733	42493	SH	DEFINED	19
DANAHER CORP DEL	COM		235851102	161	2500	SH	DEFINED	17
DANAHER CORP DEL	NOTE	1/2	235851AF9	0	1500000	PRN	DEFINED	20
DANAHER CORP DEL	COM		235851102	270	4199	SH	DEFINED	5
DANKA BUSINESS SYS PLC	SPONSORED ADR		236277109	3	2850	SH	DEFINED	5
DARDEN RESTAURANTS INC	COM		237194105	899	22800	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM		237194105	924	23446	SH	DEFINED	19
DARDEN RESTAURANTS INC	COM		237194105	969	24586	SH	DEFINED	18
DARDEN RESTAURANTS INC	COM		237194105	16993	431299	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM		237194105	20	515	SH	DEFINED	20
DARDEN RESTAURANTS INC	COM		237194105	311	7900	SH	DEFINED	22
DARDEN RESTAURANTS INC	COM		237194105	79	1998	SH	DEFINED	2
DARLING INTL INC	COM		237266101	67	14800	SH	DEFINED	3
DATARAM CORP	COM PAR \$1		238108203	465	99480	SH	DEFINED	6

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

DATASCOPE CORP	COM	238113104	19	600	SH	DEFINED	5
DATAWATCH CORP	COM NEW	237917208	8	2340	SH	DEFINED	1
DAVITA INC	COM	23918K108	10154	204300	SH	DEFINED	20
DAVITA INC	COM	23918K108	88	1770	SH	DEFINED	18
DAVITA INC	COM	23918K108	18578	373800	SH	DEFINED	21
DB COMMODITY INDEX TRACKING	UNIT BEN INT	240225102	0	4000	SH	DEFINED	18
DEAN FOODS CO NEW	COM	242370104	602	16200	SH	DEFINED	22
DEAN FOODS CO NEW	COM	242370104	134	3600	SH	DEFINED	18
DEAN FOODS CO NEW	COM	242370104	927	24932	SH	DEFINED	19
DEAN FOODS CO NEW	COM	242370104	27036	726957	SH	DEFINED	20
DEAN FOODS CO NEW	COM	242370104	851	22882	SH	DEFINED	17
DEAN FOODS CO NEW	COM	242370104	602	16200	SH	DEFINED	3
DEB SHOPS INC	COM	242728103	1147	47590	SH	DEFINED	6
DEB SHOPS INC	COM	242728103	5446	225886	SH	DEFINED	20
DEB SHOPS INC	COM	242728103	4273	177214	SH	DEFINED	18
DEBT STRATEGIES FD INC NEW	COM	24276Q109	31	4514	SH	DEFINED	18
DECKERS OUTDOOR CORP	COM	243537107	19	500	SH	DEFINED	3
DEERE & CO	COM	244199105	11613	139100	SH	DEFINED	20
DEERE & CO	COM	244199105	5009	60000	SH	DEFINED	8
DEERE & CO	COM	244199105	7458	89335	SH	DEFINED	6
DEERE & CO	COM	244199105	2028	24295	SH	DEFINED	11
DEERE & CO	COM	244199105	2435	29170	SH	DEFINED	17
DEERE & CO	COM	244199105	3527	42248	SH	DEFINED	19
DEERE & CO	COM	244199105	40	475	SH	DEFINED	5
DEERE & CO	COM	244199105	5963	71423	SH	DEFINED	18
DEERE & CO	COM	244199105	1870	22400	SH	DEFINED	21
DEERE & CO	COM	244199105	514	6155	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	10530	937651	SH	DEFINED	18
DEL MONTE FOODS CO	COM	24522P103	20	1808	SH	DEFINED	5
DEL MONTE FOODS CO	COM	24522P103	94020	8372201	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	136	12082	SH	DEFINED	17
DEL MONTE FOODS CO	COM	24522P103	17137	1526006	SH	DEFINED	20
DEL MONTE FOODS CO	COM	24522P103	25	2250	SH	DEFINED	4
DEL MONTE FOODS CO	COM	24522P103	90	7990	SH	DEFINED	2
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	17
DELIA'S INC NEW	COM	246911101	55	6768	SH	DEFINED	5
DELL INC	COM	24702R101	27	1100	SH	DEFINED	4
DELL INC	COM	24702R101	681	27845	SH	DEFINED	5
DELL INC	COM	24702R101	10144	414718	SH	DEFINED	19
DELL INC	COM	24702R101	871419	35699250	SH	DEFINED	8
DELL INC	COM	24702R101	72525	2965059	SH	DEFINED	20
DELL INC	COM	24702R101	438211	17915432	SH	DEFINED	18
DELL INC	COM	24702R101	350	14300	SH	DEFINED	11
DELL INC	COM	24702R101	89592	3670291	SH	DEFINED	10
DELL INC	COM	24702R101	2004	82114	SH	DEFINED	17
DELL INC	COM	24702R101	7338	300000	SH	DEFINED	7
DELL INC	COM	24702R101	5448	222712	SH	DEFINED	21
DELL INC	COM	24702R101	8289	338890	SH	DEFINED	3
DELL INC	COM	24702R101	497	20300	SH	DEFINED	6
DELL INC	COM	24702R101	19017	779046	SH	DEFINED	2
DELL INC	COM	24702R101	2850	15000	CALL	DEFINED	13
DELPHI FINL GROUP INC	CL A	247131105	41724	1147512	SH	DEFINED	6
DELTA & PINE LD CO	COM	247357106	256	8693	SH	DEFINED	5
DELTA & PINE LD CO	COM	247357106	8	282	SH	DEFINED	17
DELTA FINANCIAL CORP	COM	247918105	128	13000	SH	DEFINED	2
DELTATHREE INC	COM	24783N102	0	200	SH	DEFINED	17
DELTIC TIMBER CORP	COM	247850100	42	742	SH	DEFINED	18
DELUXE CORP	COM	248019101	25196	1441430	SH	DEFINED	6
DELUXE CORP	COM	248019101	9	500	SH	DEFINED	18
DELUXE CORP	COM	248019101	1	43	SH	DEFINED	21
DENBURY RES INC	COM NEW	247916208	10306	325426	SH	DEFINED	20
DENBURY RES INC	COM NEW	247916208	180	5670	SH	DEFINED	5

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

DENBURY RES INC	COM NEW	247916208	9483	299447	SH	DEFINED	18
DENBURY RES INC	COM NEW	247916208	2605	82240	SH	DEFINED	3
DENDREON CORP	COM	24823Q107	15	3000	SH	DEFINED	2
DENDRITE INTL INC	COM	248239105	1862	201929	SH	DEFINED	18
DENDRITE INTL INC	COM	248239105	78	8441	SH	DEFINED	21
DENDRITE INTL INC	COM	248239105	2378	257914	SH	DEFINED	20
DENTSPLY INTL INC NEW	COM	249030107	42	687	SH	DEFINED	17
DENTSPLY INTL INC NEW	COM	249030107	282	4650	SH	DEFINED	21
DENTSPLY INTL INC NEW	COM	249030107	7863	129755	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	9	150	SH	DEFINED	5
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	502	31289	SH	DEFINED	18
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	77	4828	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	3	200	SH	DEFINED	11
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	307	19154	SH	DEFINED	20
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	3277	62800	SH	DEFINED	20
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	16426	314800	SH	DEFINED	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	58	1103	SH	DEFINED	19
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	157	3000	SH	DEFINED	5
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	89	1700	SH	DEFINED	17
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	63	1200	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	248	4750	SH	DEFINED	21
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	11	218	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	2362	39096	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	8984	154388	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	4801	79479	SH	DEFINED	19
DEVON ENERGY CORP NEW	COM	25179M103	9062	150000	SH	DEFINED	8
DEVON ENERGY CORP NEW	COM	25179M103	17222	285086	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	95670	1583680	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	43	716	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	6817	112834	SH	DEFINED	20
DEVON ENERGY CORP NEW	COM	25179M103	6090	100806	SH	DEFINED	17
DEVON ENERGY CORP NEW	COM	25179M103	697	11532	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	85	1400	SH	DEFINED	11
DEVRY INC DEL	COM	251893103	8606	391700	SH	DEFINED	8
DEVRY INC DEL	COM	251893103	110	5000	SH	DEFINED	5
DEVRY INC DEL	COM	251893103	66	3000	SH	DEFINED	20
DEXCOM INC	COM	252131107	6790	500000	SH	DEFINED	21
DEXCOM INC	COM	252131107	207	15243	SH	DEFINED	18
DEXCOM INC	COM	252131107	1298	95600	SH	DEFINED	20
DIAGEO P L C	SPON ADR NEW	25243Q205	52944	800220	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	66	980	SH	DEFINED	5
DIAGEO P L C	SPON ADR NEW	25243Q205	243	3600	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	26040	385495	SH	DEFINED	18
DIAGEO P L C	SPON ADR NEW	25243Q205	6565	97186	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	4	55	SH	DEFINED	7
DIAGEO P L C	SPON ADR NEW	25243Q205	99	1471	SH	DEFINED	21
DIAGEO P L C	SPON ADR NEW	25243Q205	1121	16590	SH	DEFINED	20
DIAGEO P L C	SPON ADR NEW	25243Q205	2888	43060	SH	DEFINED	17
DIAGNOSTIC PRODS CORP	COM	252450101	1	25	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1943	23150	SH	DEFINED	18
DIAMOND OFFSHORE DRILLING IN	DBCV 1.500% 4/1	25271CAE2	0	425000	PRN	DEFINED	20
DIAMOND OFFSHORE DRILLING IN	DBCV 1.500% 4/1	25271CAE2	0	3215000	PRN	DEFINED	21
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	218	2600	SH	DEFINED	20
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1947	23200	SH	DEFINED	21
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	15	175	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	101	1200	SH	DEFINED	3
DIAMONDCLUSTER INTL INC	COM	25278P106	2	200	SH	DEFINED	17
DIAMONDROCK HOSPITALITY CO	COM	252784301	11660	787310	SH	DEFINED	3
DIAMONDROCK HOSPITALITY CO	COM	252784301	483	32600	SH	DEFINED	19
DIAMONDS TR	UNIT SER 1	252787106	0	1	SH	DEFINED	18
DICKS SPORTING GOODS INC	COM	253393102	61	1530	SH	DEFINED	18
DICKS SPORTING GOODS INC	COM	253393102	22	550	SH	DEFINED	11

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

DICKS SPORTING GOODS INC	COM	253393102	3992	100800	SH	DEFINED	20
DICKS SPORTING GOODS INC	COM	253393102	20	500	SH	DEFINED	5
DIEBOLD INC	COM	253651103	81	2000	SH	DEFINED	17
DIEBOLD INC	COM	253651103	417	10275	SH	DEFINED	18
DIEBOLD INC	COM	253651103	21	525	SH	DEFINED	5
DIEBOLD INC	COM	253651103	281	6916	SH	DEFINED	2
DIEBOLD INC	COM	253651103	1271	31300	SH	DEFINED	20
DIGI INTL INC	COM	253798102	1838	146659	SH	DEFINED	3
DIGIMARC CORP	COM	253807101	16	2600	SH	DEFINED	18
DIGITAL ANGEL CORP	COM	253830103	3	1000	SH	DEFINED	2
DIGITAL RIV INC	COM	25388B104	106	2628	SH	DEFINED	21
DIGITAL RIV INC	COM	25388B104	5	129	SH	DEFINED	18
DIGITAL RLTY TR INC	COM	253868103	4512	182750	SH	DEFINED	3
DIGITAL RLTY TR INC	COM	253868103	1168	47297	SH	DEFINED	19
DIGITAL RLTY TR INC	COM	253868103	696	28200	SH	DEFINED	18
DIGITAS INC	COM	25388K104	8466	728590	SH	DEFINED	3
DIGITAS INC	COM	25388K104	8564	736970	SH	DEFINED	20
DIGITAS INC	COM	25388K104	11	920	SH	DEFINED	5
DIGITAS INC	COM	25388K104	804	69170	SH	DEFINED	18
DIGITAS INC	COM	25388K104	8946	769922	SH	DEFINED	21
DIGITAS INC	COM	25388K104	492	42332	SH	DEFINED	19
DILLARDS INC	CL A	254067101	7397	232241	SH	DEFINED	18
DILLARDS INC	CL A	254067101	6261	196584	SH	DEFINED	20
DILLARDS INC	CL A	254067101	349	10960	SH	DEFINED	19
DILLARDS INC	CL A	254067101	29802	935710	SH	DEFINED	3
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	20	90000	SH	DEFINED	18
DIME CMNTY BANCSHARES	COM	253922108	3049	224700	SH	DEFINED	6
DIODES INC	COM	254543101	3259	78650	SH	DEFINED	20
DIODES INC	COM	254543101	65	1573	SH	DEFINED	18
DIRECT GEN CORP	COM	25456W204	21611	1277205	SH	DEFINED	6
DIRECTV GROUP INC	COM	25459L106	13	814	SH	DEFINED	18
DIRECTV GROUP INC	COM	25459L106	1804	109340	SH	DEFINED	3
DIRECTV GROUP INC	COM	25459L106	462	27989	SH	DEFINED	21
DIRECTV GROUP INC	COM	25459L106	6235	377872	SH	DEFINED	7
DIRECTV GROUP INC	COM	25459L106	11	645	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	22	1361	SH	DEFINED	5
DIRECTV GROUP INC	COM	25459L106	15680	950332	SH	DEFINED	4
DIRECTV GROUP INC	COM	25459L106	1087	65900	SH	DEFINED	22
DIRECTV GROUP INC	COM	25459L106	164	9917	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	125108	7582275	SH	DEFINED	10
DIRECTV GROUP INC	COM	25459L106	1071068	64913222	SH	DEFINED	8
DIRECTV GROUP INC	COM	25459L106	28	1703	SH	DEFINED	17
DISCOVERY HOLDING CO	CL A COM	25468Y107	1185	80995	SH	DEFINED	17
DISCOVERY HOLDING CO	CL A COM	25468Y107	2	124	SH	DEFINED	2
DISCOVERY HOLDING CO	CL A COM	25468Y107	4	262	SH	DEFINED	11
DISCOVERY HOLDING CO	CL A COM	25468Y107	31183	2131459	SH	DEFINED	20
DISCOVERY HOLDING CO	CL A COM	25468Y107	274	18720	SH	DEFINED	5
DISCOVERY HOLDING CO	CL A COM	25468Y107	69770	4768996	SH	DEFINED	18
DISCOVERY HOLDING CO	CL A COM	25468Y107	417	28524	SH	DEFINED	21
DISCOVERY PARTNERS INTL INC	COM	254675101	709	272548	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	13907	463566	SH	DEFINED	19
DISNEY WALT CO	COM DISNEY	254687106	25703	856754	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	66278	2209255	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	380	12670	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	16712	557054	SH	DEFINED	21
DISNEY WALT CO	COM DISNEY	254687106	6808	226918	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	934976	31165873	SH	DEFINED	18
DISNEY WALT CO	COM DISNEY	254687106	10083	336106	SH	DEFINED	17
DISNEY WALT CO	COM DISNEY	254687106	743	24751	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	2046	68257	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	640589	21352964	SH	DEFINED	20
DISNEY WALT CO	COM DISNEY	254687106	5905	196833	SH	DEFINED	5

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

DISNEY WALT CO	NOTE	2.125% 4/1	254687AU0	2211	2000000	PRN	DEFINED	14
DISNEY WALT CO	COM	DISNEY	254687106	11148	371598	SH	DEFINED	4
DITECH NETWORKS INC	COM		25500T108	135	15469	SH	DEFINED	3
DIVERSA CORP	COM		255064107	2	200	SH	DEFINED	18
DIVERSA CORP	COM		255064107	255	26350	SH	DEFINED	3
DIVERSA CORP	COM		255064107	10	1000	SH	DEFINED	17
DIVERSIFIED INCOME STRAT PTF	COM		255251100	0	5	SH	DEFINED	18
DIXIE GROUP INC	CL A		255519100	38	2830	SH	DEFINED	6
DJO INCORPORATED	COM		23325G104	12225	331920	SH	DEFINED	20
DJO INCORPORATED	COM		23325G104	15397	418050	SH	DEFINED	21
DJO INCORPORATED	COM		23325G104	1310	35560	SH	DEFINED	18
DNP SELECT INCOME FD	COM		23325P104	377	36983	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A		256069105	542	70100	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	SDCV	1.500%10/0	256069AG0	0	12850000	SH	DEFINED	20
DOBSON COMMUNICATIONS CORP	CL A		256069105	8802	1138700	SH	DEFINED	20
DOBSON COMMUNICATIONS CORP	CL A		256069105	7294	943650	SH	DEFINED	3
DOBSON COMMUNICATIONS CORP	CL A		256069105	6649	860200	SH	DEFINED	21
DOLBY LABORATORIES INC	COM		25659T107	1517	65110	SH	DEFINED	3
DOLBY LABORATORIES INC	COM		25659T107	11041	473870	SH	DEFINED	20
DOLBY LABORATORIES INC	COM		25659T107	1128	48401	SH	DEFINED	18
DOLBY LABORATORIES INC	COM		25659T107	44848	1924798	SH	DEFINED	21
DOLLAR FINL CORP	COM		256664103	3762	209010	SH	DEFINED	3
DOLLAR GEN CORP	COM		256669102	2	145	SH	DEFINED	17
DOLLAR GEN CORP	COM		256669102	20122	1439320	SH	DEFINED	20
DOLLAR GEN CORP	COM		256669102	42	3000	SH	DEFINED	2
DOLLAR GEN CORP	COM		256669102	29	2100	SH	DEFINED	5
DOLLAR GEN CORP	COM		256669102	3347	239383	SH	DEFINED	18
DOLLAR GEN CORP	COM		256669102	172	12308	SH	DEFINED	21
DOLLAR GEN CORP	COM		256669102	794	56763	SH	DEFINED	19
DOLLAR THRIFTY AUTOMOTIVE GP	COM		256743105	1584	35150	SH	DEFINED	3
DOLLAR TREE STORES INC	COM		256747106	4068	153500	SH	DEFINED	6
DOLLAR TREE STORES INC	COM		256747106	801	30233	SH	DEFINED	3
DOLLAR TREE STORES INC	COM		256747106	3	125	SH	DEFINED	2
DOMINION HOMES INC	COM		257386102	462	51570	SH	DEFINED	6
DOMINION RES INC VA NEW	COM		25746U109	1101	14721	SH	DEFINED	6
DOMINION RES INC VA NEW	COM		25746U109	770	10297	SH	DEFINED	11
DOMINION RES INC VA NEW	COM		25746U109	4676	62516	SH	DEFINED	19
DOMINION RES INC VA NEW	COM		25746U109	46237	618230	SH	DEFINED	8
DOMINION RES INC VA NEW	COM		25746U109	1010	13500	SH	DEFINED	17
DOMINION RES INC VA NEW	COM		25746U109	429	5740	SH	DEFINED	21
DOMINION RES INC VA NEW	COM		25746U109	1042	13933	SH	DEFINED	18
DOMINION RES INC VA NEW	COM		25746U109	695	9288	SH	DEFINED	5
DOMINION RES INC VA NEW	COM		25746U109	1447	19350	SH	DEFINED	3
DOMINION RES INC VA NEW	COM		25746U109	258	3452	SH	DEFINED	2
DOMINION RES INC VA NEW	COM		25746U109	263	3518	SH	DEFINED	1
DOMINOS PIZZA INC	COM		25754A201	17419	704064	SH	DEFINED	3
DOMINOS PIZZA INC	COM		25754A201	1015	41007	SH	DEFINED	19
DOMTAR INC	COM		257561100	153	24700	SH	DEFINED	7
DONALDSON INC	COM		257651109	65	1925	SH	DEFINED	11
DONALDSON INC	COM		257651109	1314	38790	SH	DEFINED	2
DONALDSON INC	COM		257651109	7	220	SH	DEFINED	17
DONALDSON INC	COM		257651109	36	1050	SH	DEFINED	5
DONALDSON INC	COM		257651109	11543	340800	SH	DEFINED	1
DONEGAL GROUP INC	CL A		257701201	2133	109902	SH	DEFINED	6
DONEGAL GROUP INC	CL B		257701300	625	35236	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM		257867101	502	15700	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM		257867101	37622	1177520	SH	DEFINED	20
DONNELLEY R R & SONS CO	COM		257867101	1250	39126	SH	DEFINED	19
DONNELLEY R R & SONS CO	COM		257867101	2501	78268	SH	DEFINED	18
DONNELLEY R R & SONS CO	COM		257867101	14	441	SH	DEFINED	7
DONNELLEY R R & SONS CO	COM		257867101	8852	277070	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM		257867101	35	1100	SH	DEFINED	5

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

DONNELLEY R R & SONS CO	COM	257867101	96	3000	SH	DEFINED	21
DORAL FINL CORP	COM	25811P100	68	10550	SH	DEFINED	18
DOREL INDS INC	CL B SUB VTG	25822C205	428	18700	SH	DEFINED	7
DORMAN PRODUCTS INC	COM	258278100	1586	134600	SH	DEFINED	6
DOVER CORP	COM	260003108	10320	208790	SH	DEFINED	23
DOVER CORP	COM	260003108	6307	127586	SH	DEFINED	17
DOVER CORP	COM	260003108	859	17380	SH	DEFINED	11
DOVER CORP	COM	260003108	16809	340061	SH	DEFINED	2
DOVER CORP	COM	260003108	4492	90870	SH	DEFINED	3
DOVER CORP	COM	260003108	1815	36723	SH	DEFINED	19
DOVER CORP	COM	260003108	100	2015	SH	DEFINED	18
DOVER CORP	COM	260003108	1053	21300	SH	DEFINED	5
DOVER DOWNS GAMING & ENTMT I	COM	260095104	836	42545	SH	DEFINED	3
DOW CHEM CO	COM	260543103	144002	3689513	SH	DEFINED	20
DOW CHEM CO	COM	260543103	17192	440491	SH	DEFINED	3
DOW CHEM CO	COM	260543103	119910	3072252	SH	DEFINED	18
DOW CHEM CO	COM	260543103	287	7365	SH	DEFINED	11
DOW CHEM CO	COM	260543103	577	14788	SH	DEFINED	5
DOW CHEM CO	COM	260543103	31823	815352	SH	DEFINED	6
DOW CHEM CO	COM	260543103	7111	182193	SH	DEFINED	19
DOW CHEM CO	COM	260543103	4729	121156	SH	DEFINED	21
DOW CHEM CO	COM	260543103	1492	38225	SH	DEFINED	17
DOW CHEM CO	COM	260543103	1853	47483	SH	DEFINED	2
DOW CHEM CO	COM	260543103	4980	127603	SH	DEFINED	7
DOW JONES & CO INC	COM	260561105	1008	28800	SH	DEFINED	17
DOW JONES & CO INC	COM	260561105	13	380	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	371	10609	SH	DEFINED	19
DOW JONES & CO INC	COM	260561105	588	16800	SH	DEFINED	18
DOWNEY FINL CORP	COM	261018105	40899	602780	SH	DEFINED	6
DOWNEY FINL CORP	COM	261018105	382	5628	SH	DEFINED	18
DOWNEY FINL CORP	COM	261018105	10308	151920	SH	DEFINED	3
DOWNEY FINL CORP	COM	261018105	1703	25100	SH	DEFINED	19
DOWNEY FINL CORP	COM	261018105	271	4000	SH	DEFINED	17
DPL INC	COM	233293109	1767	65934	SH	DEFINED	17
DPL INC	COM	233293109	63	2362	SH	DEFINED	11
DPL INC	COM	233293109	320	11947	SH	DEFINED	2
DPL INC	COM	233293109	302	11250	SH	DEFINED	18
DR REDDYS LABS LTD	ADR	256135203	14	500	SH	DEFINED	11
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	4	170	SH	DEFINED	18
DRESS BARN INC	COM	261570105	21360	842600	SH	DEFINED	3
DRESSER-RAND GROUP INC	COM	261608103	23	1000	SH	DEFINED	5
DREW INDS INC	COM NEW	26168L205	421	13000	SH	DEFINED	19
DREW INDS INC	COM NEW	26168L205	5309	163850	SH	DEFINED	3
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	0	75	SH	DEFINED	18
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	0	4321	SH	DEFINED	18
DREYFUS STRATEGIC MUNS INC	COM	261932107	0	1036	SH	DEFINED	18
DRS TECHNOLOGIES INC	COM	23330X100	4870	99901	SH	DEFINED	18
DRS TECHNOLOGIES INC	COM	23330X100	139	2850	SH	DEFINED	3
DRS TECHNOLOGIES INC	COM	23330X100	6293	129096	SH	DEFINED	20
DRS TECHNOLOGIES INC	COM	23330X100	49	1000	SH	DEFINED	2
DSP GROUP INC	COM	23332B106	166	6700	SH	DEFINED	21
DSP GROUP INC	COM	23332B106	35610	1433000	SH	DEFINED	20
DSP GROUP INC	COM	23332B106	3524	141800	SH	DEFINED	18
DST SYS INC DEL	COM	233326107	708	11900	SH	DEFINED	21
DST SYS INC DEL	COM	233326107	119	2000	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	82084	1379560	SH	DEFINED	8
DSW INC	CL A	23334L102	10758	295380	SH	DEFINED	3
DSW INC	CL A	23334L102	162	4440	SH	DEFINED	21
DSW INC	CL A	23334L102	2	66	SH	DEFINED	18
DTE ENERGY CO	COM	233331107	40419	992130	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	433	10638	SH	DEFINED	17
DTE ENERGY CO	COM	233331107	77	1902	SH	DEFINED	18

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

DTE ENERGY CO	COM	233331107	147	3605	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	1304	32018	SH	DEFINED	19
DTF TAX-FREE INCOME INC	COM	23334J107	0	13	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	1138	27360	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	7957	191267	SH	DEFINED	19
DU PONT E I DE NEMOURS & CO	COM	263534109	5299	127370	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	295493	7103199	SH	DEFINED	20
DU PONT E I DE NEMOURS & CO	COM	263534109	329517	7921089	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	7281	175031	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	569	13680	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	7537	181175	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	137014	3293609	SH	DEFINED	21
DU PONT E I DE NEMOURS & CO	COM	263534109	3972	95470	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	1436	34522	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	1352	32505	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	52709	1267023	SH	DEFINED	6
DUCOMMUN INC DEL	COM	264147109	1500	81000	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	0	3	SH	DEFINED	18
DUKE ENERGY CORP NEW	COM	26441C105	4976	169441	SH	DEFINED	17
DUKE ENERGY CORP NEW	COM	26441C105	115	3904	SH	DEFINED	5
DUKE ENERGY CORP NEW	COM	26441C105	1286	43774	SH	DEFINED	6
DUKE ENERGY CORP NEW	COM	26441C105	7050	240055	SH	DEFINED	19
DUKE ENERGY CORP NEW	COM	26441C105	3846	130937	SH	DEFINED	2
DUKE ENERGY CORP NEW	COM	26441C105	69130	2353747	SH	DEFINED	20
DUKE ENERGY CORP NEW	COM	26441C105	10238	348597	SH	DEFINED	3
DUKE ENERGY CORP NEW	COM	26441C105	125	4252	SH	DEFINED	11
DUKE ENERGY CORP NEW	COM	26441C105	100858	3434057	SH	DEFINED	18
DUKE ENERGY CORP NEW	COM	26441C105	4112	140000	SH	DEFINED	8
DUKE REALTY CORP	COM NEW	264411505	30	853	SH	DEFINED	19
DUKE REALTY CORP	COM NEW	264411505	1909	54297	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	18	500	SH	DEFINED	5
DUKE REALTY CORP	COM NEW	264411505	6721	191196	SH	DEFINED	20
DUKE REALTY CORP	COM NEW	264411505	520	14800	SH	DEFINED	21
DUKE REALTY CORP	COM NEW	264411505	66	1875	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	2295	65304	SH	DEFINED	18
DUKE REALTY CORP	COM NEW	264411505	74	2100	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	63	901	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	84	1200	SH	DEFINED	5
DUN & BRADSTREET CORP DEL NE	COM	26483E100	21	300	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	135	1932	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	38	551	SH	DEFINED	18
DUQUESNE LT HLDGS INC	COM	266233105	11	675	SH	DEFINED	5
DUQUESNE LT HLDGS INC	COM	266233105	9	571	SH	DEFINED	18
DUQUESNE LT HLDGS INC	COM	266233105	18	1134	SH	DEFINED	17
DUQUESNE LT HLDGS INC	COM	266233105	35468	2157450	SH	DEFINED	6
DURECT CORP	COM	266605104	36	9325	SH	DEFINED	5
DWS HIGH INCOME TR	SHS	23337C109	0	3	SH	DEFINED	18
DWS MUN INCOME TR	COM	23338M106	0	2187	SH	DEFINED	18
DYCOM INDS INC	COM	267475101	8369	393100	SH	DEFINED	6
DYCOM INDS INC	COM	267475101	243	11400	SH	DEFINED	18
DYNAMEX INC	COM	26784F103	709	32500	SH	DEFINED	17
DYNAMEX INC	COM	26784F103	151	6944	SH	DEFINED	3
DYNAMICS RESH CORP	COM	268057106	1941	142914	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	8189	1497093	SH	DEFINED	18
DYNEGY INC NEW	CL A	26816Q101	2354	430300	SH	DEFINED	3
DYNEGY INC NEW	CL A	26816Q101	4936	902371	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	354	64636	SH	DEFINED	19
DYNEGY INC NEW	CL A	26816Q101	24	4325	SH	DEFINED	5
E M C CORP MASS	COM	268648102	5758	524883	SH	DEFINED	3
E M C CORP MASS	COM	268648102	405	36930	SH	DEFINED	5
E M C CORP MASS	COM	268648102	215	19599	SH	DEFINED	21
E M C CORP MASS	COM	268648102	483	44016	SH	DEFINED	17

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

E M C CORP MASS	COM	268648102	11	1000	SH	DEFINED	7
E M C CORP MASS	COM	268648102	189	17200	SH	DEFINED	2
E M C CORP MASS	COM	268648102	4689	427475	SH	DEFINED	19
E M C CORP MASS	COM	268648102	11	1000	SH	DEFINED	4
E M C CORP MASS	COM	268648102	25548	2328876	SH	DEFINED	18
E M C CORP MASS	COM	268648102	72133	6575510	SH	DEFINED	20
E M C CORP MASS	COM	268648102	60	5440	SH	DEFINED	11
E ON AG	SPONSORED ADR	268780103	134	3500	SH	DEFINED	20
E ON AG	SPONSORED ADR	268780103	127	3312	SH	DEFINED	21
E ON AG	SPONSORED ADR	268780103	58	1524	SH	DEFINED	18
E ON AG	SPONSORED ADR	268780103	78	2013	SH	DEFINED	17
E TRADE FINANCIAL CORP	COM	269246104	11	500	SH	DEFINED	2
E TRADE FINANCIAL CORP	COM	269246104	1753	76803	SH	DEFINED	19
EAGLE BULK SHIPPING INC	COM	Y2187A101	29	2000	SH	DEFINED	17
EAGLE BULK SHIPPING INC	COM	Y2187A101	9	600	SH	DEFINED	2
EAGLE MATERIALS INC	COM	26969P108	1	18	SH	DEFINED	18
EAGLE MATERIALS INC	COM	26969P108	1388	29220	SH	DEFINED	19
EAGLE MATERIALS INC	COM	26969P108	53896	1134652	SH	DEFINED	3
EAGLE TEST SYS INC	COM	270006109	1842	131400	SH	DEFINED	20
EAGLE TEST SYS INC	COM	270006109	64	4600	SH	DEFINED	3
EARTHLINK INC	COM	270321102	31562	3644554	SH	DEFINED	6
EARTHLINK INC	COM	270321102	4	500	SH	DEFINED	11
EAST WEST BANCORP INC	COM	27579R104	4128	108900	SH	DEFINED	21
EAST WEST BANCORP INC	COM	27579R104	373	9850	SH	DEFINED	18
EAST WEST BANCORP INC	COM	27579R104	95	2500	SH	DEFINED	5
EAST WEST BANCORP INC	COM	27579R104	3231	85220	SH	DEFINED	20
EAST WEST BANCORP INC	COM	27579R104	4	100	SH	DEFINED	3
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	30	1000	SH	DEFINED	2
EASTMAN CHEM CO	COM	277432100	11	200	SH	DEFINED	11
EASTMAN CHEM CO	COM	277432100	1338	24770	SH	DEFINED	3
EASTMAN CHEM CO	COM	277432100	786	14547	SH	DEFINED	19
EASTMAN CHEM CO	COM	277432100	8	146	SH	DEFINED	5
EASTMAN CHEM CO	COM	277432100	124	2300	SH	DEFINED	6
EASTMAN CHEM CO	COM	277432100	3	58	SH	DEFINED	17
EASTMAN CHEM CO	COM	277432100	1	13	SH	DEFINED	2
EASTMAN CHEM CO	COM	277432100	413	7646	SH	DEFINED	20
EASTMAN CHEM CO	COM	277432100	210	3897	SH	DEFINED	18
EASTMAN KODAK CO	NOTE 3.375%10/1	277461BE8	25601	26100000	PRN	DEFINED	14
EASTMAN KODAK CO	COM	277461109	164125	6901800	SH	DEFINED	10
EASTMAN KODAK CO	COM	277461109	95120	4000000	SH	DEFINED	13
EASTMAN KODAK CO	COM	277461109	247	10388	SH	DEFINED	18
EASTMAN KODAK CO	COM	277461109	490	20596	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	423	17800	SH	DEFINED	11
EASTMAN KODAK CO	COM	277461109	2114	88934	SH	DEFINED	17
EASTMAN KODAK CO	COM	277461109	530	22276	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	19320	812450	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	157	6600	SH	DEFINED	21
EASTMAN KODAK CO	COM	277461109	1137698	47842633	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	1230	51734	SH	DEFINED	19
EASTMAN KODAK CO	COM	277461109	202	8484	SH	DEFINED	20
EASTMAN KODAK CO	COM	277461109	12637	105870	CALL	DEFINED	13
EATON CORP	COM	278058102	5765	76465	SH	DEFINED	18
EATON CORP	COM	278058102	7925	105110	SH	DEFINED	3
EATON CORP	COM	278058102	2032	26950	SH	DEFINED	19
EATON CORP	COM	278058102	24205	321020	SH	DEFINED	20
EATON CORP	COM	278058102	351	4650	SH	DEFINED	2
EATON CORP	COM	278058102	113	1500	SH	DEFINED	17
EATON CORP	COM	278058102	45	597	SH	DEFINED	5
EATON VANCE CORP	COM NON VTG	278265103	10	400	SH	DEFINED	17
EATON VANCE CORP	COM NON VTG	278265103	2	65	SH	DEFINED	7
EATON VANCE CORP	COM NON VTG	278265103	663	26554	SH	DEFINED	20
EATON VANCE ENHANCED EQ INC	COM	278274105	29	1500	SH	DEFINED	11

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

EATON VANCE LTD DUR INCOME F	COM	27828H105	2	140	SH	DEFINED	18
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	0	26	SH	DEFINED	18
EATON VANCE NY MUNI INCOME T	SH BEN INT	27826W104	0	1963	SH	DEFINED	18
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	28	3414	SH	DEFINED	18
EATON VANCE TAX ADVT DIV INC	COM	27828G107	15	635	SH	DEFINED	18
EATON VANCE TX ADV GLBL DIV	COM	27828S101	354	16215	SH	DEFINED	18
EATON VANCE TXMGD GL BUYWR O	COM	27829C105	29	1625	SH	DEFINED	18
EBAY INC	COM	278642103	5019	171340	SH	DEFINED	1
EBAY INC	COM	278642103	94	3220	SH	DEFINED	17
EBAY INC	COM	278642103	3432	117189	SH	DEFINED	21
EBAY INC	COM	278642103	16	540	SH	DEFINED	2
EBAY INC	COM	278642103	4902	167370	SH	DEFINED	3
EBAY INC	COM	278642103	29	1000	SH	DEFINED	4
EBAY INC	COM	278642103	6712	229161	SH	DEFINED	19
EBAY INC	COM	278642103	240773	8220311	SH	DEFINED	20
EBAY INC	COM	278642103	133378	4553699	SH	DEFINED	10
EBAY INC	COM	278642103	158	5400	SH	DEFINED	11
EBAY INC	COM	278642103	1145428	39106452	SH	DEFINED	8
EBAY INC	COM	278642103	152434	5204310	SH	DEFINED	18
EBAY INC	COM	278642103	1371	46808	SH	DEFINED	5
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	44032	1429150	SH	DEFINED	20
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	83614	2713849	SH	DEFINED	21
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	6165	200107	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	27936	906705	SH	DEFINED	18
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	234	7600	SH	DEFINED	11
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	21	670	SH	DEFINED	17
ECI TELECOM LTD	ORD	268258100	2914	361500	SH	DEFINED	20
ECI TELECOM LTD	ORD	268258100	6188	767800	SH	DEFINED	21
ECI TELECOM LTD	ORD	268258100	453	56200	SH	DEFINED	18
ECI TELECOM LTD	ORD	268258100	5283	655450	SH	DEFINED	3
ECLIPSYS CORP	COM	278856109	2680	147600	SH	DEFINED	20
ECLIPSYS CORP	COM	278856109	112	6175	SH	DEFINED	21
ECLIPSYS CORP	COM	278856109	45	2452	SH	DEFINED	18
ECOLAB INC	COM	278865100	5394	133635	SH	DEFINED	17
ECOLAB INC	COM	278865100	43	1050	SH	DEFINED	2
ECOLAB INC	COM	278865100	45151	1112638	SH	DEFINED	21
ECOLAB INC	COM	278865100	176	4325	SH	DEFINED	11
ECOLAB INC	COM	278865100	13896	342447	SH	DEFINED	18
ECOLAB INC	COM	278865100	56382	1389400	SH	DEFINED	20
ECOLAB INC	COM	278865100	1329	32758	SH	DEFINED	19
ECTEL LTD	ORD	M29925100	1	123	SH	DEFINED	4
EDISON INTL	COM	281020107	61	1575	SH	DEFINED	5
EDISON INTL	COM	281020107	313	8015	SH	DEFINED	18
EDISON INTL	COM	281020107	37981	973884	SH	DEFINED	3
EDISON INTL	COM	281020107	2309	59201	SH	DEFINED	19
EDISON INTL	COM	281020107	44	1125	SH	DEFINED	2
EDISON INTL	COM	281020107	374	9600	SH	DEFINED	17
EDISON INTL	COM	281020107	246	6300	SH	DEFINED	6
EDISON INTL	COM	281020107	1085	27829	SH	DEFINED	20
EDO CORP	COM	281347104	37	1500	SH	DEFINED	6
EDP ENERGIAS DE PORTUGAL S A	SPONSORED ADR	268353109	5	130	SH	DEFINED	18
EDUCATION RLTY TR INC	COM	28140H104	508	30500	SH	DEFINED	3
EDWARDS AG INC	COM	281760108	14428	260810	SH	DEFINED	3
EDWARDS AG INC	COM	281760108	28	500	SH	DEFINED	2
EDWARDS AG INC	COM	281760108	178	3220	SH	DEFINED	6
EDWARDS AG INC	COM	281760108	3441	62200	SH	DEFINED	22
EDWARDS AG INC	COM	281760108	22	400	SH	DEFINED	18
EDWARDS AG INC	COM	281760108	22	390	SH	DEFINED	19
EDWARDS AG INC	COM	281760108	697	12590	SH	DEFINED	20
EDWARDS AG INC	COM	281760108	242	4370	SH	DEFINED	5
EDWARDS LIFESCIENCES CORP	COM	28176E108	41	900	SH	DEFINED	2
EDWARDS LIFESCIENCES CORP	COM	28176E108	249	5475	SH	DEFINED	21

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

EDWARDS LIFESCIENCES CORP	COM		28176E108	4	80	SH	DEFINED	18
EDWARDS LIFESCIENCES CORP	COM		28176E108	18408	405187	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM		28176E108	18	400	SH	DEFINED	17
EDWARDS LIFESCIENCES CORP	COM		28176E108	527	11600	SH	DEFINED	20
EDWARDS LIFESCIENCES CORP	COM		28176E108	85	1875	SH	DEFINED	5
EGL INC	COM		268484102	14996	298730	SH	DEFINED	3
EGL INC	COM		268484102	1496	29799	SH	DEFINED	19
EL PASO CORP	COM		28336L109	1869	124590	SH	DEFINED	19
EL PASO CORP	COM		28336L109	48	3207	SH	DEFINED	18
EL PASO CORP	COM		28336L109	52	3500	SH	DEFINED	5
EL PASO CORP	COM		28336L109	1904	126960	SH	DEFINED	3
EL PASO CORP	COM		28336L109	714	47571	SH	DEFINED	2
EL PASO CORP	COM		28336L109	25	1663	SH	DEFINED	17
EL PASO CORP	COM		28336L109	6	400	SH	DEFINED	4
ELAN PLC	ADR		284131208	748	44800	SH	DEFINED	5
ELAN PLC	ADR		284131208	84	5054	SH	DEFINED	18
ELAN PLC	ADR		284131208	17	1000	SH	DEFINED	17
ELDORADO GOLD CORP NEW	COM		284902103	2540	521100	SH	DEFINED	7
ELECTRO RENT CORP	COM		285218103	508	31713	SH	DEFINED	6
ELECTRO SCIENTIFIC INDS	COM		285229100	45	2500	SH	DEFINED	5
ELECTRONIC ARTS INC	COM		285512109	81844	1901571	SH	DEFINED	10
ELECTRONIC ARTS INC	COM		285512109	2646	61480	SH	DEFINED	19
ELECTRONIC ARTS INC	COM		285512109	778222	18081370	SH	DEFINED	8
ELECTRONIC ARTS INC	COM		285512109	5380	125000	SH	DEFINED	7
ELECTRONIC ARTS INC	COM		285512109	200	4650	SH	DEFINED	5
ELECTRONIC ARTS INC	COM		285512109	1620	37630	SH	DEFINED	17
ELECTRONIC ARTS INC	COM		285512109	181004	4205490	SH	DEFINED	20
ELECTRONIC ARTS INC	COM		285512109	105	2450	SH	DEFINED	11
ELECTRONIC ARTS INC	COM		285512109	34076	791724	SH	DEFINED	21
ELECTRONIC ARTS INC	COM		285512109	391	9075	SH	DEFINED	1
ELECTRONIC ARTS INC	COM		285512109	354092	8227054	SH	DEFINED	18
ELECTRONIC DATA SYS NEW	COM		285661104	88	3653	SH	DEFINED	17
ELECTRONIC DATA SYS NEW	NOTE	3.875% 7/1	285661AF1	1620	1595000	PRN	DEFINED	14
ELECTRONIC DATA SYS NEW	COM		285661104	2247	93396	SH	DEFINED	19
ELECTRONIC DATA SYS NEW	COM		285661104	824	34260	SH	DEFINED	5
ELECTRONIC DATA SYS NEW	COM		285661104	10	422	SH	DEFINED	2
ELECTRONIC DATA SYS NEW	COM		285661104	13	542	SH	DEFINED	18
ELECTRONIC DATA SYS NEW	COM		285661104	1	56	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM		285661104	321	13360	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM		286082102	19275	923111	SH	DEFINED	21
ELECTRONICS FOR IMAGING INC	DBCV	1.500% 6/0	286082AA0	759142	7700000	PRN	DEFINED	21
ELECTRONICS FOR IMAGING INC	DBCV	1.500% 6/0	286082AA0	59154	600000	PRN	DEFINED	20
ELECTRONICS FOR IMAGING INC	COM		286082102	4126	197599	SH	DEFINED	20
ELECTRONICS FOR IMAGING INC	COM		286082102	2963	141876	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM		286082102	1659	79470	SH	DEFINED	18
ELKCORP	COM		287456107	675	24300	SH	DEFINED	20
ELKCORP	COM		287456107	11819	425600	SH	DEFINED	6
ELKCORP	COM		287456107	275	9900	SH	DEFINED	18
ELKCORP	COM		287456107	3227	116200	SH	DEFINED	21
ELLIS PERRY INTL INC	COM		288853104	3470	137112	SH	DEFINED	6
ELLIS PERRY INTL INC	COM		288853104	950	37520	SH	DEFINED	3
EMBARQ CORP	COM		29078E105	1100	26837	SH	DEFINED	19
EMBARQ CORP	COM		29078E105	582	14190	SH	DEFINED	6
EMBARQ CORP	COM		29078E105	253	6162	SH	DEFINED	5
EMBARQ CORP	COM		29078E105	14347	350000	SH	DEFINED	13
EMBARQ CORP	COM		29078E105	32	771	SH	DEFINED	2
EMBARQ CORP	COM		29078E105	87	2112	SH	DEFINED	17
EMBARQ CORP	COM		29078E105	29147	711069	SH	DEFINED	10
EMBARQ CORP	COM		29078E105	226116	5516372	SH	DEFINED	8
EMBARQ CORP	COM		29078E105	5	126	SH	DEFINED	4
EMBARQ CORP	COM		29078E105	762	18600	SH	DEFINED	3
EMBARQ CORP	COM		29078E105	61672	1504562	SH	DEFINED	21

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

EMBARQ CORP	COM	29078E105	21535	525369	SH	DEFINED	18
EMBARQ CORP	COM	29078E105	512	12484	SH	DEFINED	11
EMBARQ CORP	COM	29078E105	35978	877733	SH	DEFINED	20
EMBARQ CORP	COM	29078E105	257	6269	SH	DEFINED	7
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	2	49	SH	DEFINED	18
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	11	300	SH	DEFINED	17
EMC INS GROUP INC	COM	268664109	2237	77770	SH	DEFINED	20
EMC INS GROUP INC	COM	268664109	1701	59130	SH	DEFINED	18
EMC INS GROUP INC	COM	268664109	463	16089	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	10033	206146	SH	DEFINED	20
EMCOR GROUP INC	COM	29084Q100	4375	89900	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	10158	208714	SH	DEFINED	18
EMCOR GROUP INC	COM	29084Q100	11053	227100	SH	DEFINED	3
EMCORE CORP	COM	290846104	1862	194000	SH	DEFINED	20
EMDEON CORP	COM	290849108	1468	118300	SH	DEFINED	22
EMDEON CORP	COM	290849108	9	750	SH	DEFINED	18
EMDEON CORP	COM	290849108	208	16750	SH	DEFINED	3
EMERGE INTERACTIVE INC	COM NEW	29088W301	0	5	SH	DEFINED	18
EMERSON ELEC CO	COM	291011104	12766	152325	SH	DEFINED	23
EMERSON ELEC CO	COM	291011104	1269	15147	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	2627	31344	SH	DEFINED	21
EMERSON ELEC CO	COM	291011104	78030	931036	SH	DEFINED	20
EMERSON ELEC CO	COM	291011104	2129	25400	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	37754	451020	SH	DEFINED	17
EMERSON ELEC CO	COM	291011104	1661	19819	SH	DEFINED	11
EMERSON ELEC CO	COM	291011104	325117	3879219	SH	DEFINED	18
EMERSON ELEC CO	COM	291011104	14135	168660	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	841	10030	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	3926	46844	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	6196	73928	SH	DEFINED	19
EMERSON ELEC CO	COM	291011104	10925	130350	SH	DEFINED	7
EMISPHERE TECHNOLOGIES INC	COM	291345106	40	4700	SH	DEFINED	18
EMRISE CORP	COM	29246J101	2	1900	SH	DEFINED	18
EMS TECHNOLOGIES INC	COM	26873N108	755	42035	SH	DEFINED	3
EMS TECHNOLOGIES INC	COM	26873N108	10	575	SH	DEFINED	5
EMULEX CORP	COM NEW	292475209	2230	137050	SH	DEFINED	3
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	57	1300	SH	DEFINED	18
ENBRIDGE INC	COM	29250N105	13629	446168	SH	DEFINED	7
ENCANA CORP	COM	292505104	438	8330	SH	DEFINED	3
ENCANA CORP	COM	292505104	184	3500	SH	DEFINED	22
ENCANA CORP	COM	292505104	573	10876	SH	DEFINED	21
ENCANA CORP	COM	292505104	78206	1485668	SH	DEFINED	18
ENCANA CORP	COM	292505104	294	5580	SH	DEFINED	11
ENCANA CORP	COM	292505104	1170	22234	SH	DEFINED	19
ENCANA CORP	COM	292505104	72189	1365787	SH	DEFINED	7
ENCANA CORP	COM	292505104	95	1814	SH	DEFINED	5
ENCANA CORP	COM	292505104	107916	2050072	SH	DEFINED	20
ENCORE ACQUISITION CO	COM	29255W100	11278	420353	SH	DEFINED	6
ENCORE WIRE CORP	COM	292562105	20658	574804	SH	DEFINED	3
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	2	250	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	193	6000	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	28718	894091	SH	DEFINED	18
ENDESA S A	SPONSORED ADR	29258N107	64	2000	SH	DEFINED	11
ENDESA S A	SPONSORED ADR	29258N107	1237	38510	SH	DEFINED	20
ENDESA S A	SPONSORED ADR	29258N107	1823	56750	SH	DEFINED	17
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	398	12082	SH	DEFINED	18
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	2823	85608	SH	DEFINED	3
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	976	29600	SH	DEFINED	20
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	4706	142700	SH	DEFINED	21
ENERGEN CORP	COM	29265N108	14131	367910	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	1368	35625	SH	DEFINED	19
ENERGEN CORP	COM	29265N108	40272	1048470	SH	DEFINED	3

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

ENERGEN CORP	COM		29265N108	162	4230	SH	DEFINED	18
ENERGIZER HLDGS INC	COM		29266R108	77	1321	SH	DEFINED	18
ENERGIZER HLDGS INC	COM		29266R108	6	110	SH	DEFINED	6
ENERGY CONVERSION DEVICES IN	COM		292659109	1985	54500	SH	DEFINED	20
ENERGY EAST CORP	COM		29266M109	24	1001	SH	DEFINED	17
ENERGY EAST CORP	COM		29266M109	5321	222350	SH	DEFINED	6
ENERGY EAST CORP	COM		29266M109	2572	107500	SH	DEFINED	18
ENERGY EAST CORP	COM		29266M109	26	1080	SH	DEFINED	5
ENERGY PARTNERS LTD	COM		29270U105	4091	215900	SH	DEFINED	6
ENERGY PARTNERS LTD	COM		29270U105	95	5000	SH	DEFINED	18
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN		29273R109	86	1925	SH	DEFINED	18
ENERGYSOUTH INC	COM		292970100	741	23737	SH	DEFINED	6
ENERPLUS RES FD	UNIT TR G NEW		29274D604	538	9490	SH	DEFINED	7
ENI S P A	SPONSORED ADR		26874R108	101	1715	SH	DEFINED	18
ENI S P A	SPONSORED ADR		26874R108	30	512	SH	DEFINED	5
ENI S P A	SPONSORED ADR		26874R108	29	500	SH	DEFINED	17
ENI S P A	SPONSORED ADR		26874R108	154	2629	SH	DEFINED	21
ENNIS INC	COM		293389102	4608	234130	SH	DEFINED	6
ENNIS INC	COM		293389102	418	21250	SH	DEFINED	2
ENNIS INC	COM		293389102	198	10075	SH	DEFINED	18
ENNIS INC	COM		293389102	5790	294196	SH	DEFINED	3
ENNIS INC	COM		293389102	124	6300	SH	DEFINED	17
ENPRO INDS INC	COM		29355X107	15054	448021	SH	DEFINED	3
ENPRO INDS INC	COM		29355X107	1260	37500	SH	DEFINED	19
ENSCO INTL INC	COM		26874Q100	3	75	SH	DEFINED	17
ENSCO INTL INC	COM		26874Q100	61309	1332230	SH	DEFINED	20
ENSCO INTL INC	COM		26874Q100	207	4500	SH	DEFINED	11
ENSCO INTL INC	COM		26874Q100	303	6574	SH	DEFINED	5
ENSCO INTL INC	COM		26874Q100	30811	669511	SH	DEFINED	3
ENSCO INTL INC	COM		26874Q100	9969	216627	SH	DEFINED	18
ENSCO INTL INC	COM		26874Q100	41352	898575	SH	DEFINED	21
ENSCO INTL INC	COM		26874Q100	2538	55150	SH	DEFINED	2
ENSCO INTL INC	COM		26874Q100	45	970	SH	DEFINED	19
ENTEGRIS INC	COM		29362U104	18	1920	SH	DEFINED	18
ENTEGRIS INC	COM		29362U104	2557	268300	SH	DEFINED	20
ENTEGRIS INC	COM		29362U104	18	1880	SH	DEFINED	17
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	16	600	SH	DEFINED	2
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	263	10050	SH	DEFINED	18
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	523	20000	SH	DEFINED	20
ENERGY CORP NEW	COM		29364G103	608	8590	SH	DEFINED	5
ENERGY CORP NEW	COM		29364G103	69	970	SH	DEFINED	18
ENERGY CORP NEW	COM		29364G103	523	7390	SH	DEFINED	6
ENERGY CORP NEW	COM		29364G103	7216	102000	SH	DEFINED	20
ENERGY CORP NEW	COM		29364G103	2650	37452	SH	DEFINED	19
ENERGY CORP NEW	COM		29364G103	17893	253460	SH	DEFINED	17
ENERGY CORP NEW	COM		29364G103	187	2650	SH	DEFINED	11
ENTERPRISE PRODS PARTNERS L	COM		293792107	3	124	SH	DEFINED	1
ENTERPRISE PRODS PARTNERS L	COM		293792107	2717	109120	SH	DEFINED	18
ENTERPRISE PRODS PARTNERS L	COM		293792107	163	6566	SH	DEFINED	5
ENTERPRISE PRODS PARTNERS L	COM		293792107	603	24200	SH	DEFINED	17
ENTERTAINMENT PPTYS TR	COM SH BEN INT		29380T105	3621	84100	SH	DEFINED	3
ENTERTAINMENT PPTYS TR	COM SH BEN INT		29380T105	10	225	SH	DEFINED	17
ENZO BIOCHEM INC	COM		294100102	38357	2543536	SH	DEFINED	20
ENZO BIOCHEM INC	COM		294100102	477	31636	SH	DEFINED	19
ENZO BIOCHEM INC	COM		294100102	25826	1712594	SH	DEFINED	18
ENZO BIOCHEM INC	COM		294100102	2095	138914	SH	DEFINED	21
ENZON PHARMACEUTICALS INC	NOTE	4.500% 7/0	293904AB4	8675	8675000	PRN	DEFINED	21
ENZON PHARMACEUTICALS INC	COM		293904108	4256	564465	SH	DEFINED	3
ENZON PHARMACEUTICALS INC	NOTE	4.500% 7/0	293904AB4	0	19400000	PRN	DEFINED	20
EOG RES INC	COM		26875P101	6862	98960	SH	DEFINED	3
EOG RES INC	COM		26875P101	55	800	SH	DEFINED	11
EOG RES INC	COM		26875P101	28	400	SH	DEFINED	2

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

EOG RES INC	COM	26875P101	2153	31055	SH	DEFINED	18
EOG RES INC	COM	26875P101	3028	43669	SH	DEFINED	19
EPIC BANCORP	COM	294250105	735	50000	SH	DEFINED	1
EPICOR SOFTWARE CORP	COM	29426L108	12177	1156378	SH	DEFINED	6
EPIQ SYS INC	COM	26882D109	5387	323723	SH	DEFINED	18
EPIQ SYS INC	COM	26882D109	4544	273102	SH	DEFINED	20
EQUIFAX INC	COM	294429105	52	1501	SH	DEFINED	18
EQUIFAX INC	COM	294429105	846	24630	SH	DEFINED	17
EQUIFAX INC	COM	294429105	799	23273	SH	DEFINED	19
EQUIFAX INC	COM	294429105	755	22000	SH	DEFINED	1
EQUIFAX INC	COM	294429105	3307	96300	SH	DEFINED	3
EQUINIX INC	COM NEW	29444U502	26	470	SH	DEFINED	18
EQUINIX INC	COM NEW	29444U502	3160	57600	SH	DEFINED	20
EQUITABLE RES INC	COM	294549100	41	1224	SH	DEFINED	18
EQUITABLE RES INC	COM	294549100	115	3420	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	44	1300	SH	DEFINED	2
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	95	1076	SH	DEFINED	18
EQUITY INNS INC	COM	294703103	11558	697920	SH	DEFINED	3
EQUITY INNS INC	COM	294703103	1406	84904	SH	DEFINED	19
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	381	8700	SH	DEFINED	18
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	88	2000	SH	DEFINED	1
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	13	300	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	416	11387	SH	DEFINED	5
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2284	62565	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	16879	462320	SH	DEFINED	6
EQUITY OFFICE PROPERTIES TRU	COM	294741103	150	4100	SH	DEFINED	7
EQUITY OFFICE PROPERTIES TRU	COM	294741103	18	500	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	602	16500	SH	DEFINED	17
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1702	46609	SH	DEFINED	18
EQUITY OFFICE PROPERTIES TRU	COM	294741103	15729	430800	SH	DEFINED	20
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2640	72307	SH	DEFINED	19
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	1110	21000	SH	DEFINED	14
EQUITY ONE	COM	294752100	38	1800	SH	DEFINED	17
EQUITY ONE	COM	294752100	1873	89630	SH	DEFINED	20
EQUITY ONE	COM	294752100	2280	109095	SH	DEFINED	18
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	74	1500	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	65	1450	SH	DEFINED	5
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2441	54567	SH	DEFINED	19
EQUITY RESIDENTIAL	SH BEN INT	29476L107	19384	433355	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	43079	963086	SH	DEFINED	20
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1343	30032	SH	DEFINED	18
EQUITY RESIDENTIAL	SH BEN INT	29476L107	3401	76023	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	16	350	SH	DEFINED	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	40	900	SH	DEFINED	7
EQUITY RESIDENTIAL	SH BEN INT	29476L107	547	12229	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	456	13816	SH	DEFINED	18
ERICSSON L M TEL CO	ADR B SEK 10	294821608	34	1026	SH	DEFINED	17
ERICSSON L M TEL CO	ADR B SEK 10	294821608	15	460	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	18	540	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	87	2627	SH	DEFINED	21
ESCO TECHNOLOGIES INC	COM	296315104	9	170	SH	DEFINED	18
ESSEX CORP	COM	296744105	92	5000	SH	DEFINED	1
ESSEX CORP	COM	296744105	37	2000	SH	DEFINED	18
ESSEX PPTY TR INC	COM	297178105	1082	9690	SH	DEFINED	3
ESSEX PPTY TR INC	COM	297178105	16	141	SH	DEFINED	19
ETHAN ALLEN INTERIORS INC	COM	297602104	8137	222640	SH	DEFINED	3
ETHAN ALLEN INTERIORS INC	COM	297602104	13	350	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	269	7350	SH	DEFINED	7
ETHAN ALLEN INTERIORS INC	COM	297602104	59	1602	SH	DEFINED	18
ETHAN ALLEN INTERIORS INC	COM	297602104	32804	897502	SH	DEFINED	6
ETHAN ALLEN INTERIORS INC	COM	297602104	5301	145037	SH	DEFINED	4
EURO CURRENCY TR	EURO SHS	29871P109	200	1560	SH	DEFINED	17

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

EURO CURRENCY TR	EURO SHS	29871P109	400	3120	SH	DEFINED	11
EURONET WORLDWIDE INC	COM	298736109	6843	178337	SH	DEFINED	3
EURONET WORLDWIDE INC	COM	298736109	3	70	SH	DEFINED	7
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	8175	8175000	PRN	DEFINED	21
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	0	1100000	PRN	DEFINED	20
EUROZINC MNG CORP	COM	298804105	1627	750900	SH	DEFINED	7
EVCI CAREER COLLEGES INC	COM	26926P100	7	10000	SH	DEFINED	5
EVEREST RE GROUP LTD	COM	G3223R108	12804	147900	SH	DEFINED	6
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	15	1099	SH	DEFINED	18
EVERGREEN SOLAR INC	COM	30033R108	13	1000	SH	DEFINED	5
EXAR CORP	COM	300645108	3580	269760	SH	DEFINED	18
EXAR CORP	COM	300645108	2537	191150	SH	DEFINED	3
EXAR CORP	COM	300645108	4599	346540	SH	DEFINED	20
EXCEL TECHNOLOGY INC	COM	30067T103	172	5750	SH	DEFINED	21
EXCEL TECHNOLOGY INC	COM	30067T103	30008	1002946	SH	DEFINED	18
EXCEL TECHNOLOGY INC	COM	30067T103	36	1200	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM	30067T103	21097	705100	SH	DEFINED	20
EXCHANGE NATL BANCSHARES INC	COM	301309100	129	4367	SH	DEFINED	6
EXELON CORP	COM	30161N101	21	367	SH	DEFINED	2
EXELON CORP	COM	30161N101	17	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	367	6465	SH	DEFINED	11
EXELON CORP	COM	30161N101	5503	96840	SH	DEFINED	3
EXELON CORP	COM	30161N101	3107	54673	SH	DEFINED	18
EXELON CORP	COM	30161N101	6854	120614	SH	DEFINED	19
EXELON CORP	COM	30161N101	100	1762	SH	DEFINED	20
EXELON CORP	COM	30161N101	26478	465920	SH	DEFINED	17
EXELON CORP	COM	30161N101	956	16826	SH	DEFINED	5
EXFO ELECTRO OPTICAL ENGR IN	SUB VTG SHS	302043104	249	40350	SH	DEFINED	3
EXPEDIA INC DEL	COM	30212P105	4497	299999	SH	DEFINED	7
EXPEDIA INC DEL	COM	30212P105	36297	2421435	SH	DEFINED	20
EXPEDIA INC DEL	COM	30212P105	156	10400	SH	DEFINED	11
EXPEDIA INC DEL	COM	30212P105	209538	13978510	SH	DEFINED	18
EXPEDIA INC DEL	COM	30212P105	9	569	SH	DEFINED	2
EXPEDIA INC DEL	COM	30212P105	110	7337	SH	DEFINED	17
EXPEDIA INC DEL	COM	30212P105	9356	624125	SH	DEFINED	6
EXPEDIA INC DEL	COM	30212P105	104790	7000000	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	95094	6352337	SH	DEFINED	10
EXPEDIA INC DEL	COM	30212P105	857515	57282226	SH	DEFINED	8
EXPEDIA INC DEL	COM	30212P105	3324	221757	SH	DEFINED	21
EXPEDITORS INTL WASH INC	COM	302130109	88	1575	SH	DEFINED	5
EXPEDITORS INTL WASH INC	COM	302130109	32	566	SH	DEFINED	21
EXPEDITORS INTL WASH INC	COM	302130109	7	132	SH	DEFINED	11
EXPEDITORS INTL WASH INC	COM	302130109	186	3324	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	1878	26177	SH	DEFINED	19
EXPRESS SCRIPTS INC	COM	302182100	127	1776	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	3043	42420	SH	DEFINED	3
EXPRESS SCRIPTS INC	COM	302182100	1571	21900	SH	DEFINED	22
EXPRESS SCRIPTS INC	COM	302182100	77	1080	SH	DEFINED	11
EXPRESS SCRIPTS INC	COM	302182100	588	8200	SH	DEFINED	17
EXPRESS SCRIPTS INC	COM	302182100	473	6600	SH	DEFINED	20
EXPRESSJET HOLDINGS INC	CL A	30218U108	6572	951147	SH	DEFINED	6
EXTREME NETWORKS INC	COM	30226D106	2618	629300	SH	DEFINED	20
EXTREME NETWORKS INC	COM	30226D106	12351	2969100	SH	DEFINED	21
EXTREME NETWORKS INC	COM	30226D106	1858	446590	SH	DEFINED	3
EXTREME NETWORKS INC	COM	30226D106	989	237800	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	230886	3764109	SH	DEFINED	17
EXXON MOBIL CORP	COM	30231G102	16341	266350	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	12299	200466	SH	DEFINED	23
EXXON MOBIL CORP	COM	30231G102	65968	1075273	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	59	955	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	225	3670	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	162754	2652885	SH	DEFINED	3

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

EXXON MOBIL CORP	COM	30231G102	67841	1105801	SH	DEFINED	19
EXXON MOBIL CORP	COM	30231G102	1841	30000	SH	DEFINED	8
EXXON MOBIL CORP	COM	30231G102	59579	971135	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	105425	1718418	SH	DEFINED	21
EXXON MOBIL CORP	COM	30231G102	11745	191445	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	814686	13279308	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	414626	6758374	SH	DEFINED	20
EXXON MOBIL CORP	COM	30231G102	65594	1068394	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	14236	232050	SH	DEFINED	22
EZCORP INC	CL A NON VTG	302301106	18837	499792	SH	DEFINED	3
F M C CORP	COM NEW	302491303	222	3450	SH	DEFINED	21
F M C CORP	COM NEW	302491303	468	7273	SH	DEFINED	19
F M C CORP	COM NEW	302491303	10728	166610	SH	DEFINED	6
F M C CORP	COM NEW	302491303	269	4180	SH	DEFINED	18
F M C CORP	COM NEW	302491303	35202	546695	SH	DEFINED	3
F N B CORP VA	COM	302930102	3542	95740	SH	DEFINED	6
F N B UNITED CORP	COM	302519103	1444	79363	SH	DEFINED	6
FACTSET RESH SYS INC	COM	303075105	22	462	SH	DEFINED	5
FAIR ISAAC CORP	COM	303250104	1904	52438	SH	DEFINED	3
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	137	7535	SH	DEFINED	21
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	5750	316480	SH	DEFINED	3
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	8	428	SH	DEFINED	18
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	9503	100000	SH	DEFINED	13
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	418	4400	SH	DEFINED	19
FAIRPOINT COMMUNICATIONS INC	COM	305560104	6	400	SH	DEFINED	17
FALCONBRIDGE LTD NEW 2005	COM	306104100	14313	270700	SH	DEFINED	7
FALCONBRIDGE LTD NEW 2005	COM	306104100	20	370	SH	DEFINED	11
FAMILY DLR STORES INC	COM	307000109	3444	140962	SH	DEFINED	23
FAMILY DLR STORES INC	COM	307000109	39745	1626886	SH	DEFINED	20
FAMILY DLR STORES INC	COM	307000109	2	100	SH	DEFINED	4
FAMILY DLR STORES INC	COM	307000109	670	27433	SH	DEFINED	19
FAMILY DLR STORES INC	COM	307000109	37	1500	SH	DEFINED	17
FAMILY DLR STORES INC	COM	307000109	12	500	SH	DEFINED	2
FAMILY DLR STORES INC	COM	307000109	3998	163650	SH	DEFINED	3
FAMILY DLR STORES INC	COM	307000109	99	4048	SH	DEFINED	18
FARMER BROS CO	COM	307675108	33	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	36	891	SH	DEFINED	18
FASTENAL CO	COM	311900104	28	700	SH	DEFINED	5
FBL FINL GROUP INC	CL A	30239F106	25690	792910	SH	DEFINED	6
FEATHERLITE INC	COM	313054108	635	141398	SH	DEFINED	6
FEDERAL AGRIC MTG CORP	CL C	313148306	13	466	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	2436	42737	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	7102	124570	SH	DEFINED	19
FEDERAL HOME LN MTG CORP	COM	313400301	11335	198829	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	13755	241272	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	487	8550	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	54158	949965	SH	DEFINED	20
FEDERAL HOME LN MTG CORP	COM	313400301	4476	78508	SH	DEFINED	18
FEDERAL HOME LN MTG CORP	COM	313400301	137	2400	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	1369	24011	SH	DEFINED	17
FEDERAL HOME LN MTG CORP	COM	313400301	1	16	SH	DEFINED	1
FEDERAL HOME LN MTG CORP	COM	313400301	483	8475	SH	DEFINED	7
FEDERAL HOME LN MTG CORP	COM	313400301	6319	110842	SH	DEFINED	23
FEDERAL HOME LN MTG CORP	COM	313400301	5027	88169	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	139156	2440905	SH	DEFINED	21
FEDERAL NATL MTG ASSN	COM	313586109	14435	300110	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	4009	83342	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	864	17955	SH	DEFINED	18
FEDERAL NATL MTG ASSN	COM	313586109	40371	839320	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	298	6200	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	1745	36282	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	8406	174767	SH	DEFINED	19

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

FEDERAL NATL MTG ASSN	COM	313586109	5111	106263	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	6835	142100	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	8511	176944	SH	DEFINED	17
FEDERAL NATL MTG ASSN	COM	313586109	15	312	SH	DEFINED	20
FEDERAL NATL MTG ASSN	COM	313586109	20204	420044	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2740	39138	SH	DEFINED	17
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	10619	151700	SH	DEFINED	20
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	152	2168	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	67	950	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	45	642	SH	DEFINED	19
FEDERAL SIGNAL CORP	COM	313855108	348	22990	SH	DEFINED	17
FEDERAL SIGNAL CORP	COM	313855108	159	10500	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	14	900	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	2	104	SH	DEFINED	18
FEDERATED DEPT STORES INC DE	COM	31410H101	425	11600	SH	DEFINED	11
FEDERATED DEPT STORES INC DE	COM	31410H101	350	9562	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	3667	100200	SH	DEFINED	20
FEDERATED DEPT STORES INC DE	COM	31410H101	558	15242	SH	DEFINED	5
FEDERATED DEPT STORES INC DE	COM	31410H101	63385	1731832	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	8969	245060	SH	DEFINED	3
FEDERATED DEPT STORES INC DE	COM	31410H101	722	19724	SH	DEFINED	18
FEDERATED DEPT STORES INC DE	COM	31410H101	1962	53616	SH	DEFINED	17
FEDERATED DEPT STORES INC DE	COM	31410H101	3647	99640	SH	DEFINED	19
FEDERATED INVS INC PA	CL B	314211103	35	1100	SH	DEFINED	5
FEDERATED INVS INC PA	CL B	314211103	475	15089	SH	DEFINED	19
FEDERATED INVS INC PA	CL B	314211103	25	785	SH	DEFINED	18
FEDEX CORP	COM	31428X106	11769	100710	SH	DEFINED	17
FEDEX CORP	COM	31428X106	14559	124585	SH	DEFINED	18
FEDEX CORP	COM	31428X106	29	250	SH	DEFINED	21
FEDEX CORP	COM	31428X106	6444	55143	SH	DEFINED	19
FEDEX CORP	COM	31428X106	22	190	SH	DEFINED	20
FEDEX CORP	COM	31428X106	16974	145250	SH	DEFINED	3
FEDEX CORP	COM	31428X106	3155	27000	SH	DEFINED	10
FEDEX CORP	COM	31428X106	5390	46125	SH	DEFINED	7
FEDEX CORP	COM	31428X106	82877	709200	SH	DEFINED	8
FEDEX CORP	COM	31428X106	21124	180760	SH	DEFINED	6
FEDEX CORP	COM	31428X106	242	2070	SH	DEFINED	2
FEDEX CORP	COM	31428X106	18	150	SH	DEFINED	5
FEDEX CORP	COM	31428X106	131	1122	SH	DEFINED	11
FEI CO	COM	30241L109	16	700	SH	DEFINED	17
FELCOR LODGING TR INC	COM	31430F101	26	1200	SH	DEFINED	2
FELCOR LODGING TR INC	COM	31430F101	22	1013	SH	DEFINED	19
FELCOR LODGING TR INC	COM	31430F101	1933	88900	SH	DEFINED	20
FELCOR LODGING TR INC	COM	31430F101	17682	813340	SH	DEFINED	3
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	223	10000	SH	DEFINED	18
FERRO CORP	COM	315405100	761	47700	SH	DEFINED	2
FIAT S P A	SP ADR ORD NEW	315621888	2	130	SH	DEFINED	18
FIBERSTARS INC	COM	315662106	39	5000	SH	DEFINED	18
FIDELITY BANKSHARES INC NEW	COM	31604Q107	5999	186542	SH	DEFINED	1
FIDELITY BANKSHARES INC NEW	COM	31604Q107	67	2104	SH	DEFINED	17
FIDELITY BANKSHARES INC NEW	COM	31604Q107	25	800	SH	DEFINED	5
FIDELITY BANKSHARES INC NEW	COM	31604Q107	111	3500	SH	DEFINED	11
FIDELITY NATL FINL INC	COM	316326107	6595	169326	SH	DEFINED	20
FIDELITY NATL FINL INC	COM	316326107	27	687	SH	DEFINED	17
FIDELITY NATL FINL INC	COM	316326107	109	2794	SH	DEFINED	6
FIDELITY NATL FINL INC	COM	316326107	6999	179680	SH	DEFINED	3
FIDELITY NATL INFORMATION SV	COM	31620M106	28	800	SH	DEFINED	11
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	2	120	SH	DEFINED	17
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	10	488	SH	DEFINED	6
FIELDSTONE INVT CORP	COM	31659U300	32060	3500000	SH	DEFINED	13
FIFTH THIRD BANCORP	COM	316773100	235	6354	SH	DEFINED	18
FIFTH THIRD BANCORP	COM	316773100	150	4062	SH	DEFINED	11

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

FIFTH THIRD BANCORP	COM	316773100	6148	166389	SH	DEFINED	20
FIFTH THIRD BANCORP	COM	316773100	3704	100231	SH	DEFINED	19
FIFTH THIRD BANCORP	COM	316773100	16	438	SH	DEFINED	5
FIFTH THIRD BANCORP	COM	316773100	432	11700	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	22634	612570	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	7813	211454	SH	DEFINED	17
FINANCIAL FED CORP	COM	317492106	4775	171696	SH	DEFINED	20
FINANCIAL FED CORP	COM	317492106	656	23511	SH	DEFINED	1
FINANCIAL FED CORP	COM	317492106	4442	159743	SH	DEFINED	18
FINISH LINE INC	CL A	317923100	2474	209100	SH	DEFINED	6
FINISH LINE INC	CL A	317923100	2339	197700	SH	DEFINED	20
FINLAY ENTERPRISES INC	COM NEW	317884203	1557	183130	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	9845	232910	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	7378	174549	SH	DEFINED	3
FIRST AMERN CORP CALIF	COM	318522307	588	13900	SH	DEFINED	20
FIRST AMERN CORP CALIF	COM	318522307	5	113	SH	DEFINED	17
FIRST BANCORP N C	COM	318910106	3064	145884	SH	DEFINED	6
FIRST BANCORP P R	COM	318672102	601	64600	SH	DEFINED	19
FIRST BANCORP P R	COM	318672102	448	48200	SH	DEFINED	3
FIRST BANCORP P R	COM	318672102	19	2068	SH	DEFINED	18
FIRST CASH FINL SVCS INC	COM	31942D107	6824	345531	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	5997	244486	SH	DEFINED	20
FIRST CHARTER CORP	COM	319439105	6960	283714	SH	DEFINED	18
FIRST CMNTY BANCORP CALIF	COM	31983B101	1113	18843	SH	DEFINED	19
FIRST CMNTY BANCORP CALIF	COM	31983B101	12404	209950	SH	DEFINED	3
FIRST CMNTY BANCSHARES INC N	COM	31983A103	5310	160969	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	127	10000	SH	DEFINED	1
FIRST COMWLTH FINL CORP PA	COM	319829107	6517	513120	SH	DEFINED	6
FIRST CONSULTING GROUP INC	COM	31986R103	711	80450	SH	DEFINED	3
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	80	400	SH	DEFINED	2
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	60	300	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	198	4400	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	13999	310813	SH	DEFINED	18
FIRST DATA CORP	COM	319963104	12208	271047	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	3716	82511	SH	DEFINED	3
FIRST DATA CORP	COM	319963104	29881	663433	SH	DEFINED	20
FIRST DATA CORP	COM	319963104	6188	137399	SH	DEFINED	19
FIRST DATA CORP	COM	319963104	6662	147908	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	21860	485947	SH	DEFINED	17
FIRST DATA CORP	COM	319963104	8529	189375	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	1757	39000	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	4184	92902	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	11086	246133	SH	DEFINED	4
FIRST DEFIANCE FINL CORP	COM	32006W106	26	1000	SH	DEFINED	5
FIRST DEFIANCE FINL CORP	COM	32006W106	783	29710	SH	DEFINED	6
FIRST FINL BANCORP OH	COM	320209109	45	3016	SH	DEFINED	18
FIRST FINL BANCORP OH	COM	320209109	114	7662	SH	DEFINED	2
FIRST FINL BANKSHARES	COM	32020R109	740	20001	SH	DEFINED	1
FIRST FINL CORP IND	COM	320218100	723	24083	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	102	3200	SH	DEFINED	11
FIRST FINL HLDGS INC	COM	320239106	6213	194157	SH	DEFINED	6
FIRST FINL SVC CORP	COM	32022D108	1313	43064	SH	DEFINED	6
FIRST FRANKLIN CORP	COM	320272107	14	900	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	16	400	SH	DEFINED	5
FIRST HORIZON NATL CORP	COM	320517105	103	2570	SH	DEFINED	17
FIRST HORIZON NATL CORP	COM	320517105	957	23815	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	24837	617840	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	999	25000	SH	DEFINED	1
FIRST HORIZON NATL CORP	COM	320517105	897	22308	SH	DEFINED	19
FIRST HORIZON NATL CORP	COM	320517105	16	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	16	400	SH	DEFINED	18
FIRST IND CORP	COM	32054R108	1260	48411	SH	DEFINED	17

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

FIRST IND CORP	COM	32054R108	260	10000	SH	DEFINED	2
FIRST IND CORP	COM	32054R108	1811	69569	SH	DEFINED	3
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	266	7000	SH	DEFINED	18
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	43	1125	SH	DEFINED	5
FIRST ISRAEL FD INC	COM	32063L100	163	10856	SH	DEFINED	18
FIRST M & F CORP	COM	320744105	1915	96926	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	12880	226205	SH	DEFINED	3
FIRST MERCHANTS CORP	COM	320817109	1184	48722	SH	DEFINED	6
FIRST MERCHANTS CORP	COM	320817109	201	8256	SH	DEFINED	18
FIRST MUTUAL BANCSHARES INC	COM	32190E102	864	32674	SH	DEFINED	6
FIRST NATL LINCOLN CORP ME	COM	335716106	3	200	SH	DEFINED	18
FIRST NIAGARA FINL GP INC	COM	33582V108	43	3101	SH	DEFINED	2
FIRST NIAGARA FINL GP INC	COM	33582V108	101	7200	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	6	399	SH	DEFINED	17
FIRST NIAGARA FINL GP INC	COM	33582V108	114	8138	SH	DEFINED	5
FIRST NIAGARA FINL GP INC	COM	33582V108	4326	308550	SH	DEFINED	3
FIRST PL FINL CORP	COM	33610T109	4605	200142	SH	DEFINED	6
FIRST PL FINL CORP	COM	33610T109	16	700	SH	DEFINED	17
FIRST REP BK SAN FRANCISCO	COM	336158100	10	226	SH	DEFINED	17
FIRST REP BK SAN FRANCISCO	COM	336158100	1065	23250	SH	DEFINED	3
FIRST SEC GROUP INC	COM	336312103	7377	635931	SH	DEFINED	20
FIRST SEC GROUP INC	COM	336312103	4444	383118	SH	DEFINED	18
FIRST SEC GROUP INC	COM	336312103	288	25000	SH	DEFINED	1
FIRST ST BANCORPORATION	COM	336453105	6025	253376	SH	DEFINED	20
FIRST ST BANCORPORATION	COM	336453105	5587	238751	SH	DEFINED	1
FIRST ST BANCORPORATION	COM	336453105	1378	57950	SH	DEFINED	3
FIRST ST BANCORPORATION	COM	336453105	5665	238226	SH	DEFINED	18
FIRST TR ABERDEEN GLBL OPP F	COM SHS	337319107	42	2500	SH	DEFINED	18
FIRST UTD CORP	COM	33741H107	1787	86552	SH	DEFINED	6
FIRST W VA BANCORP INC	COM	337493100	21	1100	SH	DEFINED	11
FIRSTBANK CORP MICH	COM	33761G104	891	38598	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	22	400	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	7188	132596	SH	DEFINED	20
FIRSTENERGY CORP	COM	337932107	527	9724	SH	DEFINED	18
FIRSTENERGY CORP	COM	337932107	477	8808	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	3259	60123	SH	DEFINED	19
FIRSTENERGY CORP	COM	337932107	1887	34800	SH	DEFINED	22
FIRSTENERGY CORP	COM	337932107	284	5240	SH	DEFINED	21
FIRSTENERGY CORP	COM	337932107	100	1851	SH	DEFINED	5
FIRSTENERGY CORP	COM	337932107	18490	341079	SH	DEFINED	3
FIRSTENERGY CORP	COM	337932107	3665	67601	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	1017	18769	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	2448	42450	SH	DEFINED	19
FIRSTFED FINL CORP	COM	337907109	14695	254820	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	37131	643861	SH	DEFINED	3
FIRSTMERIT CORP	COM	337915102	789	37694	SH	DEFINED	20
FIRSTMERIT CORP	COM	337915102	8	400	SH	DEFINED	2
FIRSTSERVICE CORP	SUB VTG SH	33761N109	107	4000	SH	DEFINED	18
FISERV INC	COM	337738108	45	1000	SH	DEFINED	2
FISERV INC	COM	337738108	22	475	SH	DEFINED	17
FISERV INC	COM	337738108	168	3700	SH	DEFINED	20
FISERV INC	COM	337738108	8427	182715	SH	DEFINED	1
FISERV INC	COM	337738108	1443	31808	SH	DEFINED	19
FISERV INC	COM	337738108	5183	114255	SH	DEFINED	5
FISERV INC	COM	337738108	14	298	SH	DEFINED	18
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	6710	91857	SH	DEFINED	11
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	22	300	SH	DEFINED	17
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	21790	298289	SH	DEFINED	20
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	628	8600	SH	DEFINED	5
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	2968	40630	SH	DEFINED	3
FISHER SCIENTIFIC INTL INC	NOTE 3.250% 3/0	338032AX3	99450	900000	PRN	DEFINED	20
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	140	1916	SH	DEFINED	21

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

FISHER SCIENTIFIC INTL INC	NOTE 3.250% 3/0	338032AX3	7150	7150000	PRN	DEFINED	21
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	1633	22349	SH	DEFINED	19
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	2663	36451	SH	DEFINED	18
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	17
FIVE STAR QUALITY CARE INC	COM	33832D106	3783	341730	SH	DEFINED	3
FLAGSTAR BANCORP INC	COM	337930101	30862	1933661	SH	DEFINED	6
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	6	538	SH	DEFINED	18
FLANDERS CORP	COM	338494107	11	1075	SH	DEFINED	5
FLEETWOOD ENTERPRISES INC	COM	339099103	0	0	SH	DEFINED	20
FLEETWOOD ENTERPRISES INC	COM	339099103	12386	1642730	SH	DEFINED	6
FLEXSTEEL INDS INC	COM	339382103	531	40855	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	631	59393	SH	DEFINED	5
FLEXTRONICS INTL LTD	ORD	Y2573F102	20026	1899914	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	21	2000	SH	DEFINED	11
FLIR SYS INC	COM	302445101	7302	316925	SH	DEFINED	1
FLIR SYS INC	COM	302445101	1018	44475	SH	DEFINED	5
FLORIDA EAST COAST INDS	COM	340632108	882	16858	SH	DEFINED	17
FLORIDA EAST COAST INDS	COM	340632108	76888	1469294	SH	DEFINED	20
FLORIDA EAST COAST INDS	COM	340632108	48372	924357	SH	DEFINED	18
FLORIDA EAST COAST INDS	COM	340632108	314	5992	SH	DEFINED	19
FLORIDA ROCK INDS INC	COM	341140101	333	6700	SH	DEFINED	17
FLORIDA ROCK INDS INC	COM	341140101	81	1635	SH	DEFINED	18
FLORIDA ROCK INDS INC	COM	341140101	2976	59910	SH	DEFINED	3
FLOWERS FOODS INC	COM	343498101	15	540	SH	DEFINED	11
FLOWSERVE CORP	COM	34354P105	2	28	SH	DEFINED	18
FLUOR CORP NEW	COM	343412102	122	1316	SH	DEFINED	18
FLUOR CORP NEW	COM	343412102	186	2000	SH	DEFINED	17
FLUOR CORP NEW	COM	343412102	1465	15769	SH	DEFINED	19
FLUSHING FINL CORP	COM	343873105	4420	246091	SH	DEFINED	6
FMC TECHNOLOGIES INC	COM	30249U101	1763	26130	SH	DEFINED	3
FMC TECHNOLOGIES INC	COM	30249U101	5977	88600	SH	DEFINED	20
FMC TECHNOLOGIES INC	COM	30249U101	19	280	SH	DEFINED	11
FNB CORP PA	COM	302520101	18754	1189220	SH	DEFINED	6
FNB FINANCIAL SERVICES CORP	COM	302526108	242	15954	SH	DEFINED	6
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	22	340	SH	DEFINED	5
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	33	400	SH	DEFINED	18
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	11863	141700	SH	DEFINED	3
FOOT LOCKER INC	COM	344849104	2777	113400	SH	DEFINED	20
FOOT LOCKER INC	COM	344849104	725	29608	SH	DEFINED	18
FOOT LOCKER INC	COM	344849104	8801	359370	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	10	350	SH	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	14	500	SH	DEFINED	18
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	53	1900	SH	DEFINED	17
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1095	39400	SH	DEFINED	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	2330	336268	SH	DEFINED	19
FORD MTR CO DEL	COM PAR \$0.01	345370860	9	1289	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	238	34300	SH	DEFINED	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	7	1000	SH	DEFINED	7
FORD MTR CO DEL	COM PAR \$0.01	345370860	45	6437	SH	DEFINED	17
FORD MTR CO DEL	COM PAR \$0.01	345370860	30	4319	SH	DEFINED	18
FORDING CDN COAL TR	TR UNIT	345425102	279	8800	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	129094	2586545	SH	DEFINED	20
FOREST CITY ENTERPRISES INC	CL A	345550107	501	10045	SH	DEFINED	19
FOREST CITY ENTERPRISES INC	CL A	345550107	329	6600	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	14933	299200	SH	DEFINED	21
FOREST CITY ENTERPRISES INC	CL A	345550107	27163	544243	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	8625	173300	SH	DEFINED	21
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	1971	39600	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	70	1400	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	270	5400	SH	DEFINED	11
FOREST LABS INC	COM	345838106	221	5700	SH	DEFINED	6
FOREST LABS INC	COM	345838106	161	4149	SH	DEFINED	2

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

FOREST LABS INC	COM	345838106	2295	59310	SH	DEFINED	19
FOREST LABS INC	COM	345838106	370923	9587055	SH	DEFINED	20
FOREST LABS INC	COM	345838106	595788	15399006	SH	DEFINED	18
FOREST LABS INC	COM	345838106	2606	67365	SH	DEFINED	3
FOREST LABS INC	COM	345838106	8203	212024	SH	DEFINED	21
FOREST LABS INC	COM	345838106	29	750	SH	DEFINED	11
FOREST LABS INC	COM	345838106	71	1835	SH	DEFINED	4
FOREST LABS INC	COM	345838106	4229	109313	SH	DEFINED	17
FOREST OIL CORP	COM PAR \$0.01	346091705	3857	116310	SH	DEFINED	6
FORMFACTOR INC	COM	346375108	2838	63600	SH	DEFINED	20
FORRESTER RESH INC	COM	346563109	192	6845	SH	DEFINED	21
FORRESTER RESH INC	COM	346563109	8	284	SH	DEFINED	18
FORT DEARBORN INCOME SECS IN	COM	347200107	1	87	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	36236	510300	SH	DEFINED	21
FORTUNE BRANDS INC	COM	349631101	21	300	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	1873	26376	SH	DEFINED	19
FORTUNE BRANDS INC	COM	349631101	344	4842	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	24888	350927	SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	469	6600	SH	DEFINED	5
FORTUNE BRANDS INC	COM	349631101	10083	142000	SH	DEFINED	20
FORTUNE BRANDS INC	COM	349631101	465	6555	SH	DEFINED	11
FORTUNE BRANDS INC	COM	349631101	207	2920	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	36300	511200	SH	DEFINED	6
FOSSIL INC	COM	349882100	88	4900	SH	DEFINED	6
FOSTER WHEELER LTD	SHS NEW	G36535139	99325	2299200	SH	DEFINED	13
FOUNDATION COAL HLDGS INC	COM	35039W100	29	625	SH	DEFINED	11
FOUNDATION COAL HLDGS INC	COM	35039W100	6757	143980	SH	DEFINED	3
FOUNDRY NETWORKS INC	COM	35063R100	3689	346030	SH	DEFINED	17
FOUNDRY NETWORKS INC	COM	35063R100	11	1000	SH	DEFINED	18
FOUNDRY NETWORKS INC	COM	35063R100	11726	1100047	SH	DEFINED	6
FOUR SEASONS HOTEL INC	NOTE 1.875% 7/	35100EAE4	1170	1105000	PRN	DEFINED	14
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	10093	165352	SH	DEFINED	7
FPIC INS GROUP INC	COM	302563101	275	7100	SH	DEFINED	3
FPIC INS GROUP INC	COM	302563101	620	15996	SH	DEFINED	19
FPIC INS GROUP INC	COM	302563101	376	9700	SH	DEFINED	6
FPL GROUP INC	COM	302571104	53274	1287427	SH	DEFINED	18
FPL GROUP INC	COM	302571104	166	4000	SH	DEFINED	5
FPL GROUP INC	COM	302571104	19365	468891	SH	DEFINED	17
FPL GROUP INC	COM	302571104	300	7240	SH	DEFINED	2
FPL GROUP INC	COM	302571104	3013	72810	SH	DEFINED	19
FPL GROUP INC	COM	302571104	17446	421600	SH	DEFINED	20
FPL GROUP INC	COM	302571104	391	9450	SH	DEFINED	11
FPL GROUP INC	COM	302571104	591	14280	SH	DEFINED	6
FRANCE TELECOM	SPONSORED ADR	35177Q105	7	312	SH	DEFINED	18
FRANCE TELECOM	SPONSORED ADR	35177Q105	182	8335	SH	DEFINED	20
FRANCE TELECOM	SPONSORED ADR	35177Q105	1070	48965	SH	DEFINED	6
FRANKLIN BK CORP DEL	COM	352451108	16	800	SH	DEFINED	2
FRANKLIN BK CORP DEL	COM	352451108	3874	191859	SH	DEFINED	6
FRANKLIN ELECTR PUBLISHERS I	COM	353515109	58	20100	SH	DEFINED	6
FRANKLIN RES INC	COM	354613101	18330	211151	SH	DEFINED	20
FRANKLIN RES INC	COM	354613101	2854	32877	SH	DEFINED	3
FRANKLIN RES INC	COM	354613101	1606	18499	SH	DEFINED	21
FRANKLIN RES INC	COM	354613101	3	40	SH	DEFINED	2
FRANKLIN RES INC	COM	354613101	4008	46168	SH	DEFINED	17
FRANKLIN RES INC	COM	354613101	45465	523735	SH	DEFINED	18
FRANKLIN RES INC	COM	354613101	139	1600	SH	DEFINED	7
FRANKLIN RES INC	COM	354613101	2584	29765	SH	DEFINED	19
FRANKLIN RES INC	COM	354613101	398	4590	SH	DEFINED	1
FRANKLIN RES INC	COM	354613101	428	4925	SH	DEFINED	5
FRANKLIN STREET PPTYS CORP	COM	35471R106	134	6787	SH	DEFINED	2
FRANKLIN STREET PPTYS CORP	COM	35471R106	326	16571	SH	DEFINED	17
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	3	253	SH	DEFINED	18

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

FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	1869	33732	SH	DEFINED	23
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	31	561	SH	DEFINED	2
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	16484	298402	SH	DEFINED	17
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	78	1415	SH	DEFINED	11
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	1960	35365	SH	DEFINED	19
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	72	1300	SH	DEFINED	4
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	6148	110950	SH	DEFINED	3
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	66	1186	SH	DEFINED	18
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	196	3539	SH	DEFINED	21
FREEMPORT-MCMORAN COPPER & GO	CL B		35671D857	4305	77700	SH	DEFINED	22
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	2955	100500	SH	DEFINED	22
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	6	198	SH	DEFINED	7
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	2	62	SH	DEFINED	11
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	176	5995	SH	DEFINED	17
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	2200	74832	SH	DEFINED	19
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	82150	2794242	SH	DEFINED	20
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	51356	1746805	SH	DEFINED	3
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	5919	201320	SH	DEFINED	18
FREESCALE SEMICONDUCTOR INC	COM CL A		35687M107	460	15850	SH	DEFINED	18
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	48	1622	SH	DEFINED	2
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	781	26553	SH	DEFINED	21
FREIGHTCAR AMER INC	COM		357023100	39319	708315	SH	DEFINED	3
FREIGHTCAR AMER INC	COM		357023100	577	10400	SH	DEFINED	19
FREMONT GEN CORP	COM		357288109	18298	985870	SH	DEFINED	6
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR		358029106	1508	39755	SH	DEFINED	17
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR		358029106	30838	824262	SH	DEFINED	6
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR		358029106	81	2131	SH	DEFINED	18
FRIEDMAN BILLINGS RAMSEY GRO	CL A		358434108	55	5000	SH	DEFINED	5
FRIEDMAN BILLINGS RAMSEY GRO	CL A		358434108	58	5300	SH	DEFINED	3
FRIEDMAN BILLINGS RAMSEY GRO	CL A		358434108	2	200	SH	DEFINED	17
FRISCHS RESTAURANTS INC	COM		358748101	1434	60450	SH	DEFINED	6
FRONTIER AIRLINES INC NEW	DBCV	5.000%12/1	359065AA7	0	1000000	PRN	DEFINED	20
FRONTIER AIRLINES INC NEW	DBCV	5.000%12/1	359065AA7	0	8175000	PRN	DEFINED	21
FRONTIER FINL CORP WASH	COM		35907K105	2325	68390	SH	DEFINED	3
FRONTIER OIL CORP	COM		35914P105	1241	38294	SH	DEFINED	19
FRONTIER OIL CORP	COM		35914P105	57917	1787560	SH	DEFINED	3
FRONTIER OIL CORP	COM		35914P105	123	3800	SH	DEFINED	20
FTD GROUP INC	COM		30267U108	158	11700	SH	DEFINED	3
FTI CONSULTING INC	COM		302941109	128	4781	SH	DEFINED	21
FTI CONSULTING INC	COM		302941109	7	267	SH	DEFINED	18
FUELCELL ENERGY INC	COM		35952H106	2	190	SH	DEFINED	2
FUELCELL ENERGY INC	COM		35952H106	23	2350	SH	DEFINED	5
FUJI PHOTO FILM LTD	ADR		359586302	14	414	SH	DEFINED	18
FULLER H B CO	COM		359694106	28829	661670	SH	DEFINED	3
FULLER H B CO	COM		359694106	13	300	SH	DEFINED	2
FULLER H B CO	COM		359694106	1631	37435	SH	DEFINED	19
FULLER H B CO	COM		359694106	7511	172400	SH	DEFINED	6
FULTON FINL CORP PA	COM		360271100	5	330	SH	DEFINED	6
FULTON FINL CORP PA	COM		360271100	54	3400	SH	DEFINED	5
FULTON FINL CORP PA	COM		360271100	94	5857	SH	DEFINED	1
FULTON FINL CORP PA	COM		360271100	22	1377	SH	DEFINED	11
FURNITURE BRANDS INTL INC	COM		360921100	192	9210	SH	DEFINED	3
FURNITURE BRANDS INTL INC	COM		360921100	4723	226613	SH	DEFINED	20
FURNITURE BRANDS INTL INC	COM		360921100	30356	1456637	SH	DEFINED	6
FURNITURE BRANDS INTL INC	COM		360921100	4908	235492	SH	DEFINED	18
FX ENERGY INC	COM		302695101	5	1000	SH	DEFINED	5
G & K SVCS INC	CL A		361268105	10	300	SH	DEFINED	4
GABELLI DIVD & INCOME TR	COM		36242H104	97	5233	SH	DEFINED	18
GABELLI EQUITY TR INC	COM		362397101	51	6171	SH	DEFINED	18
GABELLI GLB GLD NAT RES & IN	COM SHS BN INT		36244N109	0	7	SH	DEFINED	18
GABELLI GLOBAL MULTIMEDIA TR	COM		36239Q109	18	1728	SH	DEFINED	18
GABELLI UTIL TR	COM		36240A101	7	758	SH	DEFINED	18

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

GALLAGHER ARTHUR J & CO	COM	363576109	4	148	SH	DEFINED	18
GALLAGHER ARTHUR J & CO	COM	363576109	29	1125	SH	DEFINED	5
GALLAGHER ARTHUR J & CO	COM	363576109	289	11392	SH	DEFINED	21
GALLAGHER ARTHUR J & CO	COM	363576109	5402	213200	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	125	2000	SH	DEFINED	18
GALLAHER GROUP PLC	SPONSORED ADR	363595109	26	420	SH	DEFINED	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	27042	432400	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	475	7605	SH	DEFINED	17
GALLAHER GROUP PLC	SPONSORED ADR	363595109	154	2470	SH	DEFINED	2
GAMESTOP CORP NEW	CL A	36467W109	6090	144990	SH	DEFINED	3
GAMESTOP CORP NEW	CL B	36467W208	9	254	SH	DEFINED	18
GANNETT INC	COM	364730101	2622	46884	SH	DEFINED	19
GANNETT INC	COM	364730101	2609	46653	SH	DEFINED	2
GANNETT INC	COM	364730101	75061	1342048	SH	DEFINED	20
GANNETT INC	COM	364730101	77534	1386272	SH	DEFINED	18
GANNETT INC	COM	364730101	447	7990	SH	DEFINED	6
GANNETT INC	COM	364730101	11375	203377	SH	DEFINED	17
GANNETT INC	COM	364730101	587	10500	SH	DEFINED	11
GANNETT INC	COM	364730101	679	12144	SH	DEFINED	5
GAP INC DEL	COM	364760108	11	610	SH	DEFINED	3
GAP INC DEL	COM	364760108	4296	246874	SH	DEFINED	23
GAP INC DEL	COM	364760108	106	6110	SH	DEFINED	5
GAP INC DEL	COM	364760108	376	21600	SH	DEFINED	6
GAP INC DEL	COM	364760108	3	200	SH	DEFINED	17
GAP INC DEL	COM	364760108	6	370	SH	DEFINED	2
GAP INC DEL	COM	364760108	1727	99230	SH	DEFINED	19
GAP INC DEL	COM	364760108	5	300	SH	DEFINED	11
GAP INC DEL	COM	364760108	139	8017	SH	DEFINED	18
GARDNER DENVER INC	COM	365558105	911	23666	SH	DEFINED	19
GARDNER DENVER INC	COM	365558105	10113	262670	SH	DEFINED	3
GARTNER INC	COM	366651107	0	13	SH	DEFINED	2
GARTNER INC	COM	366651107	7	520	SH	DEFINED	18
GASCO ENERGY INC	COM	367220100	278	64100	SH	DEFINED	18
GASCO ENERGY INC	COM	367220100	707	163000	SH	DEFINED	20
GASCO ENERGY INC	COM	367220100	3375	777606	SH	DEFINED	21
GATEWAY FINL HLDGS INC	COM	368140109	821	56100	SH	DEFINED	1
GATEWAY INC	COM	367626108	0	100	SH	DEFINED	2
GATEWAY INC	COM	367626108	34	17387	SH	DEFINED	17
GATEWAY INC	COM	367626108	92	48272	SH	DEFINED	19
GATEWAY INC	COM	367626108	9	4525	SH	DEFINED	20
GATX CORP	COM	361448103	44	1032	SH	DEFINED	2
GATX CORP	COM	361448103	309	7275	SH	DEFINED	18
GAYLORD ENTMT CO NEW	COM	367905106	2400	55000	SH	DEFINED	20
GAYLORD ENTMT CO NEW	COM	367905106	40	925	SH	DEFINED	18
GEHL CO	COM	368483103	320	12543	SH	DEFINED	6
GEHL CO	COM	368483103	117	4580	SH	DEFINED	3
GEHL CO	COM	368483103	317	12400	SH	DEFINED	19
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	6109	1735600	SH	DEFINED	6
GEN-PROBE INC NEW	COM	36866T103	54	995	SH	DEFINED	18
GEN-PROBE INC NEW	COM	36866T103	2650	49100	SH	DEFINED	20
GEN-PROBE INC NEW	COM	36866T103	67	1250	SH	DEFINED	5
GENAERA CORP	COM	36867G100	0	400	SH	DEFINED	17
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	26	1500	SH	DEFINED	6
GENENTECH INC	COM NEW	368710406	48	591	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	258	3150	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	10805	133004	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	13	160	SH	DEFINED	3
GENENTECH INC	COM NEW	368710406	6973	85248	SH	DEFINED	21
GENENTECH INC	COM NEW	368710406	456946	5586133	SH	DEFINED	20
GENENTECH INC	COM NEW	368710406	8	100	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	2056	25135	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	36155	441990	SH	DEFINED	1

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

GENENTECH INC	COM NEW	368710406	1005	12291	SH	DEFINED	19
GENENTECH INC	COM NEW	368710406	693928	8483226	SH	DEFINED	18
GENERAL AMERN INVS INC	COM	368802104	79	2181	SH	DEFINED	18
GENERAL CABLE CORP DEL NEW	COM	369300108	2278	65080	SH	DEFINED	3
GENERAL CABLE CORP DEL NEW	COM	369300108	1201	34300	SH	DEFINED	19
GENERAL DYNAMICS CORP	COM	369550108	244	3730	SH	DEFINED	2
GENERAL DYNAMICS CORP	COM	369550108	6155	94020	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	6158	94076	SH	DEFINED	17
GENERAL DYNAMICS CORP	COM	369550108	14139	216000	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM	369550108	25	380	SH	DEFINED	20
GENERAL DYNAMICS CORP	COM	369550108	39	600	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	5054	77210	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	13886	212122	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	4013	61301	SH	DEFINED	18
GENERAL DYNAMICS CORP	COM	369550108	5810	88762	SH	DEFINED	5
GENERAL DYNAMICS CORP	COM	369550108	7432	113531	SH	DEFINED	21
GENERAL DYNAMICS CORP	COM	369550108	4784	73087	SH	DEFINED	19
GENERAL DYNAMICS CORP	COM	369550108	746	11400	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	13146	398856	SH	DEFINED	7
GENERAL ELECTRIC CO	COM	369604103	101871	3092049	SH	DEFINED	17
GENERAL ELECTRIC CO	COM	369604103	15483	469741	SH	DEFINED	5
GENERAL ELECTRIC CO	COM	369604103	55450	1682341	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	694865	21082078	SH	DEFINED	20
GENERAL ELECTRIC CO	COM	369604103	437010	13258800	SH	DEFINED	8
GENERAL ELECTRIC CO	COM	369604103	29255	887279	SH	DEFINED	1
GENERAL ELECTRIC CO	COM	369604103	3723	112966	SH	DEFINED	23
GENERAL ELECTRIC CO	COM	369604103	37456	1136400	SH	DEFINED	10
GENERAL ELECTRIC CO	COM	369604103	6401	194219	SH	DEFINED	11
GENERAL ELECTRIC CO	COM	369604103	865	26249	SH	DEFINED	22
GENERAL ELECTRIC CO	COM	369604103	61654	1870572	SH	DEFINED	2
GENERAL ELECTRIC CO	COM	369604103	4236	128526	SH	DEFINED	4
GENERAL ELECTRIC CO	COM	369604103	62409	1893477	SH	DEFINED	19
GENERAL ELECTRIC CO	COM	369604103	51425	1560223	SH	DEFINED	3
GENERAL ELECTRIC CO	COM	369604103	1031414	31292907	SH	DEFINED	18
GENERAL ELECTRIC CO	COM	369604103	154785	4696136	SH	DEFINED	21
GENERAL ELECTRIC CO	COM	369604103	11400	20000	CALL	DEFINED	13
GENERAL GROWTH PPTYS INC	COM	370021107	16	350	SH	DEFINED	7
GENERAL GROWTH PPTYS INC	COM	370021107	70	1550	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	61	1346	SH	DEFINED	19
GENERAL GROWTH PPTYS INC	COM	370021107	140	3100	SH	DEFINED	18
GENERAL GROWTH PPTYS INC	COM	370021107	192	4250	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM	370021107	30	660	SH	DEFINED	11
GENERAL GROWTH PPTYS INC	COM	370021107	365	8100	SH	DEFINED	17
GENERAL GROWTH PPTYS INC	COM	370021107	15268	338827	SH	DEFINED	20
GENERAL MLS INC	COM	370334104	90936	1760285	SH	DEFINED	20
GENERAL MLS INC	COM	370334104	37953	734660	SH	DEFINED	6
GENERAL MLS INC	COM	370334104	180	3485	SH	DEFINED	5
GENERAL MLS INC	COM	370334104	2149	41597	SH	DEFINED	17
GENERAL MLS INC	COM	370334104	3466	67091	SH	DEFINED	19
GENERAL MLS INC	COM	370334104	69246	1340422	SH	DEFINED	18
GENERAL MLS INC	COM	370334104	146	2828	SH	DEFINED	11
GENERAL MLS INC	COM	370334104	2187	42340	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	41	792	SH	DEFINED	21
GENERAL MLS INC	COM	370334104	426	8240	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	67	2266	SH	DEFINED	17
GENERAL MTRS CORP	DEB SR CONV B	370442733	61	3300	SH	DEFINED	17
GENERAL MTRS CORP	DEB SR CONV A	370442741	177	7235	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV A	370442741	243	9975	SH	DEFINED	17
GENERAL MTRS CORP	DEB SR CONV B	370442733	165751	8863550	SH	DEFINED	14
GENERAL MTRS CORP	DEB SR CV C 33	370442717	47	2300	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CV C 33	370442717	183	9000	SH	DEFINED	17
GENERAL MTRS CORP	DEB SR CONV A	370442741	30185	1213475	SH	DEFINED	14

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

GENERAL MTRS CORP	COM		370442105	15286	513121	SH	DEFINED	18
GENERAL MTRS CORP	COM		370442105	81	2710	SH	DEFINED	2
GENERAL MTRS CORP	COM		370442105	7	250	SH	DEFINED	7
GENERAL MTRS CORP	COM		370442105	13	450	SH	DEFINED	5
GENERAL MTRS CORP	COM		370442105	18	600	SH	DEFINED	4
GENERAL MTRS CORP	COM		370442105	3034	101862	SH	DEFINED	19
GENESCO INC	COM		371532102	28718	847901	SH	DEFINED	3
GENESCO INC	COM		371532102	7	200	SH	DEFINED	17
GENESCO INC	COM		371532102	14802	437010	SH	DEFINED	6
GENESIS HEALTHCARE CORP	COM		37184D101	307	6490	SH	DEFINED	5
GENITOPPE CORP	COM		37229P507	7	1100	SH	DEFINED	5
GENLYTE GROUP INC	COM		372302109	13381	184740	SH	DEFINED	3
GENLYTE GROUP INC	COM		372302109	1093	15087	SH	DEFINED	19
GENTA INC	COM NEW		37245M207	7	4400	SH	DEFINED	17
GENTEX CORP	COM		371901109	140	10000	SH	DEFINED	18
GENTIVA HEALTH SERVICES INC	COM		37247A102	466	29100	SH	DEFINED	3
GENTIVA HEALTH SERVICES INC	COM		37247A102	3	168	SH	DEFINED	2
GENUINE PARTS CO	COM		372460105	128	3075	SH	DEFINED	11
GENUINE PARTS CO	COM		372460105	649	15580	SH	DEFINED	17
GENUINE PARTS CO	COM		372460105	1296	31101	SH	DEFINED	19
GENUINE PARTS CO	COM		372460105	303	7278	SH	DEFINED	18
GENUINE PARTS CO	COM		372460105	40	955	SH	DEFINED	5
GENUINE PARTS CO	COM		372460105	1620	38877	SH	DEFINED	2
GENWORTH FINL INC	COM CL A		37247D106	751	21549	SH	DEFINED	5
GENWORTH FINL INC	COM CL A		37247D106	180	5159	SH	DEFINED	18
GENWORTH FINL INC	COM CL A		37247D106	1428	41000	SH	DEFINED	3
GENWORTH FINL INC	COM CL A		37247D106	3	100	SH	DEFINED	17
GENWORTH FINL INC	COM CL A		37247D106	17	475	SH	DEFINED	2
GENWORTH FINL INC	COM CL A		37247D106	2272	65212	SH	DEFINED	19
GENZYME CORP	COM		372917104	813	13310	SH	DEFINED	5
GENZYME CORP	NOTE	1.250%12/0	372917AN4	33925	33925000	PRN	DEFINED	21
GENZYME CORP	COM		372917104	15	250	SH	DEFINED	11
GENZYME CORP	NOTE	1.250%12/0	372917AN4	986344	9450000	PRN	DEFINED	20
GENZYME CORP	NOTE	1.250%12/0	372917AN4	230773	2211000	SH	DEFINED	18
GENZYME CORP	COM		372917104	107	1756	SH	DEFINED	4
GENZYME CORP	COM		372917104	2863	46890	SH	DEFINED	19
GENZYME CORP	COM		372917104	508316	8326230	SH	DEFINED	20
GENZYME CORP	COM		372917104	15486	252635	SH	DEFINED	1
GENZYME CORP	COM		372917104	244	4000	SH	DEFINED	6
GENZYME CORP	COM		372917104	29	469	SH	DEFINED	2
GENZYME CORP	COM		372917104	8226	134740	SH	DEFINED	21
GENZYME CORP	COM		372917104	779421	12766926	SH	DEFINED	18
GENZYME CORP	COM		372917104	2466	40390	SH	DEFINED	17
GEORGIA GULF CORP	COM PAR \$0.01		373200203	13128	524700	SH	DEFINED	6
GEORGIA GULF CORP	COM PAR \$0.01		373200203	8882	355000	SH	DEFINED	20
GEORGIA GULF CORP	COM PAR \$0.01		373200203	3036	121350	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01		373200203	12458	497910	SH	DEFINED	18
GERBER SCIENTIFIC INC	COM		373730100	210	16150	SH	DEFINED	3
GERDAU AMERISTEEL CORP	COM		37373P105	4860	484040	SH	DEFINED	3
GERDAU S A	SPONSORED ADR		373737105	20	1350	SH	DEFINED	19
GERMAN AMERN BANCORP INC	COM		373865104	1793	138361	SH	DEFINED	6
GETTY IMAGES INC	COM		374276103	113	1775	SH	DEFINED	5
GETTY IMAGES INC	COM		374276103	2	35	SH	DEFINED	18
GETTY RLTY CORP NEW	COM		374297109	425	14950	SH	DEFINED	3
GETTY RLTY CORP NEW	COM		374297109	38	1351	SH	DEFINED	19
GEVITY HR INC	COM		374393106	80	3009	SH	DEFINED	5
GEVITY HR INC	COM		374393106	781	29400	SH	DEFINED	3
GFI GROUP INC	COM		361652209	11693	216730	SH	DEFINED	3
GIANT INDS INC	COM		374508109	1571	23600	SH	DEFINED	19
GIANT INDS INC	COM		374508109	56640	851084	SH	DEFINED	3
GIBRALTAR INDS INC	COM		374689107	5382	185590	SH	DEFINED	3
GIBRALTAR INDS INC	COM		374689107	18669	643744	SH	DEFINED	6

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

GIBRALTAR INDS INC	COM	374689107	7039	242716	SH	DEFINED	18
GIBRALTAR INDS INC	COM	374689107	278	9600	SH	DEFINED	19
GIBRALTAR INDS INC	COM	374689107	9107	314042	SH	DEFINED	20
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	0	40	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	190	3206	SH	DEFINED	21
GILEAD SCIENCES INC	COM	375558103	18	300	SH	DEFINED	4
GILEAD SCIENCES INC	COM	375558103	15858	268050	SH	DEFINED	1
GILEAD SCIENCES INC	COM	375558103	4858	82113	SH	DEFINED	19
GILEAD SCIENCES INC	COM	375558103	10	161	SH	DEFINED	20
GILEAD SCIENCES INC	COM	375558103	1373	23200	SH	DEFINED	5
GILEAD SCIENCES INC	COM	375558103	24563	415204	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	12	200	SH	DEFINED	7
GILEAD SCIENCES INC	COM	375558103	1028	17383	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	21998	371843	SH	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	30	500	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	7451	248379	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	436	14912	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	70	2400	SH	DEFINED	5
GLADSTONE CAPITAL CORP	COM	376535100	30	1400	SH	DEFINED	2
GLAMIS GOLD LTD	COM	376775102	6203	163000	SH	DEFINED	7
GLATFELTER	COM	377316104	117	7400	SH	DEFINED	3
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	11	200	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	807	14466	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	28	500	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4	65	SH	DEFINED	7
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	7175	128591	SH	DEFINED	21
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	61934	1133225	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	265274	4754012	SH	DEFINED	18
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	5246	94418	SH	DEFINED	17
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1143	20484	SH	DEFINED	19
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	169484	3037342	SH	DEFINED	20
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	271	4850	SH	DEFINED	5
GLENBOROUGH RLTY TR INC	COM	37803P105	330	15300	SH	DEFINED	3
GLOBAL IMAGING SYSTEMS	COM	37934A100	3	80	SH	DEFINED	17
GLOBAL IMAGING SYSTEMS	COM	37934A100	4237	102650	SH	DEFINED	6
GLOBAL INDS LTD	COM	379336100	75	4500	SH	DEFINED	18
GLOBAL PMTS INC	COM	37940X102	25	525	SH	DEFINED	5
GLOBAL PMTS INC	COM	37940X102	4668	96140	SH	DEFINED	3
GLOBAL PMTS INC	COM	37940X102	44	900	SH	DEFINED	17
GLOBAL POWER EQUIPMENT INC	COM	37941P108	6276	1973477	SH	DEFINED	6
GLOBAL SIGNAL INC	COM	37944Q103	5507	118900	SH	DEFINED	20
GLOBAL SIGNAL INC	COM	37944Q103	334	7200	SH	DEFINED	18
GLOBAL SIGNAL INC	COM	37944Q103	3778	81560	SH	DEFINED	21
GLOBALSANTAFE CORP	SHS	G3930E101	6666	115442	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	115	1985	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	4	75	SH	DEFINED	17
GLOBALSANTAFE CORP	SHS	G3930E101	1026	17764	SH	DEFINED	19
GLOBALSANTAFE CORP	SHS	G3930E101	68	1181	SH	DEFINED	11
GLOBALSANTAFE CORP	SHS	G3930E101	646	11180	SH	DEFINED	5
GMX RES INC	COM	38011M108	288	9300	SH	DEFINED	18
GMX RES INC	COM	38011M108	3496	113074	SH	DEFINED	21
GMX RES INC	COM	38011M108	714	23100	SH	DEFINED	20
GOL LINHAS AEREAS INTLG S A	SP ADR REP PFD	38045R107	51	1430	SH	DEFINED	5
GOLAR LNG LTD BERMUDA	SHS	G9456A100	125	9400	SH	DEFINED	3
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	85	3710	SH	DEFINED	19
GOLD KIST INC	COM	380614107	8787	657200	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	6	200	SH	DEFINED	18
GOLDCORP INC NEW	COM	380956409	7936	262600	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	244	8055	SH	DEFINED	7
GOLDEN WEST FINL CORP DEL	COM	381317106	3439	46353	SH	DEFINED	19
GOLDEN WEST FINL CORP DEL	COM	381317106	68162	918630	SH	DEFINED	20
GOLDEN WEST FINL CORP DEL	COM	381317106	332	4480	SH	DEFINED	6

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

GOLDEN WEST FINL CORP DEL	COM	381317106	1058	14250	SH	DEFINED	17
GOLDEN WEST FINL CORP DEL	COM	381317106	43628	587984	SH	DEFINED	18
GOLDEN WEST FINL CORP DEL	COM	381317106	144311	1944897	SH	DEFINED	21
GOLDEN WEST FINL CORP DEL	COM	381317106	279	3760	SH	DEFINED	2
GOLDEN WEST FINL CORP DEL	COM	381317106	54	723	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	28890	292050	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	11962	79521	SH	DEFINED	19
GOLDMAN SACHS GROUP INC	COM	38141G104	77832	517400	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM	38141G104	23	150	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	29312	194859	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	2888	19200	SH	DEFINED	10
GOLDMAN SACHS GROUP INC	COM	38141G104	3138	20863	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	293	1950	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	801	5324	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	30753	204436	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	174604	1160697	SH	DEFINED	18
GOLDMAN SACHS GROUP INC	COM	38141G104	147309	979255	SH	DEFINED	21
GOLDMAN SACHS GROUP INC	COM	38141G104	112786	749753	SH	DEFINED	20
GOLDMAN SACHS GROUP INC	COM	38141G104	65306	434126	SH	DEFINED	6
GOODRICH CORP	COM	382388106	6656	165210	SH	DEFINED	3
GOODRICH CORP	COM	382388106	24	600	SH	DEFINED	17
GOODRICH CORP	COM	382388106	882	21886	SH	DEFINED	19
GOODRICH CORP	COM	382388106	276	6850	SH	DEFINED	5
GOODRICH CORP	COM	382388106	6665	165425	SH	DEFINED	11
GOODYEAR TIRE & RUBR CO	COM	382550101	354	31862	SH	DEFINED	19
GOODYEAR TIRE & RUBR CO	COM	382550101	44	3958	SH	DEFINED	18
GOODYEAR TIRE & RUBR CO	COM	382550101	2	150	SH	DEFINED	2
GOODYEAR TIRE & RUBR CO	COM	382550101	47	4209	SH	DEFINED	17
GOODYEAR TIRE & RUBR CO	COM	382550101	5533	498430	SH	DEFINED	6
GOOGLE INC	CL A	38259P508	229890	548232	SH	DEFINED	10
GOOGLE INC	CL A	38259P508	348	830	SH	DEFINED	11
GOOGLE INC	CL A	38259P508	46517	110930	SH	DEFINED	20
GOOGLE INC	CL A	38259P508	1980585	4723214	SH	DEFINED	8
GOOGLE INC	CL A	38259P508	10318	24605	SH	DEFINED	3
GOOGLE INC	CL A	38259P508	15582	37160	SH	DEFINED	19
GOOGLE INC	CL A	38259P508	63995	152612	SH	DEFINED	18
GOOGLE INC	CL A	38259P508	25	60	SH	DEFINED	2
GOOGLE INC	CL A	38259P508	126	300	SH	DEFINED	17
GOOGLE INC	CL A	38259P508	3349	7986	SH	DEFINED	1
GOOGLE INC	CL A	38259P508	3594	8570	SH	DEFINED	5
GOOGLE INC	CL A	38259P508	1132	2700	SH	DEFINED	21
GRACE W R & CO DEL NEW	COM	38388F108	2	200	SH	DEFINED	18
GRACO INC	COM	384109104	129	2800	SH	DEFINED	5
GRAFTECH INTL LTD	COM	384313102	559	96400	SH	DEFINED	3
GRAFTECH INTL LTD	COM	384313102	8632	1488320	SH	DEFINED	6
GRAFTECH INTL LTD	DBCV	1.625% 1/1 384313AB8	511000	7000000	PRN	DEFINED	20
GRAINGER W W INC	COM	384802104	651	8650	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	454	6029	SH	DEFINED	18
GRAINGER W W INC	COM	384802104	1029	13682	SH	DEFINED	19
GRAINGER W W INC	COM	384802104	63	844	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	83	1100	SH	DEFINED	5
GRAINGER W W INC	COM	384802104	63	840	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	1102	14650	SH	DEFINED	17
GRAMERCY CAP CORP	COM	384871109	382	14750	SH	DEFINED	18
GRAMERCY CAP CORP	COM	384871109	3369	130080	SH	DEFINED	3
GRAMERCY CAP CORP	COM	384871109	4398	169800	SH	DEFINED	21
GRAMERCY CAP CORP	COM	384871109	5559	214650	SH	DEFINED	20
GRANITE CONSTR INC	COM	387328107	457	10100	SH	DEFINED	21
GRANITE CONSTR INC	COM	387328107	5991	132350	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	64	1430	SH	DEFINED	4
GRANT PRIDECO INC	COM	38821G101	3671	82030	SH	DEFINED	21
GRANT PRIDECO INC	COM	38821G101	4670	104349	SH	DEFINED	3

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

GRANT PRIDECO INC	COM	38821G101	3	70	SH	DEFINED	2
GRANT PRIDECO INC	COM	38821G101	352415	7875186	SH	DEFINED	18
GRANT PRIDECO INC	COM	38821G101	358	8000	SH	DEFINED	17
GRANT PRIDECO INC	COM	38821G101	265422	5931226	SH	DEFINED	20
GREAT AMERN FINL RES INC	COM	389915109	11573	552920	SH	DEFINED	6
GREAT NORTHN IRON ORE PPTY S	CTFS BEN INT	391064102	8	70	SH	DEFINED	5
GREAT PLAINS ENERGY INC	COM	391164100	123	4400	SH	DEFINED	17
GREAT PLAINS ENERGY INC	COM	391164100	44653	1602780	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	56	2000	SH	DEFINED	5
GREAT PLAINS ENERGY INC	COM	391164100	14	500	SH	DEFINED	18
GREAT PLAINS ENERGY INC	COM	391164100	7	250	SH	DEFINED	2
GREATBATCH INC	COM	39153L106	5	200	SH	DEFINED	18
GREATER BAY BANCORP	COM	391648102	21177	736580	SH	DEFINED	3
GREATER BAY BANCORP	COM	391648102	7630	265380	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	1269	43750	SH	DEFINED	1
GREATER CHINA FD INC	COM	39167B102	8	466	SH	DEFINED	18
GREATER COMMUNITY BANCORP	COM	39167M108	313	19910	SH	DEFINED	6
GREEN MOUNTAIN PWR CORP	COM	393154109	1761	51800	SH	DEFINED	6
GREEN MTN COFFEE ROASTERS IN	COM	393122106	61	1530	SH	DEFINED	5
GREENE CNTY BANCSHARES INC	COM NEW	394361208	183	5910	SH	DEFINED	6
GREENHILL & CO INC	COM	395259104	9487	156140	SH	DEFINED	3
GREENHILL & CO INC	COM	395259104	10	164	SH	DEFINED	18
GREENHILL & CO INC	COM	395259104	169	2783	SH	DEFINED	21
GREENHILL & CO INC	COM	395259104	1908	31400	SH	DEFINED	19
GREIF INC	CL A	397624107	1559	20800	SH	DEFINED	19
GREIF INC	CL A	397624107	4127	55050	SH	DEFINED	3
GREY WOLF INC	COM	397888108	554	71900	SH	DEFINED	19
GREY WOLF INC	COM	397888108	34401	4467640	SH	DEFINED	3
GRILL CONCEPTS INC	COM NEW	398502203	0	1250	SH	DEFINED	18
GROUP 1 AUTOMOTIVE INC	COM	398905109	34237	607691	SH	DEFINED	6
GROUP 1 AUTOMOTIVE INC	COM	398905109	42	750	SH	DEFINED	3
GROUPE CGI INC	CL A SUB VTG	39945C109	146	23613	SH	DEFINED	18
GROUPE CGI INC	CL A SUB VTG	39945C109	2	336	SH	DEFINED	7
GROUPE DANONE	SPONSORED ADR	399449107	21	800	SH	DEFINED	17
GROUPE DANONE	SPONSORED ADR	399449107	30079	1127816	SH	DEFINED	18
GROUPE DANONE	SPONSORED ADR	399449107	475	17800	SH	DEFINED	2
GROUPE DANONE	SPONSORED ADR	399449107	1362	51060	SH	DEFINED	11
GROUPE DANONE	SPONSORED ADR	399449107	1106	41470	SH	DEFINED	20
GRUPO FINANCIERO GALICIA S A	SP ADR 10 SH B	399909100	21673	3467746	SH	DEFINED	22
GRUPO FINANCIERO GALICIA S A	SP ADR 10 SH B	399909100	145	23200	SH	DEFINED	20
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	27425	1420249	SH	DEFINED	18
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	1098	56840	SH	DEFINED	20
GSI COMMERCE INC	COM	36238G102	14	1000	SH	DEFINED	17
GSI GROUP INC CDA	COM	36229U102	5	625	SH	DEFINED	5
GTECH HLDGS CORP	COM	400518106	357	10274	SH	DEFINED	18
GTECH HLDGS CORP	COM	400518106	79	2280	SH	DEFINED	21
GUESS INC	COM	401617105	1075	25750	SH	DEFINED	19
GUESS INC	COM	401617105	142	3413	SH	DEFINED	21
GUESS INC	COM	401617105	12899	308950	SH	DEFINED	3
GUESS INC	COM	401617105	6	146	SH	DEFINED	18
GULFMARK OFFSHORE INC	COM	402629109	3506	135741	SH	DEFINED	6
GYMBOREE CORP	COM	403777105	8325	239490	SH	DEFINED	3
H & E EQUIPMENT SERVICES INC	COM	404030108	271	9211	SH	DEFINED	19
H & Q HEALTHCARE FD	SH BEN INT	404052102	15	883	SH	DEFINED	18
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	81	5231	SH	DEFINED	18
HAEMONETICS CORP	COM	405024100	35108	754859	SH	DEFINED	3
HAIN CELESTIAL GROUP INC	COM	405217100	5642	219028	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	52	2000	SH	DEFINED	17
HAIN CELESTIAL GROUP INC	COM	405217100	48	1871	SH	DEFINED	5
HALLIBURTON CO	COM	406216101	306	4125	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	6839	92152	SH	DEFINED	23
HALLIBURTON CO	COM	406216101	22	291	SH	DEFINED	11

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

HALLIBURTON CO	COM		406216101	104406	1406902	SH	DEFINED	20
HALLIBURTON CO	COM		406216101	135	1815	SH	DEFINED	17
HALLIBURTON CO	COM		406216101	5785	77957	SH	DEFINED	22
HALLIBURTON CO	COM		406216101	44073	593900	SH	DEFINED	21
HALLIBURTON CO	COM		406216101	1071	14435	SH	DEFINED	5
HALLIBURTON CO	NOTE	3.125% 7/1	406216AM3	5125	5125000	PRN	DEFINED	21
HALLIBURTON CO	COM		406216101	6912	93142	SH	DEFINED	19
HALLIBURTON CO	NOTE	3.125% 7/1	406216AM3	120225	600000	PRN	DEFINED	20
HALLIBURTON CO	COM		406216101	17785	239651	SH	DEFINED	3
HALLIBURTON CO	COM		406216101	65671	884938	SH	DEFINED	18
HANCOCK HLDG CO	COM		410120109	6722	120040	SH	DEFINED	3
HANCOCK JOHN PFD INCOME FD I	COM		41013X106	22	1000	SH	DEFINED	18
HANCOCK JOHN PFD INCOME FD I	COM		41021P103	20	1007	SH	DEFINED	18
HANCOCK JOHN TAX-ADV DIV INC	COM		41013V100	194	11250	SH	DEFINED	18
HANDLEMAN CO DEL	COM		410252100	2957	362880	SH	DEFINED	6
HANGER ORTHOPEDIC GROUP INC	COM NEW		41043F208	691	82660	SH	DEFINED	3
HANMI FINL CORP	COM		410495105	233	11976	SH	DEFINED	2
HANMI FINL CORP	COM		410495105	1023	52643	SH	DEFINED	19
HANMI FINL CORP	COM		410495105	8070	415110	SH	DEFINED	3
HANOVER COMPRESSOR CO	COM		410768105	0	12	SH	DEFINED	18
HANOVER INS GROUP INC	COM		410867105	1027	22000	SH	DEFINED	1
HANOVER INS GROUP INC	COM		410867105	25776	543110	SH	DEFINED	6
HANOVER INS GROUP INC	COM		410867105	12	250	SH	DEFINED	5
HANOVER INS GROUP INC	COM		410867105	228	4800	SH	DEFINED	3
HANSON PLC NEW	SPONSORED ADR		411349103	11	187	SH	DEFINED	2
HANSON PLC NEW	SPONSORED ADR		411349103	1	15	SH	DEFINED	18
HARBOR FLA BANCSHARES INC	COM		411901101	5874	156223	SH	DEFINED	1
HARBOR FLA BANCSHARES INC	COM		411901101	93	2500	SH	DEFINED	5
HARLAND JOHN H CO	COM		412693103	5736	131870	SH	DEFINED	18
HARLAND JOHN H CO	COM		412693103	23289	535390	SH	DEFINED	3
HARLAND JOHN H CO	COM		412693103	6977	160395	SH	DEFINED	20
HARLAND JOHN H CO	COM		412693103	27362	629020	SH	DEFINED	6
HARLAND JOHN H CO	COM		412693103	1703	39157	SH	DEFINED	19
HARLEY DAVIDSON INC	COM		412822108	5692	103700	SH	DEFINED	10
HARLEY DAVIDSON INC	COM		412822108	220	4010	SH	DEFINED	21
HARLEY DAVIDSON INC	COM		412822108	191	3476	SH	DEFINED	18
HARLEY DAVIDSON INC	COM		412822108	258	4700	SH	DEFINED	6
HARLEY DAVIDSON INC	COM		412822108	96	1750	SH	DEFINED	2
HARLEY DAVIDSON INC	COM		412822108	121	2200	SH	DEFINED	5
HARLEY DAVIDSON INC	COM		412822108	10563	193167	SH	DEFINED	17
HARLEY DAVIDSON INC	COM		412822108	234	4267	SH	DEFINED	11
HARLEY DAVIDSON INC	COM		412822108	2656	48386	SH	DEFINED	19
HARLEY DAVIDSON INC	COM		412822108	154647	2817400	SH	DEFINED	8
HARLEYSVILLE GROUP INC	COM		412824104	2409	75940	SH	DEFINED	3
HARLEYSVILLE GROUP INC	COM		412824104	12047	379802	SH	DEFINED	6
HARLEYSVILLE NATL CORP PA	COM		412850109	5721	269726	SH	DEFINED	6
HARMAN INTL INDS INC	COM		413086109	115	1350	SH	DEFINED	21
HARMAN INTL INDS INC	COM		413086109	2	20	SH	DEFINED	18
HARMAN INTL INDS INC	COM		413086109	1023	11980	SH	DEFINED	19
HARMAN INTL INDS INC	COM		413086109	17	200	SH	DEFINED	5
HARMONIC INC	COM		413160102	0	21	SH	DEFINED	18
HARRAHS ENTMT INC	COM		413619107	2369	33275	SH	DEFINED	19
HARRAHS ENTMT INC	COM		413619107	3676	51646	SH	DEFINED	5
HARRAHS ENTMT INC	COM		413619107	107	1500	SH	DEFINED	18
HARRAHS ENTMT INC	COM		413619107	245	3449	SH	DEFINED	11
HARRINGTON WEST FINL GROUP I	COM		41383L104	1092	68675	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM		413833104	23	2090	SH	DEFINED	5
HARRIS CORP DEL	COM		413875105	761	18340	SH	DEFINED	20
HARRIS CORP DEL	COM		413875105	22	540	SH	DEFINED	19
HARRIS CORP DEL	COM		413875105	23	548	SH	DEFINED	11
HARRIS CORP DEL	COM		413875105	35696	859934	SH	DEFINED	3
HARRIS CORP DEL	COM		413875105	6	136	SH	DEFINED	18

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

HARRIS CORP DEL	COM	413875105	77	1866	SH	DEFINED	21
HARSCO CORP	COM	415864107	8447	108350	SH	DEFINED	18
HARSCO CORP	COM	415864107	7853	100730	SH	DEFINED	20
HARTE-HANKS INC	COM	416196103	18	700	SH	DEFINED	17
HARTE-HANKS INC	COM	416196103	40	1575	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	4627	54695	SH	DEFINED	19
HARTFORD FINL SVCS GROUP INC	COM	416515104	24988	295361	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	2421	28614	SH	DEFINED	21
HARTFORD FINL SVCS GROUP INC	COM	416515104	755	8926	SH	DEFINED	22
HARTFORD FINL SVCS GROUP INC	COM	416515104	16986	200785	SH	DEFINED	18
HARTFORD FINL SVCS GROUP INC	COM	416515104	12	143	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	53378	630940	SH	DEFINED	20
HARTFORD FINL SVCS GROUP INC	COM	416515104	604	7149	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	860	10161	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	3004	35511	SH	DEFINED	23
HARTFORD FINL SVCS GROUP INC	COM	416515104	6536	77262	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	5694	67310	SH	DEFINED	6
HARTMARX CORP	COM	417119104	2815	469120	SH	DEFINED	6
HARVEY ELECTRONICS INC	COM	417660107	0	2	SH	DEFINED	18
HASBRO INC	COM	418056107	572	31565	SH	DEFINED	19
HASBRO INC	COM	418056107	1	58	SH	DEFINED	2
HASBRO INC	COM	418056107	43522	2403230	SH	DEFINED	20
HASBRO INC	COM	418056107	3021	166809	SH	DEFINED	21
HASBRO INC	COM	418056107	92829	5125867	SH	DEFINED	18
HASBRO INC	COM	418056107	274	15110	SH	DEFINED	3
HASTINGS ENTMT INC	COM	418365102	1380	176893	SH	DEFINED	6
HAVAS	SPONSORED ADR	419313101	1046	209163	SH	DEFINED	20
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1484	53160	SH	DEFINED	3
HAWAIIAN ELEC INDUSTRIES	COM	419870100	140	5000	SH	DEFINED	18
HAWAIIAN ELEC INDUSTRIES	COM	419870100	15	544	SH	DEFINED	11
HAWAIIAN ELEC INDUSTRIES	COM	419870100	112	4004	SH	DEFINED	2
HAWAIIAN ELEC INDUSTRIES	COM	419870100	109	3890	SH	DEFINED	6
HAWAIIAN HOLDINGS INC	COM	419879101	7	2200	SH	DEFINED	2
HAWKINS INC	COM	420261109	221	15747	SH	DEFINED	6
HCA INC	COM	404119109	3171	73495	SH	DEFINED	19
HCA INC	COM	404119109	166	3845	SH	DEFINED	17
HCA INC	COM	404119109	214	4950	SH	DEFINED	11
HCA INC	COM	404119109	31411	727950	SH	DEFINED	6
HCA INC	COM	404119109	1031	23900	SH	DEFINED	20
HCA INC	COM	404119109	7767	180000	SH	DEFINED	7
HCA INC	COM	404119109	6049	140180	SH	DEFINED	3
HCA INC	COM	404119109	26	600	SH	DEFINED	2
HCA INC	COM	404119109	968	22432	SH	DEFINED	18
HCA INC	COM	404119109	559	12955	SH	DEFINED	5
HCC INS HLDGS INC	COM	404132102	168	5645	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	51	1727	SH	DEFINED	18
HCC INS HLDGS INC	COM	404132102	72	2451	SH	DEFINED	21
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	14	250	SH	DEFINED	11
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	1446	26500	SH	DEFINED	3
HEADWATERS INC	COM	42210P102	3060	119700	SH	DEFINED	6
HEADWATERS INC	COM	42210P102	26	1000	SH	DEFINED	11
HEADWATERS INC	COM	42210P102	87	3400	SH	DEFINED	5
HEALTH CARE PPTY INVS INC	COM	421915109	82	3075	SH	DEFINED	5
HEALTH CARE PPTY INVS INC	COM	421915109	49	1816	SH	DEFINED	19
HEALTH CARE PPTY INVS INC	COM	421915109	21	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	130	4854	SH	DEFINED	11
HEALTH CARE PPTY INVS INC	COM	421915109	6819	255002	SH	DEFINED	17
HEALTH CARE PPTY INVS INC	COM	421915109	62	2300	SH	DEFINED	3
HEALTH CARE PPTY INVS INC	COM	421915109	420	15700	SH	DEFINED	18
HEALTH CARE REIT INC	COM	42217K106	2811	80419	SH	DEFINED	17
HEALTH CARE REIT INC	COM	42217K106	6	180	SH	DEFINED	2
HEALTH CARE REIT INC	COM	42217K106	16	450	SH	DEFINED	5

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

HEALTH CARE REIT INC	COM		42217K106	35	1000	SH	DEFINED	18
HEALTH MGMT ASSOC INC NEW	CL A		421933102	20	1000	SH	DEFINED	17
HEALTH MGMT ASSOC INC NEW	CL A		421933102	181	9186	SH	DEFINED	21
HEALTH MGMT ASSOC INC NEW	CL A		421933102	138	7000	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A		421933102	359	18209	SH	DEFINED	18
HEALTH MGMT ASSOC INC NEW	CL A		421933102	9	440	SH	DEFINED	6
HEALTH MGMT ASSOC INC NEW	NOTE	1.500% 8/0	421933AF9	1523	1500000	PRN	DEFINED	14
HEALTH MGMT ASSOC INC NEW	CL A		421933102	3442	174623	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A		421933102	852	43249	SH	DEFINED	19
HEALTH NET INC	COM		42222G108	8289	183500	SH	DEFINED	6
HEALTH NET INC	COM		42222G108	150	3325	SH	DEFINED	11
HEALTH NET INC	COM		42222G108	836	18500	SH	DEFINED	18
HEALTH NET INC	COM		42222G108	9671	214100	SH	DEFINED	21
HEALTH NET INC	COM		42222G108	3189	70600	SH	DEFINED	22
HEALTH NET INC	COM		42222G108	68	1503	SH	DEFINED	5
HEALTH NET INC	COM		42222G108	3035	67200	SH	DEFINED	20
HEALTH NET INC	COM		42222G108	27	600	SH	DEFINED	7
HEALTH NET INC	COM		42222G108	799632	17702734	SH	DEFINED	8
HEALTH NET INC	COM		42222G108	110883	2454800	SH	DEFINED	10
HEALTH NET INC	COM		42222G108	12703	281230	SH	DEFINED	3
HEALTHCARE RLTY TR	COM		421946104	48	1511	SH	DEFINED	18
HEALTHCARE RLTY TR	COM		421946104	115	3600	SH	DEFINED	17
HEALTHTRONICS INC	COM		42222L107	4	575	SH	DEFINED	5
HEALTHWAYS INC	COM		422245100	1	23	SH	DEFINED	18
HEALTHWAYS INC	COM		422245100	20	375	SH	DEFINED	5
HEARST-ARGYLE TELEVISION INC	COM		422317107	1103	50000	SH	DEFINED	20
HEARST-ARGYLE TELEVISION INC	COM		422317107	93	4228	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM		422347104	430	24000	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM		422347104	8595	480152	SH	DEFINED	20
HEARTLAND EXPRESS INC	COM		422347104	2553	142648	SH	DEFINED	18
HEICO CORP NEW	CL A		422806208	4397	185382	SH	DEFINED	18
HEICO CORP NEW	CL A		422806208	5632	237448	SH	DEFINED	20
HEINZ H J CO	COM		423074103	361	8750	SH	DEFINED	6
HEINZ H J CO	COM		423074103	404	9800	SH	DEFINED	21
HEINZ H J CO	COM		423074103	26209	635824	SH	DEFINED	18
HEINZ H J CO	COM		423074103	185	4498	SH	DEFINED	5
HEINZ H J CO	COM		423074103	1104	26771	SH	DEFINED	2
HEINZ H J CO	COM		423074103	8457	205161	SH	DEFINED	17
HEINZ H J CO	COM		423074103	2503	60715	SH	DEFINED	19
HEINZ H J CO	COM		423074103	33	800	SH	DEFINED	4
HEINZ H J CO	COM		423074103	309	7500	SH	DEFINED	1
HEINZ H J CO	COM		423074103	36584	887525	SH	DEFINED	20
HEINZ H J CO	COM		423074103	151	3662	SH	DEFINED	11
HELEN OF TROY CORP LTD	COM		G4388N106	6327	343910	SH	DEFINED	6
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	161	4000	SH	DEFINED	2
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	2023	50123	SH	DEFINED	19
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	50	1250	SH	DEFINED	20
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	41868	1037366	SH	DEFINED	3
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	85	2108	SH	DEFINED	21
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	5	118	SH	DEFINED	18
HELLENIC TELECOM ORGANIZATN	SPONSORED ADR		423325307	13	1200	SH	DEFINED	17
HELMERICH & PAYNE INC	COM		423452101	4	61	SH	DEFINED	18
HELMERICH & PAYNE INC	COM		423452101	30654	508694	SH	DEFINED	3
HELMERICH & PAYNE INC	COM		423452101	639	10610	SH	DEFINED	2
HELMERICH & PAYNE INC	COM		423452101	181	3000	SH	DEFINED	17
HELMERICH & PAYNE INC	COM		423452101	75	1250	SH	DEFINED	20
HELMERICH & PAYNE INC	COM		423452101	66	1094	SH	DEFINED	21
HERBALIFE LTD	COM USD SHS		G4412G101	18043	452210	SH	DEFINED	3
HERBALIFE LTD	COM USD SHS		G4412G101	1349	33800	SH	DEFINED	19
HERCULES INC	COM		427056106	44	2880	SH	DEFINED	17
HERCULES INC	COM		427056106	18276	1197610	SH	DEFINED	6
HERCULES INC	COM		427056106	1680	110067	SH	DEFINED	19

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

HERCULES INC	COM	427056106	12865	843050	SH	DEFINED	3
HERCULES OFFSHORE INC	COM	427093109	1262	36050	SH	DEFINED	3
HERITAGE COMMERCE CORP	COM	426927109	252	10150	SH	DEFINED	3
HERITAGE PPTY INVT TR INC	COM	42725M107	3345	95800	SH	DEFINED	20
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	634	68200	SH	DEFINED	3
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	168	18100	SH	DEFINED	19
HERSHEY CO	COM	427866108	1993	36195	SH	DEFINED	19
HERSHEY CO	COM	427866108	22	400	SH	DEFINED	5
HERSHEY CO	COM	427866108	9814	178205	SH	DEFINED	18
HERSHEY CO	COM	427866108	102	1848	SH	DEFINED	11
HERSHEY CO	COM	427866108	774	14050	SH	DEFINED	17
HERSHEY CO	COM	427866108	829	15049	SH	DEFINED	2
HERSHEY CO	COM	427866108	15809	287078	SH	DEFINED	20
HERSHEY CO	COM	427866108	9331	167195	SH	DEFINED	1
HERSHEY CO	COM	427866108	22	400	SH	DEFINED	4
HESS CORP	COM	42809H107	86	1620	SH	DEFINED	20
HESS CORP	COM	42809H107	602	11400	SH	DEFINED	21
HESS CORP	COM	42809H107	16317	308735	SH	DEFINED	3
HESS CORP	COM	42809H107	767	14520	SH	DEFINED	6
HESS CORP	COM	42809H107	690	13068	SH	DEFINED	17
HESS CORP	COM	42809H107	832	15750	SH	DEFINED	22
HESS CORP	COM	42809H107	2295	43430	SH	DEFINED	19
HESS CORP	COM	42809H107	755	14285	SH	DEFINED	18
HESS CORP	COM	42809H107	928	17550	SH	DEFINED	5
HEWITT ASSOCS INC	COM	42822Q100	4270	189950	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	70631	2229519	SH	DEFINED	10
HEWLETT PACKARD CO	COM	428236103	16003	505145	SH	DEFINED	19
HEWLETT PACKARD CO	COM	428236103	646	20400	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	565353	17845734	SH	DEFINED	8
HEWLETT PACKARD CO	COM	428236103	1697	53552	SH	DEFINED	21
HEWLETT PACKARD CO	COM	428236103	83966	2650458	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	2320	73232	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	57	1800	SH	DEFINED	7
HEWLETT PACKARD CO	COM	428236103	71022	2241872	SH	DEFINED	20
HEWLETT PACKARD CO	COM	428236103	8457	266948	SH	DEFINED	18
HEWLETT PACKARD CO	COM	428236103	678	21400	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	49932	1576152	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	12574	396922	SH	DEFINED	22
HEWLETT PACKARD CO	COM	428236103	982	31000	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	10439	329526	SH	DEFINED	23
HEWLETT PACKARD CO	COM	428236103	6174	194877	SH	DEFINED	17
HEWLETT PACKARD CO	COM	428236103	3018	95255	SH	DEFINED	5
HEWLETT PACKARD CO	COM	428236103	10200	15000	CALL	DEFINED	13
HEXCEL CORP NEW	COM	428291108	628	40000	SH	DEFINED	5
HEXCEL CORP NEW	COM	428291108	9	600	SH	DEFINED	18
HI-TECH PHARMACAL INC	COM	42840B101	1710	103185	SH	DEFINED	3
HIBBETT SPORTING GOODS INC	COM	428565105	2266	94800	SH	DEFINED	20
HIBBETT SPORTING GOODS INC	COM	428565105	26	1095	SH	DEFINED	18
HICKORY TECH CORP	COM	429060106	1475	210673	SH	DEFINED	6
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	1	107	SH	DEFINED	18
HIGHLAND HOSPITALITY CORP	COM	430141101	9	624	SH	DEFINED	19
HIGHLAND HOSPITALITY CORP	COM	430141101	10557	749770	SH	DEFINED	3
HIGHWOODS PPTYS INC	COM	431284108	163	4500	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	51	1400	SH	DEFINED	5
HIGHWOODS PPTYS INC	COM	431284108	5025	138900	SH	DEFINED	20
HILB ROGAL & HOBBS CO	COM	431294107	4	103	SH	DEFINED	18
HILB ROGAL & HOBBS CO	COM	431294107	6126	164015	SH	DEFINED	1
HILB ROGAL & HOBBS CO	COM	431294107	1979	53100	SH	DEFINED	6
HILB ROGAL & HOBBS CO	COM	431294107	205	5502	SH	DEFINED	21
HILLENBRAND INDS INC	COM	431573104	44	910	SH	DEFINED	18
HILLENBRAND INDS INC	COM	431573104	312	6433	SH	DEFINED	2
HILLENBRAND INDS INC	COM	431573104	2086	43000	SH	DEFINED	3

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

HILLENBRAND INDS INC	COM		431573104	306	6300	SH	DEFINED	20
HILTON HOTELS CORP	COM		432848109	769	27187	SH	DEFINED	17
HILTON HOTELS CORP	COM		432848109	1101	38925	SH	DEFINED	5
HILTON HOTELS CORP	COM		432848109	1685	59575	SH	DEFINED	19
HILTON HOTELS CORP	COM		432848109	13234	467950	SH	DEFINED	3
HILTON HOTELS CORP	COM		432848109	19180	678232	SH	DEFINED	18
HILTON HOTELS CORP	COM		432848109	28	1000	SH	DEFINED	11
HILTON HOTELS CORP	NOTE	3.375% 4/1	432848AZ2	6125	6125000	PRN	DEFINED	21
HILTON HOTELS CORP	NOTE	3.375% 4/1	432848AZ2	92225	700000	PRN	DEFINED	20
HILTON HOTELS CORP	COM		432848109	4057	143450	SH	DEFINED	22
HITACHI LIMITED	ADR	10 COM	433578507	28438	439791	SH	DEFINED	6
HITACHI LIMITED	ADR	10 COM	433578507	1341	20455	SH	DEFINED	17
HITACHI LIMITED	ADR	10 COM	433578507	33	500	SH	DEFINED	18
HITACHI LIMITED	ADR	10 COM	433578507	28	425	SH	DEFINED	11
HMN FINL INC	COM		40424G108	1112	31950	SH	DEFINED	6
HMS HLDGS CORP	COM		40425J101	21	1960	SH	DEFINED	5
HNI CORP	COM		404251100	75	1650	SH	DEFINED	21
HOLLIS-EDEN PHARMACEUTICALS	COM		435902101	5	1075	SH	DEFINED	5
HOLLY CORP	COM	PAR \$0.01	435758305	68039	1411594	SH	DEFINED	3
HOLLY CORP	COM	PAR \$0.01	435758305	30	624	SH	DEFINED	18
HOLLY CORP	COM	PAR \$0.01	435758305	1711	35500	SH	DEFINED	19
HOLLY CORP	COM	PAR \$0.01	435758305	3	64	SH	DEFINED	2
HOLOGIC INC	COM		436440101	178	3600	SH	DEFINED	20
HOLOGIC INC	COM		436440101	1970	39901	SH	DEFINED	3
HOME DEPOT INC	COM		437076102	4557	127317	SH	DEFINED	2
HOME DEPOT INC	COM		437076102	890945	24893696	SH	DEFINED	18
HOME DEPOT INC	COM		437076102	14906	416492	SH	DEFINED	19
HOME DEPOT INC	COM		437076102	112946	3155800	SH	DEFINED	10
HOME DEPOT INC	COM		437076102	783219	21883740	SH	DEFINED	8
HOME DEPOT INC	COM		437076102	11206	313117	SH	DEFINED	22
HOME DEPOT INC	COM		437076102	36	1000	SH	DEFINED	4
HOME DEPOT INC	COM		437076102	80143	2239257	SH	DEFINED	21
HOME DEPOT INC	COM		437076102	4784	133680	SH	DEFINED	7
HOME DEPOT INC	COM		437076102	29372	821419	SH	DEFINED	17
HOME DEPOT INC	COM		437076102	431442	12054831	SH	DEFINED	20
HOME DEPOT INC	COM		437076102	30195	843670	SH	DEFINED	6
HOME DEPOT INC	COM		437076102	4883	136441	SH	DEFINED	5
HOME DEPOT INC	COM		437076102	9004	251592	SH	DEFINED	23
HOME DEPOT INC	COM		437076102	1108	30876	SH	DEFINED	1
HOME DEPOT INC	COM		437076102	36617	1023094	SH	DEFINED	3
HOME DEPOT INC	COM		437076102	476	13300	SH	DEFINED	11
HOME PROPERTIES INC	COM		437306103	5685	102410	SH	DEFINED	3
HOME PROPERTIES INC	COM		437306103	472	8500	SH	DEFINED	18
HOME PROPERTIES INC	COM		437306103	2066	37220	SH	DEFINED	19
HONDA MOTOR LTD	AMERN	SHS	438128308	16	500	SH	DEFINED	5
HONDA MOTOR LTD	AMERN	SHS	438128308	129	4059	SH	DEFINED	2
HONDA MOTOR LTD	AMERN	SHS	438128308	1299	40830	SH	DEFINED	20
HONDA MOTOR LTD	AMERN	SHS	438128308	2520	79200	SH	DEFINED	6
HONDA MOTOR LTD	AMERN	SHS	438128308	24365	765703	SH	DEFINED	18
HONDA MOTOR LTD	AMERN	SHS	438128308	48	1500	SH	DEFINED	4
HONEYWELL INTL INC	COM		438516106	9264	229888	SH	DEFINED	2
HONEYWELL INTL INC	COM		438516106	283810	7042442	SH	DEFINED	18
HONEYWELL INTL INC	COM		438516106	578	14350	SH	DEFINED	11
HONEYWELL INTL INC	COM		438516106	53244	1321182	SH	DEFINED	6
HONEYWELL INTL INC	COM		438516106	7057	175100	SH	DEFINED	7
HONEYWELL INTL INC	COM		438516106	9504	235832	SH	DEFINED	21
HONEYWELL INTL INC	COM		438516106	14347	356009	SH	DEFINED	3
HONEYWELL INTL INC	COM		438516106	12537	311086	SH	DEFINED	4
HONEYWELL INTL INC	COM		438516106	5065	125687	SH	DEFINED	5
HONEYWELL INTL INC	COM		438516106	2272	56365	SH	DEFINED	17
HONEYWELL INTL INC	COM		438516106	247729	6147129	SH	DEFINED	20
HONEYWELL INTL INC	COM		438516106	7612	188878	SH	DEFINED	19

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

HOOKEER FURNITURE CORP	COM	439038100	980	58411	SH	DEFINED	6
HOOKEER FURNITURE CORP	COM	439038100	5	275	SH	DEFINED	5
HORACE MANN EDUCATORS CORP N	COM	440327104	127	7500	SH	DEFINED	18
HORACE MANN EDUCATORS CORP N	COM	440327104	208	12300	SH	DEFINED	21
HORACE MANN EDUCATORS CORP N	COM	440327104	18026	1063460	SH	DEFINED	6
HORIZON LINES INC	COM	44044K101	192	12000	SH	DEFINED	3
HORMEL FOODS CORP	COM	440452100	403	10860	SH	DEFINED	21
HORMEL FOODS CORP	COM	440452100	2044	55030	SH	DEFINED	3
HORMEL FOODS CORP	COM	440452100	3987	107352	SH	DEFINED	18
HORMEL FOODS CORP	COM	440452100	19673	529694	SH	DEFINED	20
HOSPIRA INC	COM	441060100	61	1420	SH	DEFINED	5
HOSPIRA INC	COM	441060100	797	18542	SH	DEFINED	20
HOSPIRA INC	COM	441060100	1031	24001	SH	DEFINED	17
HOSPIRA INC	COM	441060100	1206	28095	SH	DEFINED	19
HOSPIRA INC	COM	441060100	50	1166	SH	DEFINED	2
HOSPIRA INC	COM	441060100	449	10447	SH	DEFINED	18
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	840	19125	SH	DEFINED	17
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	107	2431	SH	DEFINED	19
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	17	390	SH	DEFINED	20
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	86	1960	SH	DEFINED	5
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	3841	87459	SH	DEFINED	3
HOST HOTELS & RESORTS INC	COM	44107P104	2	82	SH	DEFINED	7
HOST HOTELS & RESORTS INC	COM	44107P104	28	1276	SH	DEFINED	2
HOST HOTELS & RESORTS INC	COM	44107P104	204	9325	SH	DEFINED	19
HOST HOTELS & RESORTS INC	COM	44107P104	20542	939249	SH	DEFINED	20
HOST HOTELS & RESORTS INC	COM	44107P104	3132	143216	SH	DEFINED	23
HOST HOTELS & RESORTS INC	COM	44107P104	6423	293695	SH	DEFINED	18
HOST HOTELS & RESORTS INC	COM	44107P104	3755	171700	SH	DEFINED	22
HOST HOTELS & RESORTS INC	COM	44107P104	33497	1531634	SH	DEFINED	3
HOST HOTELS & RESORTS INC	COM	44107P104	17	800	SH	DEFINED	5
HOST HOTELS & RESORTS INC	COM	44107P104	780	35659	SH	DEFINED	17
HOUSTON EXPL CO	COM	442120101	58899	962554	SH	DEFINED	6
HOVNIANIAN ENTERPRISES INC	CL A	442487203	18932	629385	SH	DEFINED	8
HOVNIANIAN ENTERPRISES INC	CL A	442487203	3622	120400	SH	DEFINED	3
HRPT PPTYS TR	COM SH BEN INT	40426W101	5	400	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	95	8215	SH	DEFINED	18
HRPT PPTYS TR	COM SH BEN INT	40426W101	22	1875	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	25949	293707	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	278	3150	SH	DEFINED	6
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	9	400	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	41	465	SH	DEFINED	5
HSBC HLDGS PLC	SPON ADR NEW	404280406	1761	19931	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	1411	15974	SH	DEFINED	20
HSBC HLDGS PLC	SPON ADR NEW	404280406	728	8236	SH	DEFINED	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	1	15	SH	DEFINED	7
HSBC HLDGS PLC	SPON ADR NEW	404280406	174	1964	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	143	1616	SH	DEFINED	21
HUB GROUP INC	CL A	443320106	5100	207927	SH	DEFINED	3
HUBBELL INC	CL B	443510201	238	5000	SH	DEFINED	5
HUBBELL INC	CL B	443510201	219	4592	SH	DEFINED	17
HUBBELL INC	CL B	443510201	298	6246	SH	DEFINED	11
HUBBELL INC	CL B	443510201	62	1303	SH	DEFINED	18
HUBBELL INC	CL B	443510201	167	3500	SH	DEFINED	2
HUDSON CITY BANCORP	COM	443683107	236	17670	SH	DEFINED	5
HUDSON CITY BANCORP	COM	443683107	57482	4312200	SH	DEFINED	21
HUDSON CITY BANCORP	COM	443683107	10178	763561	SH	DEFINED	18
HUDSON CITY BANCORP	COM	443683107	57494	4313100	SH	DEFINED	20
HUDSON CITY BANCORP	COM	443683107	363	27000	SH	DEFINED	1
HUDSON HIGHLAND GROUP INC	COM	443792106	64	5948	SH	DEFINED	20
HUDSON HIGHLAND GROUP INC	COM	443792106	11	980	SH	DEFINED	5
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	119	4002	SH	DEFINED	18
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	1036	34872	SH	DEFINED	3

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

HUGOTON RTY TR TEX	UNIT BEN INT	444717102	1	20	SH	DEFINED	1
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	3	96	SH	DEFINED	5
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	0	15	SH	DEFINED	6
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	1	46	SH	DEFINED	17
HUMAN GENOME SCIENCES INC	COM	444903108	31	2900	SH	DEFINED	2
HUMANA INC	COM	444859102	5316	99000	SH	DEFINED	10
HUMANA INC	COM	444859102	76415	1423000	SH	DEFINED	8
HUMANA INC	COM	444859102	5821	108400	SH	DEFINED	6
HUMANA INC	COM	444859102	19	350	SH	DEFINED	17
HUMANA INC	COM	444859102	1629	30331	SH	DEFINED	19
HUMANA INC	COM	444859102	35815	666951	SH	DEFINED	3
HUMANA INC	COM	444859102	193	3585	SH	DEFINED	18
HUMANA INC	COM	444859102	1874	34900	SH	DEFINED	22
HUMANA INC	COM	444859102	1283	23900	SH	DEFINED	21
HUMANA INC	COM	444859102	437	8141	SH	DEFINED	20
HUNT J B TRANS SVCS INC	COM	445658107	3988	160100	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	2094	84060	SH	DEFINED	3
HUNTINGTON BANCSHARES INC	COM	446150104	40	1716	SH	DEFINED	18
HUNTINGTON BANCSHARES INC	COM	446150104	820	34785	SH	DEFINED	20
HUNTINGTON BANCSHARES INC	COM	446150104	1046	44342	SH	DEFINED	19
HUNTINGTON BANCSHARES INC	COM	446150104	47	1995	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	5604	237661	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	448	18992	SH	DEFINED	6
HUNTSMAN CORP	COM	447011107	9421	543925	SH	DEFINED	6
HUNTSMAN CORP	PFD MND CV 5%	447011206	583	15000	SH	DEFINED	7
HURCO COMPANIES INC	COM	447324104	1657	64500	SH	DEFINED	3
HUTCHINSON TECHNOLOGY INC	COM	448407106	9658	446510	SH	DEFINED	6
HUTTIG BLDG PRODS INC	COM	448451104	3	309	SH	DEFINED	2
HYPERCOM CORP	COM	44913M105	2967	317300	SH	DEFINED	3
HYPERION SOLUTIONS CORP	COM	44914M104	1097	39731	SH	DEFINED	19
HYPERION SOLUTIONS CORP	COM	44914M104	1	45	SH	DEFINED	18
HYPERION SOLUTIONS CORP	COM	44914M104	24	855	SH	DEFINED	17
HYPERION SOLUTIONS CORP	COM	44914M104	84	3052	SH	DEFINED	21
HYPERION SOLUTIONS CORP	COM	44914M104	9316	337525	SH	DEFINED	3
I-FLOW CORP	COM NEW	449520303	16	1500	SH	DEFINED	17
I-MANY INC	COM	44973Q103	25	10425	SH	DEFINED	5
I2 TECHNOLOGIES INC	COM NEW	465754208	106	8400	SH	DEFINED	3
IAC INTERACTIVECORP	COM NEW	44919P300	261	9850	SH	DEFINED	11
IAC INTERACTIVECORP	COM NEW	44919P300	5960	225000	SH	DEFINED	7
IAC INTERACTIVECORP	COM NEW	44919P300	56873	2146958	SH	DEFINED	21
IAC INTERACTIVECORP	COM NEW	44919P300	657	24805	SH	DEFINED	6
IAC INTERACTIVECORP	COM NEW	44919P300	1	37	SH	DEFINED	2
IAC INTERACTIVECORP	COM NEW	44919P300	466	17587	SH	DEFINED	17
IAC INTERACTIVECORP	COM NEW	44919P300	185430	7000000	SH	DEFINED	13
IAC INTERACTIVECORP	COM NEW	44919P300	152210	5745950	SH	DEFINED	10
IAC INTERACTIVECORP	COM NEW	44919P300	1343013	50698865	SH	DEFINED	8
IAC INTERACTIVECORP	COM NEW	44919P300	141	5325	SH	DEFINED	19
IAC INTERACTIVECORP	COM NEW	44919P300	152771	5767120	SH	DEFINED	20
IAC INTERACTIVECORP	COM NEW	44919P300	325846	12300722	SH	DEFINED	18
IAMGOLD CORP	COM	450913108	9087	1018700	SH	DEFINED	7
IBERIABANK CORP	COM	450828108	6643	115452	SH	DEFINED	6
IBERIABANK CORP	COM	450828108	1915	32825	SH	DEFINED	1
IBERIABANK CORP	COM	450828108	2751	47809	SH	DEFINED	20
IBERIABANK CORP	COM	450828108	2116	36766	SH	DEFINED	18
IBIS TECHNOLOGY CORP	COM	450909106	10	3000	SH	DEFINED	5
ICICI BK LTD	ADR	45104G104	2332	98600	SH	DEFINED	3
ICICI BK LTD	ADR	45104G104	12	500	SH	DEFINED	11
ICICI BK LTD	ADR	45104G104	17	700	SH	DEFINED	17
ICO INC NEW	COM	449293109	21	4190	SH	DEFINED	5
ICOS CORP	COM	449295104	246	11180	SH	DEFINED	3
ICT GROUP INC	COM	44929Y101	326	13300	SH	DEFINED	19
ICT GROUP INC	COM	44929Y101	5668	231060	SH	DEFINED	3

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

ICU MED INC	COM	44930G107	3027	71670	SH	DEFINED	3
IDACORP INC	COM	451107106	9	267	SH	DEFINED	17
IDACORP INC	COM	451107106	2984	87020	SH	DEFINED	6
IDACORP INC	COM	451107106	10	299	SH	DEFINED	18
IDACORP INC	COM	451107106	27	800	SH	DEFINED	3
IDEX CORP	COM	45167R104	11614	246054	SH	DEFINED	20
IDEX CORP	COM	45167R104	57	1200	SH	DEFINED	2
IDEX CORP	COM	45167R104	8090	171400	SH	DEFINED	21
IDEX CORP	COM	45167R104	10653	225708	SH	DEFINED	18
IDEX CORP	COM	45167R104	2945	62400	SH	DEFINED	17
IDEX CORP	COM	45167R104	9113	195220	SH	DEFINED	1
IDEXX LABS INC	COM	45168D104	134	1790	SH	DEFINED	5
IDEXX LABS INC	COM	45168D104	18268	243150	SH	DEFINED	20
IDEXX LABS INC	COM	45168D104	98	1300	SH	DEFINED	18
IHOP CORP	COM	449623107	96	2000	SH	DEFINED	17
IHS INC	CL A	451734107	397	13400	SH	DEFINED	18
IHS INC	CL A	451734107	4685	158100	SH	DEFINED	21
IHS INC	CL A	451734107	3748	126500	SH	DEFINED	20
IKON OFFICE SOLUTIONS INC	COM	451713101	9225	732180	SH	DEFINED	3
IKON OFFICE SOLUTIONS INC	COM	451713101	5523	438294	SH	DEFINED	18
IKON OFFICE SOLUTIONS INC	COM	451713101	17866	1417920	SH	DEFINED	6
IKON OFFICE SOLUTIONS INC	COM	451713101	6123	485916	SH	DEFINED	20
IKON OFFICE SOLUTIONS INC	COM	451713101	992	78700	SH	DEFINED	19
ILLINOIS TOOL WKS INC	COM	452308109	12888	271334	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	673	14172	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	3138	66055	SH	DEFINED	18
ILLINOIS TOOL WKS INC	COM	452308109	10790	227154	SH	DEFINED	20
ILLINOIS TOOL WKS INC	COM	452308109	29	600	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	3543	74593	SH	DEFINED	19
ILLINOIS TOOL WKS INC	COM	452308109	1950	41060	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	162	3412	SH	DEFINED	11
ILLINOIS TOOL WKS INC	COM	452308109	3517	74044	SH	DEFINED	17
ILLINOIS TOOL WKS INC	COM	452308109	62	1300	SH	DEFINED	5
ILLUMINA INC	COM	452327109	8375	282361	SH	DEFINED	3
IMAGE ENTMT INC	COM NEW	452439201	36	10000	SH	DEFINED	5
IMATION CORP	COM	45245A107	4660	113530	SH	DEFINED	3
IMATION CORP	COM	45245A107	12	300	SH	DEFINED	5
IMATION CORP	COM	45245A107	5	131	SH	DEFINED	18
IMATION CORP	COM	45245A107	99	2400	SH	DEFINED	11
IMATION CORP	COM	45245A107	1089	26521	SH	DEFINED	19
IMCLONE SYS INC	COM	45245W109	2073	53652	SH	DEFINED	21
IMCLONE SYS INC	COM	45245W109	2239	57940	SH	DEFINED	3
IMCLONE SYS INC	COM	45245W109	140735	3642206	SH	DEFINED	18
IMCLONE SYS INC	COM	45245W109	65470	1694350	SH	DEFINED	8
IMCLONE SYS INC	COM	45245W109	230730	5971275	SH	DEFINED	20
IMMUNICON CORP DEL	COM	45260A107	31	6000	SH	DEFINED	11
IMPAC MTG HLDGS INC	COM	45254P102	1169	104600	SH	DEFINED	3
IMPERIAL OIL LTD	COM NEW	453038408	13945	380280	SH	DEFINED	7
IMPERIAL OIL LTD	COM NEW	453038408	579	15870	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	32	882	SH	DEFINED	18
IMPERIAL OIL LTD	COM NEW	453038408	1915	52450	SH	DEFINED	3
IMPERIAL SUGAR CO NEW	COM NEW	453096208	194	8196	SH	DEFINED	21
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	62	1000	SH	DEFINED	17
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	27	445	SH	DEFINED	18
IMS HEALTH INC	COM	449934108	301	11200	SH	DEFINED	20
IMS HEALTH INC	COM	449934108	135	5025	SH	DEFINED	11
IMS HEALTH INC	COM	449934108	3	100	SH	DEFINED	18
IMS HEALTH INC	COM	449934108	980	36495	SH	DEFINED	19
IMS HEALTH INC	COM	449934108	57	2134	SH	DEFINED	5
IMS HEALTH INC	COM	449934108	6641	247334	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	96	3582	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	119	4440	SH	DEFINED	3

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

INCO LTD	COM	453258402	1056	16020	SH	DEFINED	5
INCO LTD	COM	453258402	13	200	SH	DEFINED	18
INCO LTD	COM	453258402	185	2800	SH	DEFINED	20
INCO LTD	COM	453258402	4043	61175	SH	DEFINED	7
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	0	20500000	PRN	DEFINED	20
INDEPENDENT BANK CORP MASS	COM	453836108	39	1200	SH	DEFINED	5
INDEVUS PHARMACEUTICALS INC	COM	454072109	5	1000	SH	DEFINED	5
INDEVUS PHARMACEUTICALS INC	COM	454072109	939	171610	SH	DEFINED	3
INDIA FD INC	COM	454089103	35	750	SH	DEFINED	18
INDUSTRIAL SVCS AMER INC FLA	COM	456314103	89	15426	SH	DEFINED	6
INDYMAC BANCORP INC	COM	456607100	52499	1145020	SH	DEFINED	6
INERGY L P	UNIT LTD PTNR	456615103	0	10	SH	DEFINED	7
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	6	527	SH	DEFINED	18
INFINITY PPTY & CAS CORP	COM	45665Q103	31481	767823	SH	DEFINED	6
INFINITY PPTY & CAS CORP	COM	45665Q103	704	17162	SH	DEFINED	19
INFINITY PPTY & CAS CORP	COM	45665Q103	49	1201	SH	DEFINED	18
INFORMATICA CORP	COM	45666Q102	30	2300	SH	DEFINED	5
INFORMATICA CORP	COM	45666Q102	36	2725	SH	DEFINED	18
INFORMATICA CORP	COM	45666Q102	11954	908360	SH	DEFINED	3
INFORMATICA CORP	COM	45666Q102	2478	188300	SH	DEFINED	20
INFORMATICA CORP	COM	45666Q102	908	69000	SH	DEFINED	19
INFOSPACE INC	COM NEW	45678T201	124	5448	SH	DEFINED	20
INFOSPACE INC	COM NEW	45678T201	13013	574010	SH	DEFINED	6
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	420	5500	SH	DEFINED	3
INFOUSA INC NEW	COM	456818301	12480	1210471	SH	DEFINED	6
INFOUSA INC NEW	COM	456818301	2438	236510	SH	DEFINED	3
INFRASOURCE SVCS INC	COM	45684P102	8029	440900	SH	DEFINED	3
ING CLARION GLB RE EST INCM	COM	44982G104	22	1243	SH	DEFINED	18
ING CLARION REAL EST INCOME	COM SHS	449788108	0	4	SH	DEFINED	18
ING GLBL ADV & PREM OPP FUND	COM	44982N109	9	472	SH	DEFINED	18
ING GLOBAL EQTY DIV & PREM O	COM	45684E107	0	8	SH	DEFINED	18
ING GROEP N V	SPONSORED ADR	456837103	125	3175	SH	DEFINED	21
ING GROEP N V	SPONSORED ADR	456837103	30703	780851	SH	DEFINED	18
ING GROEP N V	SPONSORED ADR	456837103	455	11565	SH	DEFINED	2
ING GROEP N V	SPONSORED ADR	456837103	122	3109	SH	DEFINED	17
ING GROEP N V	SPONSORED ADR	456837103	1237	31470	SH	DEFINED	20
ING GROEP N V	SPONSORED ADR	456837103	5056	128589	SH	DEFINED	6
ING PRIME RATE TR	SH BEN INT	44977W106	11	1526	SH	DEFINED	18
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4825	112795	SH	DEFINED	3
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2563	59908	SH	DEFINED	19
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	195	4560	SH	DEFINED	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	434	10136	SH	DEFINED	5
INGLES MKTS INC	CL A	457030104	9	514	SH	DEFINED	17
INGLES MKTS INC	CL A	457030104	2559	150547	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	2093	115456	SH	DEFINED	18
INGRAM MICRO INC	CL A	457153104	3122	172180	SH	DEFINED	3
INGRAM MICRO INC	CL A	457153104	2	125	SH	DEFINED	5
INGRAM MICRO INC	CL A	457153104	26559	1464930	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	7	390	SH	DEFINED	19
INGRAM MICRO INC	CL A	457153104	17600	970790	SH	DEFINED	20
INHALE THERAPEUTIC SYS INC	NOTE 3.500%10/1	457191AH7	0	12000000	PRN	DEFINED	20
INLAND REAL ESTATE CORP	COM NEW	457461200	186	12520	SH	DEFINED	3
INNKEEPERS USA TR	COM	4576J0104	567	32792	SH	DEFINED	17
INNKEEPERS USA TR	COM	4576J0104	35	2000	SH	DEFINED	2
INNKEEPERS USA TR	COM	4576J0104	8310	480900	SH	DEFINED	3
INPUT/OUTPUT INC	COM	457652105	2089	221100	SH	DEFINED	20
INPUT/OUTPUT INC	COM	457652105	2584	273470	SH	DEFINED	18
INSIGHT ENTERPRISES INC	COM	45765U103	1293	67900	SH	DEFINED	3
INSIGHT ENTERPRISES INC	COM	45765U103	2022	106116	SH	DEFINED	19
INSMED INC	COM NEW	457669208	7	4375	SH	DEFINED	17
INSTEEL INDUSTRIES INC	COM	45774W108	409	16900	SH	DEFINED	19
INSTEEL INDUSTRIES INC	COM	45774W108	2024	83620	SH	DEFINED	3

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

INTEGRA BK CORP	COM		45814P105	1773	81531	SH	DEFINED	6
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	3883	100050	SH	DEFINED	3
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	1	34	SH	DEFINED	18
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	86	2225	SH	DEFINED	21
INTEGRATED DEVICE TECHNOLOGY	COM		458118106	394	27800	SH	DEFINED	20
INTEGRATED SILICON SOLUTION	COM		45812P107	5	901	SH	DEFINED	2
INTEL CORP	COM		458140100	7007	368770	SH	DEFINED	7
INTEL CORP	COM		458140100	3295	173900	SH	DEFINED	10
INTEL CORP	COM		458140100	9852	518508	SH	DEFINED	21
INTEL CORP	COM		458140100	312823	16464369	SH	DEFINED	20
INTEL CORP	COM		458140100	11219	590470	SH	DEFINED	4
INTEL CORP	COM		458140100	44919	2364170	SH	DEFINED	6
INTEL CORP	COM		458140100	779644	41033895	SH	DEFINED	18
INTEL CORP	COM		458140100	1507	79331	SH	DEFINED	23
INTEL CORP	COM		458140100	33566	1771283	SH	DEFINED	2
INTEL CORP	COM		458140100	1590	83689	SH	DEFINED	5
INTEL CORP	COM		458140100	15538	817798	SH	DEFINED	3
INTEL CORP	COM		458140100	20419	1074693	SH	DEFINED	19
INTEL CORP	COM		458140100	17029	896257	SH	DEFINED	1
INTEL CORP	COM		458140100	100172	5286100	SH	DEFINED	8
INTEL CORP	COM		458140100	849	44673	SH	DEFINED	11
INTEL CORP	COM		458140100	51555	2721395	SH	DEFINED	17
INTER TEL INC	COM		458372109	13854	657804	SH	DEFINED	6
INTERCONTINENTALEXCHANGE INC	COM		45865V100	213	3675	SH	DEFINED	5
INTERDIGITAL COMMUNICATIONS	COM		45866A105	17	500	SH	DEFINED	17
INTERDIGITAL COMMUNICATIONS	COM		45866A105	7593	217490	SH	DEFINED	3
INTERFACE INC	CL A		458665106	8298	724677	SH	DEFINED	3
INTERGRAPH CORP	COM		458683109	14867	472130	SH	DEFINED	20
INTERGRAPH CORP	COM		458683109	236	7500	SH	DEFINED	3
INTERGRAPH CORP	COM		458683109	904	28700	SH	DEFINED	19
INTERGRAPH CORP	COM		458683109	2410	76525	SH	DEFINED	18
INTERLINE BRANDS INC	COM		458743101	1032	44130	SH	DEFINED	3
INTERMEC INC	COM		458786100	2303	100400	SH	DEFINED	20
INTERMEDIATE MUNI FD INC	COM		45880P104	1	121	SH	DEFINED	18
INTERMUNE INC	NOTE	0.250% 3/0	45884XAC7	2800	2800000	PRN	DEFINED	21
INTERMUNE INC	NOTE	0.250% 3/0	45884XAC7	0	5290000	PRN	DEFINED	20
INTERMUNE INC	COM		45884X103	4810	292430	SH	DEFINED	20
INTERMUNE INC	COM		45884X103	6621	402520	SH	DEFINED	21
INTERMUNE INC	COM		45884X103	580	35230	SH	DEFINED	18
INTERNATIONAL ASSETS HLDG CO	COM		459028106	7	400	SH	DEFINED	18
INTERNATIONAL BANCSHARES COR	COM		459044103	15690	570974	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM		459200101	38014	495117	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM		459200101	228024	2968283	SH	DEFINED	18
INTERNATIONAL BUSINESS MACHS	COM		459200101	1802	23457	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM		459200101	51053	664584	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM		459200101	20595	268089	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM		459200101	240987	3137032	SH	DEFINED	20
INTERNATIONAL BUSINESS MACHS	COM		459200101	6994	91045	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM		459200101	3559	46302	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM		459200101	60662	789670	SH	DEFINED	10
INTERNATIONAL BUSINESS MACHS	COM		459200101	470	6115	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM		459200101	9653	125652	SH	DEFINED	23
INTERNATIONAL BUSINESS MACHS	COM		459200101	1176	15313	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM		459200101	22497	292847	SH	DEFINED	19
INTERNATIONAL BUSINESS MACHS	COM		459200101	53825	700664	SH	DEFINED	21
INTERNATIONAL BUSINESS MACHS	COM		459200101	134028	1744691	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM		459200101	6235	81159	SH	DEFINED	22
INTERNATIONAL BUSINESS MACHS	COM		459200101	505779	6583956	SH	DEFINED	8
INTERNATIONAL DISPLAYWORKS I	COM		459412102	1931	371300	SH	DEFINED	20
INTERNATIONAL DISPLAYWORKS I	COM		459412102	522	100400	SH	DEFINED	18
INTERNATIONAL DISPLAYWORKS I	COM		459412102	109	20900	SH	DEFINED	21
INTERNATIONAL FLAVORS&FRAGRA	COM		459506101	29354	832977	SH	DEFINED	20

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

INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	11	300	SH	DEFINED	2
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	194	5500	SH	DEFINED	5
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	504	14295	SH	DEFINED	19
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	25813	732500	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	39	1100	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM	459902102	546	14393	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	11067	291700	SH	DEFINED	8
INTERNATIONAL GAME TECHNOLOG	COM	459902102	338	8900	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	326	8600	SH	DEFINED	10
INTERNATIONAL GAME TECHNOLOG	COM	459902102	147	3886	SH	DEFINED	18
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2312	60942	SH	DEFINED	19
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3684	97090	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM	459902102	56	1500	SH	DEFINED	1
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	39993	766179	SH	DEFINED	6
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	5	89	SH	DEFINED	18
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	1742	32915	SH	DEFINED	17
INTERNATIONAL RECTIFIER CORP	COM	460254105	26	670	SH	DEFINED	6
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	32	2400	SH	DEFINED	18
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	58688	1265650	SH	DEFINED	8
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	9	200	SH	DEFINED	2
INTERNET CAP GROUP INC	COM NEW	46059C205	1	90	SH	DEFINED	17
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	5	100	SH	DEFINED	2
INTERNET SEC SYS INC	COM	46060X107	4	200	SH	DEFINED	2
INTERNET SEC SYS INC	COM	46060X107	11310	600000	SH	DEFINED	21
INTERNET SEC SYS INC	COM	46060X107	2807	148910	SH	DEFINED	18
INTERNET SEC SYS INC	COM	46060X107	15169	804700	SH	DEFINED	20
INTERNET SEC SYS INC	COM	46060X107	187	9900	SH	DEFINED	5
INTERPOOL INC	COM	46062R108	5831	262400	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	1	139	SH	DEFINED	2
INTERPUBLIC GROUP COS INC	COM	460690100	44	5215	SH	DEFINED	17
INTERPUBLIC GROUP COS INC	COM	460690100	207	24797	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	80513	9642244	SH	DEFINED	20
INTERPUBLIC GROUP COS INC	COM	460690100	5632	674477	SH	DEFINED	21
INTERPUBLIC GROUP COS INC	COM	460690100	153039	18328003	SH	DEFINED	18
INTERPUBLIC GROUP COS INC	COM	460690100	248	29758	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	251	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	1466	175578	SH	DEFINED	19
INTERSECTIONS INC	COM	460981301	2847	262377	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	5	211	SH	DEFINED	18
INTERSIL CORP	CL A	46069S109	204	8760	SH	DEFINED	6
INTERSTATE HOTELS & RESRTS I	COM	46088S106	36	3900	SH	DEFINED	6
INTERSTATE HOTELS & RESRTS I	COM	46088S106	917	98690	SH	DEFINED	3
INTERTAPE POLYMER GROUP INC	COM	460919103	13	1850	SH	DEFINED	7
INTERVEST BANCSHARES CORP	CL A	460927106	255	6300	SH	DEFINED	19
INTERVEST BANCSHARES CORP	CL A	460927106	2093	51685	SH	DEFINED	3
INTERVIDEO INC	COM	46114Y101	2401	245777	SH	DEFINED	3
INTERVIDEO INC	COM	46114Y101	2218	226990	SH	DEFINED	6
INTERVOICE INC NEW	COM	461142101	2787	391438	SH	DEFINED	6
INTERWOVEN INC	COM NEW	46114T508	2231	260070	SH	DEFINED	3
INTL PAPER CO	COM	460146103	1076	33306	SH	DEFINED	20
INTL PAPER CO	COM	460146103	4783	148094	SH	DEFINED	18
INTL PAPER CO	COM	460146103	48	1500	SH	DEFINED	5
INTL PAPER CO	COM	460146103	582	18020	SH	DEFINED	2
INTL PAPER CO	COM	460146103	242	7500	SH	DEFINED	6
INTL PAPER CO	COM	460146103	40	1247	SH	DEFINED	17
INTL PAPER CO	COM	460146103	20	616	SH	DEFINED	1
INTL PAPER CO	COM	460146103	2861	88562	SH	DEFINED	19
INTRAWEST CORPORATION	COM NEW	460915200	280	8800	SH	DEFINED	5
INTUIT	COM	461202103	1863	30771	SH	DEFINED	19
INTUIT	COM	461202103	24	400	SH	DEFINED	5
INTUIT	COM	461202103	251	4150	SH	DEFINED	17
INTUIT	COM	461202103	9	150	SH	DEFINED	1

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

INTUIT	COM	461202103	543	8975	SH	DEFINED	18
INTUIT	COM	461202103	3381	55850	SH	DEFINED	3
INTUIT	COM	461202103	230	3800	SH	DEFINED	11
INTUIT	COM	461202103	499	8250	SH	DEFINED	20
INTUITIVE SURGICAL INC	COM NEW	46120E602	59	500	SH	DEFINED	2
INTUITIVE SURGICAL INC	COM NEW	46120E602	289	2510	SH	DEFINED	5
INVACARE CORP	COM	461203101	199	8000	SH	DEFINED	2
INVESTMENT GRADE MUN INCOME	COM	461368102	0	1359	SH	DEFINED	18
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	3677	72290	SH	DEFINED	20
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	9740	191500	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	61	1200	SH	DEFINED	17
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	18	350	SH	DEFINED	11
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	964	18957	SH	DEFINED	19
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	42248	830680	SH	DEFINED	3
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	44	860	SH	DEFINED	18
INVESTORS BANCORP INC	COM	46146P102	188	13850	SH	DEFINED	5
INVESTORS FINL SERVICES CORP	COM	461915100	3538	78800	SH	DEFINED	18
INVESTORS FINL SERVICES CORP	COM	461915100	13	300	SH	DEFINED	5
INVESTORS FINL SERVICES CORP	COM	461915100	170314	3793175	SH	DEFINED	8
INVESTORS FINL SERVICES CORP	COM	461915100	4292	95600	SH	DEFINED	20
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	5	606	SH	DEFINED	19
INVITROGEN CORP	COM	46185R100	320	4845	SH	DEFINED	18
INVITROGEN CORP	COM	46185R100	2451	37100	SH	DEFINED	22
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	13900	13900000	PRN	DEFINED	21
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	304300	3580000	PRN	DEFINED	20
INVITROGEN CORP	COM	46185R100	8061	122000	SH	DEFINED	20
INVITROGEN CORP	COM	46185R100	29700	449528	SH	DEFINED	3
IOWA TELECOMM SERVICES INC	COM	462594201	670	35400	SH	DEFINED	19
IOWA TELECOMM SERVICES INC	COM	462594201	259	13700	SH	DEFINED	3
IOWA TELECOMM SERVICES INC	COM	462594201	11693	618000	SH	DEFINED	6
IOWA TELECOMM SERVICES INC	COM	462594201	11	600	SH	DEFINED	2
IPARTY CORP	COM	46261R107	0	1000	SH	DEFINED	5
IPSCO INC	COM	462622101	15873	165880	SH	DEFINED	3
IPSCO INC	COM	462622101	10	100	SH	DEFINED	7
IPSCO INC	COM	462622101	20	210	SH	DEFINED	11
IRELAND BK	SPONSORED ADR	46267Q103	26454	368185	SH	DEFINED	18
IRELAND BK	SPONSORED ADR	46267Q103	1054	14670	SH	DEFINED	20
IRON MTN INC	COM	462846106	1	34	SH	DEFINED	18
IRON MTN INC	COM	462846106	180	4825	SH	DEFINED	5
ISHARES INC	MSCI PAC J IDX	464286665	134	1250	SH	DEFINED	11
ISHARES INC	MSCI SINGAPORE	464286673	0	5325	SH	DEFINED	18
ISHARES INC	MSCI SINGAPORE	464286673	14	1600	SH	DEFINED	7
ISHARES INC	MSCI UTD KINGD	464286699	116	5500	SH	DEFINED	11
ISHARES INC	MSCI JAPAN	464286848	510	37420	SH	DEFINED	11
ISHARES INC	MSCI TAIWAN	464286731	0	2213734	SH	DEFINED	22
ISHARES INC	MSCI ITALY	464286855	73	2500	SH	DEFINED	11
ISHARES INC	MSCI PAC J IDX	464286665	0	26181	SH	DEFINED	18
ISHARES INC	MSCI UTD KINGD	464286699	375	17800	SH	DEFINED	7
ISHARES INC	MSCI SWITZERLD	464286749	34	1600	SH	DEFINED	7
ISHARES INC	MSCI SWITZERLD	464286749	105	4950	SH	DEFINED	11
ISHARES INC	MSCI SWEDEN	464286756	77	3025	SH	DEFINED	11
ISHARES INC	MSCI SWEDEN	464286756	29	1150	SH	DEFINED	7
ISHARES INC	MSCI SPAIN	464286764	110	2600	SH	DEFINED	11
ISHARES INC	MSCI S KOREA	464286772	0	200	SH	DEFINED	18
ISHARES INC	MSCI S KOREA	464286772	180	4000	SH	DEFINED	3
ISHARES INC	MSCI JAPAN	464286848	0	1102939	SH	DEFINED	18
ISHARES INC	MSCI JAPAN	464286848	641	47000	SH	DEFINED	7
ISHARES INC	MSCI HONG KONG	464286871	17	1250	SH	DEFINED	7
ISHARES INC	MSCI EMU INDEX	464286608	663	7533	SH	DEFINED	7
ISHARES INC	MSCI CDA INDEX	464286509	153	6450	SH	DEFINED	11
ISHARES INC	MSCI BELGIUM	464286301	41	1900	SH	DEFINED	11
ISHARES INC	MSCI AUSTRIA	464286202	49	1600	SH	DEFINED	11

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

ISHARES INC	MSCI AUSTRALIA	464286103	65	3150	SH	DEFINED	7
ISHARES INC	MSCI AUSTRALIA	464286103	160	7725	SH	DEFINED	11
ISHARES INC	MSCI JAPAN	464286848	0	3765800	SH	DEFINED	20
ISHARES TR	RUSSELL1000GRW	464287614	0	28850	SH	DEFINED	18
ISHARES TR	RUSSELL1000VAL	464287598	0	289800	SH	DEFINED	18
ISHARES TR	NASDQ BIO INDX	464287556	0	96692	SH	DEFINED	20
ISHARES TR	NASDQ BIO INDX	464287556	0	76758	SH	DEFINED	18
ISHARES TR	RUSSELL MIDCAP	464287499	581	6335	SH	DEFINED	11
ISHARES TR	RUSSELL MIDCAP	464287499	0	1656	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX	464287465	3917	59900	SH	DEFINED	1
ISHARES TR	RUSL 2000 VALU	464287630	0	405919	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX	464287465	1461	22338	SH	DEFINED	7
ISHARES TR	RUSSELL 2000	464287655	0	7100	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX	464287465	708	10835	SH	DEFINED	11
ISHARES TR	MSCI EAFE IDX	464287465	0	264582	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX	464287465	449	6870	SH	DEFINED	6
ISHARES TR	RUSL 2000 VALU	464287630	0	543981	SH	DEFINED	20
ISHARES TR	RUSL 2000 VALU	464287630	36185	500000	SH	DEFINED	6
ISHARES TR	1-3 YR TRS BD	464287457	7	90	SH	DEFINED	18
ISHARES TR	RUSSELL 2000	464287655	6	80	SH	DEFINED	11
ISHARES TR	S&P EURO PLUS	464287861	580	6350	SH	DEFINED	11
ISHARES TR	RUSL 3000 GROW	464287671	0	36235	SH	DEFINED	18
ISHARES TR	RUSSELL 3000	464287689	0	4270	SH	DEFINED	18
ISHARES TR	DJ US REAL EST	464287739	36	500	SH	DEFINED	19
ISHARES TR	S&P SMLCAP 600	464287804	0	737	SH	DEFINED	18
ISHARES TR	DJ US BAS MATL	464287838	11	200	SH	DEFINED	11
ISHARES TR	S&P EURO PLUS	464287861	0	292792	SH	DEFINED	18
ISHARES TR	S&P EURO PLUS	464287861	46	500	SH	DEFINED	5
ISHARES TR	RUSL 2000 GROW	464287648	0	157200	SH	DEFINED	21
ISHARES TR	S&P EURO PLUS	464287861	23	250	SH	DEFINED	7
ISHARES TR	7-10 YR TRS BD	464287440	80	990	SH	DEFINED	11
ISHARES TR	DJ SEL DIV INX	464287168	101	1600	SH	DEFINED	11
ISHARES TR	DJ SEL DIV INX	464287168	0	300	SH	DEFINED	18
ISHARES TR	US TIPS BD FD	464287176	10	100	SH	DEFINED	7
ISHARES TR	FTSE XNHUA IDX	464287184	0	9575	SH	DEFINED	18
ISHARES TR	S&P 500 INDEX	464287200	35	276	SH	DEFINED	4
ISHARES TR	20+ YR TRS BD	464287432	72	850	SH	DEFINED	18
ISHARES TR	S&P 500 INDEX	464287200	91	710	SH	DEFINED	11
ISHARES TR	MSCI EMERG MKT	464287234	480	5115	SH	DEFINED	1
ISHARES TR	MSCI EMERG MKT	464287234	0	45015	SH	DEFINED	18
ISHARES TR	MSCI EMERG MKT	464287234	93	995	SH	DEFINED	11
ISHARES TR	S&P 500 VALUE	464287408	27	400	SH	DEFINED	11
ISHARES TR	S&P 500 INDEX	464287200	2	18	SH	DEFINED	7
ISIS PHARMACEUTICALS INC	COM	464330109	590	97481	SH	DEFINED	19
ISIS PHARMACEUTICALS INC	COM	464330109	1618	267490	SH	DEFINED	3
ISIS PHARMACEUTICALS INC	COM	464330109	15112	2497807	SH	DEFINED	18
ISIS PHARMACEUTICALS INC	COM	464330109	50	8200	SH	DEFINED	21
ISIS PHARMACEUTICALS INC	COM	464330109	9073	1499750	SH	DEFINED	20
ISIS PHARMACEUTICALS INC DEL	NOTE 5.500% 5/0	464337AC8	0	12400000	PRN	DEFINED	20
ISIS PHARMACEUTICALS INC DEL	NOTE 5.500% 5/0	464337AC8	500	500000	PRN	DEFINED	21
ISTAR FINL INC	COM	45031U101	107	2830	SH	DEFINED	19
ISTAR FINL INC	COM	45031U101	67	1770	SH	DEFINED	5
ISTAR FINL INC	COM	45031U101	257	6800	SH	DEFINED	18
ISTAR FINL INC	COM	45031U101	3961	104923	SH	DEFINED	3
ISTAR FINL INC	COM	45031U101	8146	215780	SH	DEFINED	20
ITC HLDGS CORP	COM	465685105	7369	277250	SH	DEFINED	20
ITC HLDGS CORP	COM	465685105	537	20200	SH	DEFINED	18
ITC HLDGS CORP	COM	465685105	19	700	SH	DEFINED	5
ITC HLDGS CORP	COM	465685105	6462	243100	SH	DEFINED	21
ITLA CAP CORP	COM	450565106	3361	63930	SH	DEFINED	6
ITRON INC	COM	465741106	16634	280690	SH	DEFINED	3
ITRON INC	COM	465741106	1819	30700	SH	DEFINED	20

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

ITT EDUCATIONAL SERVICES INC	COM	45068B109	11573	175860	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	9943	151085	SH	DEFINED	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	145	2200	SH	DEFINED	22
ITT EDUCATIONAL SERVICES INC	COM	45068B109	461	7000	SH	DEFINED	17
ITT INDS INC IND	COM	450911102	7672	155000	SH	DEFINED	7
ITT INDS INC IND	COM	450911102	17	348	SH	DEFINED	20
ITT INDS INC IND	COM	450911102	197	3988	SH	DEFINED	2
ITT INDS INC IND	COM	450911102	1658	33485	SH	DEFINED	19
ITT INDS INC IND	COM	450911102	333	6731	SH	DEFINED	18
ITT INDS INC IND	COM	450911102	411	8300	SH	DEFINED	11
ITT INDS INC IND	COM	450911102	23738	480743	SH	DEFINED	17
ITT INDS INC IND	COM	450911102	2561	51739	SH	DEFINED	5
ITURAN LOCATION AND CONTROL	SHS	M6158M104	38	2700	SH	DEFINED	5
J & J SNACK FOODS CORP	COM	466032109	10651	322073	SH	DEFINED	6
J & J SNACK FOODS CORP	COM	466032109	66	2000	SH	DEFINED	5
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	20209	647310	SH	DEFINED	20
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	2631	84280	SH	DEFINED	18
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	5870	188030	SH	DEFINED	3
JABIL CIRCUIT INC	COM	466313103	21082	823502	SH	DEFINED	3
JABIL CIRCUIT INC	COM	466313103	577	22572	SH	DEFINED	20
JABIL CIRCUIT INC	COM	466313103	855	33417	SH	DEFINED	19
JABIL CIRCUIT INC	COM	466313103	186	7268	SH	DEFINED	18
JABIL CIRCUIT INC	COM	466313103	2798	109300	SH	DEFINED	22
JABIL CIRCUIT INC	COM	466313103	82	3200	SH	DEFINED	5
JABIL CIRCUIT INC	COM	466313103	49	1900	SH	DEFINED	11
JABIL CIRCUIT INC	COM	466313103	2654	103667	SH	DEFINED	17
JACK IN THE BOX INC	COM	466367109	41770	1065562	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	1139	29052	SH	DEFINED	19
JACK IN THE BOX INC	COM	466367109	29596	755010	SH	DEFINED	6
JACKSON HEWITT TAX SVCS INC	COM	468202106	5480	174787	SH	DEFINED	3
JACKSON HEWITT TAX SVCS INC	COM	468202106	1281	40848	SH	DEFINED	19
JACOBS ENGR GROUP INC DEL	COM	469814107	68	850	SH	DEFINED	11
JACOBS ENGR GROUP INC DEL	COM	469814107	303	3800	SH	DEFINED	5
JACOBS ENGR GROUP INC DEL	COM	469814107	12	150	SH	DEFINED	1
JAKKS PAC INC	COM	47012E106	11474	571146	SH	DEFINED	6
JAKKS PAC INC	COM	47012E106	6915	344190	SH	DEFINED	3
JANUS CAP GROUP INC	COM	47102X105	50	2813	SH	DEFINED	17
JANUS CAP GROUP INC	COM	47102X105	97	5400	SH	DEFINED	11
JANUS CAP GROUP INC	COM	47102X105	18	1000	SH	DEFINED	5
JANUS CAP GROUP INC	COM	47102X105	3075	171800	SH	DEFINED	20
JANUS CAP GROUP INC	COM	47102X105	1436	80212	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	38	2100	SH	DEFINED	4
JANUS CAP GROUP INC	COM	47102X105	669	37368	SH	DEFINED	19
JANUS CAP GROUP INC	COM	47102X105	154	8580	SH	DEFINED	6
JAPAN EQUITY FD INC	COM	471057109	170	20550	SH	DEFINED	18
JARDEN CORP	COM	471109108	6	195	SH	DEFINED	18
JARDEN CORP	COM	471109108	130	4274	SH	DEFINED	21
JARDEN CORP	COM	471109108	31932	1048657	SH	DEFINED	6
JARDEN CORP	COM	471109108	7	245	SH	DEFINED	5
JARDEN CORP	COM	471109108	152250	5000000	SH	DEFINED	13
JDS UNIPHASE CORP	COM	46612J101	54	21369	SH	DEFINED	18
JDS UNIPHASE CORP	COM	46612J101	0	50	SH	DEFINED	2
JDS UNIPHASE CORP	COM	46612J101	23	8945	SH	DEFINED	5
JDS UNIPHASE CORP	COM	46612J101	2288	904322	SH	DEFINED	20
JDS UNIPHASE CORP	COM	46612J101	749	296098	SH	DEFINED	19
JEFFERIES GROUP INC NEW	COM	472319102	28512	962280	SH	DEFINED	3
JETBLUE AWYS CORP	COM	477143101	4	300	SH	DEFINED	17
JETBLUE AWYS CORP	NOTE	3.500% 7/1 477143AB7	925650	10200000	PRN	DEFINED	20
JETBLUE AWYS CORP	COM	477143101	37	3037	SH	DEFINED	18
JETBLUE AWYS CORP	COM	477143101	42490	3500000	SH	DEFINED	13
JETBLUE AWYS CORP	COM	477143101	289	23812	SH	DEFINED	21
JLG INDS INC	COM	466210101	652	28982	SH	DEFINED	18

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

JLG INDS INC	COM	466210101	10593	470786	SH	DEFINED	21
JLG INDS INC	COM	466210101	2747	122100	SH	DEFINED	22
JLG INDS INC	COM	466210101	1958	87000	SH	DEFINED	20
JLG INDS INC	COM	466210101	57261	2544948	SH	DEFINED	3
JLG INDS INC	COM	466210101	335	14900	SH	DEFINED	19
JLG INDS INC	COM	466210101	70	3100	SH	DEFINED	5
JO-ANN STORES INC	COM	47758P307	3097	211400	SH	DEFINED	20
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	237	25160	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	30980	517024	SH	DEFINED	6
JOHNSON & JOHNSON	COM	478160104	7047	117611	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	1747	29161	SH	DEFINED	22
JOHNSON & JOHNSON	COM	478160104	680959	11364482	SH	DEFINED	20
JOHNSON & JOHNSON	COM	478160104	59405	991412	SH	DEFINED	21
JOHNSON & JOHNSON	COM	478160104	33651	561595	SH	DEFINED	19
JOHNSON & JOHNSON	COM	478160104	32194	537277	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	53936	900784	SH	DEFINED	17
JOHNSON & JOHNSON	COM	478160104	10786	180000	SH	DEFINED	8
JOHNSON & JOHNSON	COM	478160104	2662	44426	SH	DEFINED	23
JOHNSON & JOHNSON	COM	478160104	1118	18650	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	2083	34755	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	16456	274627	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	26984	450337	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	1143858	19089749	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	11524	192329	SH	DEFINED	1
JOHNSON CTLS INC	COM	478366107	72	877	SH	DEFINED	5
JOHNSON CTLS INC	COM	478366107	2927	35604	SH	DEFINED	19
JOHNSON CTLS INC	COM	478366107	40	490	SH	DEFINED	20
JOHNSON CTLS INC	COM	478366107	586	7130	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	1971	23975	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	7634	92845	SH	DEFINED	3
JOHNSON CTLS INC	COM	478366107	445	5411	SH	DEFINED	18
JOHNSON CTLS INC	COM	478366107	47	575	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	11734	142709	SH	DEFINED	17
JONES APPAREL GROUP INC	COM	480074103	2563	80617	SH	DEFINED	20
JONES APPAREL GROUP INC	COM	480074103	406	12768	SH	DEFINED	5
JONES APPAREL GROUP INC	COM	480074103	4715	148307	SH	DEFINED	23
JONES APPAREL GROUP INC	COM	480074103	653	20529	SH	DEFINED	19
JONES APPAREL GROUP INC	COM	480074103	330	10380	SH	DEFINED	3
JONES APPAREL GROUP INC	COM	480074103	5701	179320	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	2	78	SH	DEFINED	18
JONES APPAREL GROUP INC	COM	480074103	3	100	SH	DEFINED	17
JONES LANG LASALLE INC	COM	48020Q107	447	5100	SH	DEFINED	20
JONES LANG LASALLE INC	COM	48020Q107	2046	23370	SH	DEFINED	19
JONES LANG LASALLE INC	COM	48020Q107	58037	662900	SH	DEFINED	3
JONES LANG LASALLE INC	COM	48020Q107	613	7000	SH	DEFINED	22
JONES LANG LASALLE INC	COM	48020Q107	3592	41030	SH	DEFINED	23
JOS A BANK CLOTHIERS INC	COM	480838101	19	781	SH	DEFINED	11
JOS A BANK CLOTHIERS INC	COM	480838101	10	400	SH	DEFINED	5
JOURNAL COMMUNICATIONS INC	CL A	481130102	10740	955550	SH	DEFINED	6
JOURNAL REGISTER CO	COM	481138105	38	4191	SH	DEFINED	5
JOURNAL REGISTER CO	COM	481138105	3	287	SH	DEFINED	2
JOURNAL REGISTER CO	COM	481138105	9417	1051030	SH	DEFINED	6
JOY GLOBAL INC	COM	481165108	2473	47475	SH	DEFINED	20
JOY GLOBAL INC	COM	481165108	85	1629	SH	DEFINED	21
JOY GLOBAL INC	COM	481165108	1	25	SH	DEFINED	18
JOY GLOBAL INC	COM	481165108	20	375	SH	DEFINED	5
JP MORGAN CHASE & CO	COM	46625H100	180	4280	SH	DEFINED	4
JP MORGAN CHASE & CO	COM	46625H100	2790	65740	SH	DEFINED	1
JP MORGAN CHASE & CO	COM	46625H100	205509	4893064	SH	DEFINED	21
JP MORGAN CHASE & CO	COM	46625H100	462079	11001875	SH	DEFINED	18
JP MORGAN CHASE & CO	COM	46625H100	357112	8502668	SH	DEFINED	20
JP MORGAN CHASE & CO	COM	46625H100	1221	29070	SH	DEFINED	11

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

JP MORGAN CHASE & CO	COM		46625H100	2673	63634	SH	DEFINED	22
JP MORGAN CHASE & CO	COM		46625H100	35438	843768	SH	DEFINED	17
JP MORGAN CHASE & CO	COM		46625H100	82	1950	SH	DEFINED	7
JP MORGAN CHASE & CO	COM		46625H100	49288	1173512	SH	DEFINED	6
JP MORGAN CHASE & CO	COM		46625H100	46480	1106669	SH	DEFINED	3
JP MORGAN CHASE & CO	COM		46625H100	11096	264194	SH	DEFINED	23
JP MORGAN CHASE & CO	COM		46625H100	6080	144773	SH	DEFINED	5
JP MORGAN CHASE & CO	COM		46625H100	28231	672157	SH	DEFINED	19
JP MORGAN CHASE & CO	COM		46625H100	229883	5473400	SH	DEFINED	10
JP MORGAN CHASE & CO	COM		46625H100	1755591	41799778	SH	DEFINED	8
JP MORGAN CHASE & CO	COM		46625H100	11730	279285	SH	DEFINED	2
JP MORGAN CHASE & CO	COM		46625H100	9150	15000	CALL	DEFINED	13
JUNIPER NETWORKS INC	COM		48203R104	16	1000	SH	DEFINED	2
JUNIPER NETWORKS INC	NOTE	6/1	48203RAC8	0	1400000	PRN	DEFINED	20
JUNIPER NETWORKS INC	NOTE	6/1	48203RAC8	11225	11225000	PRN	DEFINED	21
JUNIPER NETWORKS INC	COM		48203R104	137275	8585080	SH	DEFINED	20
JUNIPER NETWORKS INC	COM		48203R104	1870	116950	SH	DEFINED	19
JUNIPER NETWORKS INC	COM		48203R104	32090	2006902	SH	DEFINED	18
JUNIPER NETWORKS INC	COM		48203R104	9991	624862	SH	DEFINED	17
JUNIPER NETWORKS INC	COM		48203R104	72	4530	SH	DEFINED	6
JUNIPER NETWORKS INC	COM		48203R104	342	21380	SH	DEFINED	21
JUNIPER NETWORKS INC	COM		48203R104	272	17012	SH	DEFINED	5
JUNIPER NETWORKS INC	COM		48203R104	74	4600	SH	DEFINED	11
JUNIPER NETWORKS INC	COM		48203R104	53645	3354900	SH	DEFINED	8
JUPITERMEDIA CORP	COM		48207D101	5409	416040	SH	DEFINED	21
JUPITERMEDIA CORP	COM		48207D101	458	35200	SH	DEFINED	18
JUPITERMEDIA CORP	COM		48207D101	3949	303800	SH	DEFINED	20
K & F INDS HLDGS INC	COM		482241106	727	41020	SH	DEFINED	3
K V PHARMACEUTICAL CO	CL A		482740206	12474	668473	SH	DEFINED	3
K V PHARMACEUTICAL CO	CL A		482740206	1118	59900	SH	DEFINED	19
K-SWISS INC	CL A		482686102	5663	212100	SH	DEFINED	21
K-SWISS INC	CL A		482686102	465	17400	SH	DEFINED	18
K-SWISS INC	CL A		482686102	10981	411280	SH	DEFINED	6
K-SWISS INC	CL A		482686102	1159	43400	SH	DEFINED	20
K2 INC	COM		482732104	3054	279121	SH	DEFINED	20
K2 INC	COM		482732104	3220	294299	SH	DEFINED	18
K2 INC	COM		482732104	741	67750	SH	DEFINED	3
KADANT INC	COM		48282T104	7	306	SH	DEFINED	18
KADANT INC	COM		48282T104	46	2007	SH	DEFINED	20
KADANT INC	COM		48282T104	230	10000	SH	DEFINED	17
KAMAN CORP	COM		483548103	3084	169470	SH	DEFINED	3
KANSAS CITY SOUTHERN	COM NEW		485170302	424	15300	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW		485170302	75	2700	SH	DEFINED	20
KANSAS CITY SOUTHERN	COM NEW		485170302	6	200	SH	DEFINED	17
KANSAS CITY SOUTHERN	COM NEW		485170302	40812	1473344	SH	DEFINED	2
KATY INDS INC	COM		486026107	1	500	SH	DEFINED	17
KAYDON CORP	COM		486587108	8980	240689	SH	DEFINED	20
KAYDON CORP	COM		486587108	698	18700	SH	DEFINED	2
KAYDON CORP	COM		486587108	10861	291110	SH	DEFINED	3
KAYDON CORP	COM		486587108	9211	246883	SH	DEFINED	18
KAYNE ANDERSON ENRGY TTL RT	COM		48660P104	1	38	SH	DEFINED	18
KAYNE ANDERSON MLP INVSMNT C	COM		486606106	23	900	SH	DEFINED	2
KAYNE ANDERSON MLP INVSMNT C	COM		486606106	28	1099	SH	DEFINED	18
KB HOME	COM		48666K109	37	800	SH	DEFINED	6
KB HOME	COM		48666K109	137550	3000000	SH	DEFINED	13
KB HOME	COM		48666K109	30	660	SH	DEFINED	17
KB HOME	COM		48666K109	653	14234	SH	DEFINED	20
KB HOME	COM		48666K109	608	13271	SH	DEFINED	19
KB HOME	COM		48666K109	249	5433	SH	DEFINED	18
KEANE INC	COM		486665102	6	440	SH	DEFINED	18
KEANE INC	COM		486665102	109	8728	SH	DEFINED	21
KELLOGG CO	COM		487836108	3280	67734	SH	DEFINED	17

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

KELLOGG CO	COM	487836108	468	9660	SH	DEFINED	5
KELLOGG CO	COM	487836108	35095	724660	SH	DEFINED	20
KELLOGG CO	COM	487836108	126	2600	SH	DEFINED	2
KELLOGG CO	COM	487836108	2144	44268	SH	DEFINED	19
KELLOGG CO	COM	487836108	8712	179897	SH	DEFINED	18
KELLOGG CO	COM	487836108	203	4200	SH	DEFINED	11
KELLOGG CO	COM	487836108	70066	1446745	SH	DEFINED	21
KELLY SVCS INC	CL A	488152208	3489	128400	SH	DEFINED	3
KEMET CORP	COM	488360108	10779	1169114	SH	DEFINED	3
KEMET CORP	COM	488360108	3	300	SH	DEFINED	18
KENDLE INTERNATIONAL INC	COM	48880L107	55	1500	SH	DEFINED	2
KENDLE INTERNATIONAL INC	COM	48880L107	15551	423400	SH	DEFINED	3
KENNAMETAL INC	COM	489170100	7886	126688	SH	DEFINED	20
KENNAMETAL INC	COM	489170100	7725	124090	SH	DEFINED	6
KENNAMETAL INC	COM	489170100	65856	1057931	SH	DEFINED	3
KENNAMETAL INC	COM	489170100	2453	39400	SH	DEFINED	22
KENNAMETAL INC	COM	489170100	6170	99112	SH	DEFINED	18
KENSEY NASH CORP	COM	490057106	127	4305	SH	DEFINED	21
KENSEY NASH CORP	COM	490057106	5	177	SH	DEFINED	18
KENSEY NASH CORP	COM	490057106	118	4000	SH	DEFINED	2
KERR MCGEE CORP	COM	492386107	62	900	SH	DEFINED	5
KERR MCGEE CORP	COM	492386107	133	1922	SH	DEFINED	20
KERR MCGEE CORP	COM	492386107	666	9607	SH	DEFINED	17
KERR MCGEE CORP	COM	492386107	59152	852948	SH	DEFINED	6
KERR MCGEE CORP	COM	492386107	2835	40886	SH	DEFINED	19
KERR MCGEE CORP	COM	492386107	765	11030	SH	DEFINED	22
KERR MCGEE CORP	COM	492386107	4288	61826	SH	DEFINED	3
KERR MCGEE CORP	COM	492386107	11758	169546	SH	DEFINED	18
KERR MCGEE CORP	COM	492386107	34	496	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	1225	17668	SH	DEFINED	2
KERR MCGEE CORP	COM	492386107	5877	84750	SH	DEFINED	23
KEY TRONICS CORP	COM	493144109	610	155891	SH	DEFINED	6
KEYCORP NEW	COM	493267108	2599	72829	SH	DEFINED	19
KEYCORP NEW	COM	493267108	303	8500	SH	DEFINED	20
KEYCORP NEW	COM	493267108	2046	57350	SH	DEFINED	17
KEYCORP NEW	COM	493267108	68	1900	SH	DEFINED	11
KEYCORP NEW	COM	493267108	1330	37273	SH	DEFINED	2
KEYCORP NEW	COM	493267108	35930	1007000	SH	DEFINED	6
KEYCORP NEW	COM	493267108	444	12430	SH	DEFINED	5
KEYCORP NEW	COM	493267108	137	3837	SH	DEFINED	18
KEYCORP NEW	COM	493267108	191	5356	SH	DEFINED	21
KEYSPAN CORP	COM	49337W100	530	13110	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	225	5569	SH	DEFINED	21
KEYSPAN CORP	COM	49337W100	135	3350	SH	DEFINED	5
KEYSPAN CORP	COM	49337W100	592	14654	SH	DEFINED	17
KEYSPAN CORP	COM	49337W100	4646	115000	SH	DEFINED	20
KEYSPAN CORP	COM	49337W100	173	4280	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	1273	31512	SH	DEFINED	19
KEYSPAN CORP	COM	49337W100	24	600	SH	DEFINED	11
KEYSPAN CORP	COM	49337W100	1424	35245	SH	DEFINED	18
KFORCE INC	COM	493732101	6997	451726	SH	DEFINED	3
KFORCE INC	COM	493732101	594	38343	SH	DEFINED	19
KILROY RLTY CORP	COM	49427F108	36	495	SH	DEFINED	17
KILROY RLTY CORP	COM	49427F108	470	6500	SH	DEFINED	18
KIMBALL INTL INC	CL B	494274103	14	700	SH	DEFINED	5
KIMBALL INTL INC	CL B	494274103	420	21300	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	8300	134525	SH	DEFINED	17
KIMBERLY CLARK CORP	COM	494368103	338	5478	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	237918	3856038	SH	DEFINED	18
KIMBERLY CLARK CORP	COM	494368103	4063	65858	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	80277	1301079	SH	DEFINED	21
KIMBERLY CLARK CORP	COM	494368103	5537	89736	SH	DEFINED	19

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

KIMBERLY CLARK CORP	COM	494368103	207493	3362929	SH	DEFINED	20
KIMBERLY CLARK CORP	COM	494368103	15950	258507	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	898	14550	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	189	3060	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	1543	25000	SH	DEFINED	8
KIMCO REALTY CORP	COM	49446R109	4716	129245	SH	DEFINED	11
KIMCO REALTY CORP	COM	49446R109	490	13496	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	27	750	SH	DEFINED	5
KIMCO REALTY CORP	COM	49446R109	153	4200	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	4616	126500	SH	DEFINED	20
KIMCO REALTY CORP	COM	49446R109	79	2162	SH	DEFINED	17
KIMCO REALTY CORP	COM	49446R109	1511	41412	SH	DEFINED	19
KIMCO REALTY CORP	COM	49446R109	58	1601	SH	DEFINED	18
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1315	28614	SH	DEFINED	17
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1237	26914	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	110	2400	SH	DEFINED	5
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2	40	SH	DEFINED	1
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1812	39421	SH	DEFINED	18
KINDER MORGAN INC KANS	COM	49455P101	107	1075	SH	DEFINED	5
KINDER MORGAN INC KANS	COM	49455P101	45	450	SH	DEFINED	4
KINDER MORGAN INC KANS	COM	49455P101	1875	18773	SH	DEFINED	19
KINDER MORGAN INC KANS	COM	49455P101	235	2350	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	50	504	SH	DEFINED	7
KINDER MORGAN INC KANS	COM	49455P101	1009	10100	SH	DEFINED	17
KINDER MORGAN INC KANS	COM	49455P101	124	1238	SH	DEFINED	18
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	0	0	SH	DEFINED	5
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	244	5671	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	0	4	SH	DEFINED	2
KINDRED HEALTHCARE INC	COM	494580103	24110	927300	SH	DEFINED	6
KINETIC CONCEPTS INC	COM NEW	49460W208	245	5555	SH	DEFINED	18
KINETIC CONCEPTS INC	COM NEW	49460W208	17490	396147	SH	DEFINED	6
KINETIC CONCEPTS INC	COM NEW	49460W208	411	9300	SH	DEFINED	20
KINETIC CONCEPTS INC	COM NEW	49460W208	4225	95700	SH	DEFINED	22
KINETIC CONCEPTS INC	COM NEW	49460W208	7758	175710	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	57614	3389077	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	3256	191550	SH	DEFINED	22
KING PHARMACEUTICALS INC	COM	495582108	7547	443960	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	423	24900	SH	DEFINED	21
KING PHARMACEUTICALS INC	COM	495582108	762	44850	SH	DEFINED	19
KING PHARMACEUTICALS INC	COM	495582108	101245	5955579	SH	DEFINED	20
KING PHARMACEUTICALS INC	COM	495582108	8187	481577	SH	DEFINED	18
KINGSWAY FINL SVCS INC	COM	496904103	931	51320	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	3218	294100	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	32733	3005817	SH	DEFINED	6
KIRBY CORP	COM	497266106	9101	230410	SH	DEFINED	20
KIRBY CORP	COM	497266106	7155	181138	SH	DEFINED	3
KIRBY CORP	COM	497266106	9216	233319	SH	DEFINED	18
KIRIN BREWERY LTD	SPONSORED ADR	497350306	19	1200	SH	DEFINED	17
KIRIN BREWERY LTD	SPONSORED ADR	497350306	8	525	SH	DEFINED	18
KITE RLTY GROUP TR	COM	49803T102	220	14100	SH	DEFINED	3
KKR FINL CORP	COM	482476306	18124	870930	SH	DEFINED	3
KKR FINL CORP	COM	482476306	1040	50000	SH	DEFINED	19
KLA-TENCOR CORP	COM	482480100	3	70	SH	DEFINED	2
KLA-TENCOR CORP	COM	482480100	9414	226471	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	1	24	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	46	1100	SH	DEFINED	11
KLA-TENCOR CORP	COM	482480100	101	2424	SH	DEFINED	21
KLA-TENCOR CORP	COM	482480100	29	696	SH	DEFINED	5
KLA-TENCOR CORP	COM	482480100	1491	35857	SH	DEFINED	19
KNBT BANCORP INC	COM	482921103	1792	108500	SH	DEFINED	4
KNIGHT CAPITAL GROUP INC	CL A	499005106	24258	1592752	SH	DEFINED	3
KNIGHT TRANSN INC	COM	499064103	91	4500	SH	DEFINED	5

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

KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	264	10000	SH	DEFINED	17
KNOLOGY INC	COM	499183804	2358	253590	SH	DEFINED	3
KNOLOGY INC	COM	499183804	285	30650	SH	DEFINED	19
KOHL'S CORP	COM	500255104	9136	154528	SH	DEFINED	5
KOHL'S CORP	COM	500255104	2330	39410	SH	DEFINED	17
KOHL'S CORP	COM	500255104	3625	61316	SH	DEFINED	19
KOHL'S CORP	COM	500255104	546	9241	SH	DEFINED	18
KOHL'S CORP	COM	500255104	31	530	SH	DEFINED	21
KOHL'S CORP	COM	500255104	1379	23330	SH	DEFINED	3
KOMAG INC	COM NEW	500453204	1159	25100	SH	DEFINED	19
KOMAG INC	COM NEW	500453204	54550	1181250	SH	DEFINED	3
KONA GRILL INC	COM	50047H201	64	4900	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	841	37520	SH	DEFINED	17
KONAMI CORP	SPONSORED ADR	50046R101	16981	767883	SH	DEFINED	6
KONGZHONG CORP	SPONSORED ADR	50047P104	740	84100	SH	DEFINED	20
KONGZHONG CORP	SPONSORED ADR	50047P104	291	33100	SH	DEFINED	18
KONGZHONG CORP	SPONSORED ADR	50047P104	3488	396338	SH	DEFINED	21
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	543	63260	SH	DEFINED	17
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	0	43	SH	DEFINED	18
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	12851	1514069	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1962	63000	SH	DEFINED	8
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	3277	105797	SH	DEFINED	17
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	3	110	SH	DEFINED	7
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	90724	2946650	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	50	1613	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1149	36910	SH	DEFINED	20
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	26274	843738	SH	DEFINED	18
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	9633	309338	SH	DEFINED	21
KOOKMIN BK NEW	SPONSORED ADR	50049M109	50575	608900	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	1636	19855	SH	DEFINED	17
KOOKMIN BK NEW	SPONSORED ADR	50049M109	54407	660380	SH	DEFINED	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	1	9	SH	DEFINED	18
KOOKMIN BK NEW	SPONSORED ADR	50049M109	13298	160100	SH	DEFINED	22
KOPPERS HOLDINGS INC	COM	50060P106	472	23600	SH	DEFINED	19
KOPPERS HOLDINGS INC	COM	50060P106	932	46600	SH	DEFINED	3
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	80	4200	SH	DEFINED	2
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	2215	116800	SH	DEFINED	3
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	3	169	SH	DEFINED	18
KOREA FD	COM	500634100	36	1000	SH	DEFINED	18
KORN FERRY INTL	COM NEW	500643200	1556	79436	SH	DEFINED	3
KORN FERRY INTL	COM NEW	500643200	1283	65474	SH	DEFINED	20
KORN FERRY INTL	COM NEW	500643200	994	50726	SH	DEFINED	18
KOS PHARMACEUTICALS INC	COM	500648100	524	13925	SH	DEFINED	18
KOS PHARMACEUTICALS INC	COM	500648100	113	3000	SH	DEFINED	20
KRAFT FOODS INC	CL A	50075N104	4609	149162	SH	DEFINED	3
KRAFT FOODS INC	CL A	50075N104	4859	157246	SH	DEFINED	21
KRAFT FOODS INC	CL A	50075N104	912	29509	SH	DEFINED	19
KRAFT FOODS INC	CL A	50075N104	108435	3509213	SH	DEFINED	20
KRAFT FOODS INC	CL A	50075N104	3116	100844	SH	DEFINED	23
KRAFT FOODS INC	CL A	50075N104	1204	38950	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	714	23104	SH	DEFINED	17
KRAFT FOODS INC	CL A	50075N104	2990	96758	SH	DEFINED	22
KRAFT FOODS INC	CL A	50075N104	171477	5549403	SH	DEFINED	18
KRAFT FOODS INC	CL A	50075N104	40	1300	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	31	1000	SH	DEFINED	2
KROGER CO	COM	501044101	3162	144642	SH	DEFINED	17
KROGER CO	COM	501044101	17885	818183	SH	DEFINED	6
KROGER CO	COM	501044101	689	31539	SH	DEFINED	5
KROGER CO	COM	501044101	799	36550	SH	DEFINED	22
KROGER CO	COM	501044101	2485	113681	SH	DEFINED	2
KROGER CO	COM	501044101	46147	2111020	SH	DEFINED	20
KROGER CO	COM	501044101	53513	2447972	SH	DEFINED	18

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

KROGER CO	COM		501044101	45554	2083910	SH	DEFINED	3
KROGER CO	COM		501044101	2848	130304	SH	DEFINED	19
KROGER CO	COM		501044101	96079	4395200	SH	DEFINED	21
KRONOS INC	COM		501052104	3256	89910	SH	DEFINED	11
KRONOS INC	COM		501052104	1560	43095	SH	DEFINED	17
KRONOS WORLDWIDE INC	COM		50105F105	185	6320	SH	DEFINED	21
KT CORP	SPONSORED ADR		48268K101	133	6215	SH	DEFINED	18
KT CORP	SPONSORED ADR		48268K101	11218	523005	SH	DEFINED	6
KT CORP	SPONSORED ADR		48268K101	976	45500	SH	DEFINED	3
KUBOTA CORP	ADR		501173207	2	36	SH	DEFINED	18
KULICKE & SOFFA INDS INC	COM		501242101	9120	1230740	SH	DEFINED	3
KULICKE & SOFFA INDS INC	COM		501242101	1551	209300	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM		501242101	807	108900	SH	DEFINED	19
KYOCERA CORP	ADR		501556203	90	1158	SH	DEFINED	21
KYOCERA CORP	ADR		501556203	14	175	SH	DEFINED	11
KYOCERA CORP	ADR		501556203	168	2166	SH	DEFINED	18
KYPHON INC	COM		501577100	6605	172195	SH	DEFINED	2
KYPHON INC	COM		501577100	690	18000	SH	DEFINED	17
L-3 COMMUNICATIONS CORP	DEBT	3.000% 8/0	502413AW7	0	500000	PRN	DEFINED	20
L-3 COMMUNICATIONS CORP	DEBT	3.000% 8/0	502413AW7	0	4600000	PRN	DEFINED	21
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	21	280	SH	DEFINED	17
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	1657	21966	SH	DEFINED	19
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	66	870	SH	DEFINED	4
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	15739	208680	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	6430	85258	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	307249	4073835	SH	DEFINED	20
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	37	495	SH	DEFINED	5
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	589847	7820830	SH	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	23392	310151	SH	DEFINED	21
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	41	540	SH	DEFINED	3
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	44	586	SH	DEFINED	11
LA BARGE INC	COM		502470107	491	37000	SH	DEFINED	17
LABOR READY INC	COM NEW		505401208	10084	445196	SH	DEFINED	20
LABOR READY INC	COM NEW		505401208	9399	418675	SH	DEFINED	1
LABOR READY INC	COM NEW		505401208	27891	1231406	SH	DEFINED	3
LABOR READY INC	COM NEW		505401208	6156	271789	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	82	1322	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	189	3031	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	1398	22459	SH	DEFINED	19
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	81	1300	SH	DEFINED	2
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	5543	89080	SH	DEFINED	17
LABRANCHE & CO INC	COM		505447102	10118	835480	SH	DEFINED	3
LABRANCHE & CO INC	COM		505447102	1582	130600	SH	DEFINED	19
LACLEDE GROUP INC	COM		505597104	756	22000	SH	DEFINED	3
LACLEDE GROUP INC	COM		505597104	12555	365400	SH	DEFINED	6
LACLEDE GROUP INC	COM		505597104	69	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM		505597104	7	208	SH	DEFINED	17
LADENBURG THALMAN FIN SVCS I	COM		50575Q102	0	203	SH	DEFINED	1
LADENBURG THALMAN FIN SVCS I	COM		50575Q102	0	205	SH	DEFINED	18
LAFARGE COPPEE S A	SPON ADR NEW		505861401	4	131	SH	DEFINED	18
LAFARGE COPPEE S A	SPON ADR NEW		505861401	113	3608	SH	DEFINED	21
LAFARGE COPPEE S A	SPON ADR NEW		505861401	977	31200	SH	DEFINED	11
LAIDLAW INTL INC	COM		50730R102	37	1460	SH	DEFINED	19
LAIDLAW INTL INC	COM		50730R102	4788	190010	SH	DEFINED	3
LAIDLAW INTL INC	COM		50730R102	37	1460	SH	DEFINED	20
LAKELAND FINL CORP	COM		511656100	1931	79516	SH	DEFINED	6
LAM RESEARCH CORP	COM		512807108	1253	26885	SH	DEFINED	17
LAM RESEARCH CORP	COM		512807108	5290	113220	SH	DEFINED	11
LAM RESEARCH CORP	COM		512807108	365	7815	SH	DEFINED	18
LAM RESEARCH CORP	COM		512807108	159	3400	SH	DEFINED	21
LAM RESEARCH CORP	COM		512807108	19971	427472	SH	DEFINED	3
LAM RESEARCH CORP	COM		512807108	18356	392880	SH	DEFINED	20

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

LAMAR ADVERTISING CO	CL A	512815101	339	6300	SH	DEFINED	21
LAMAR ADVERTISING CO	CL A	512815101	2419	44916	SH	DEFINED	20
LAMAR ADVERTISING CO	CL A	512815101	498	9245	SH	DEFINED	18
LAMSON & SESSIONS CO	COM	513696104	26514	934900	SH	DEFINED	3
LAMSON & SESSIONS CO	COM	513696104	805	28400	SH	DEFINED	19
LANCASTER COLONY CORP	COM	513847103	125	3174	SH	DEFINED	18
LANCASTER COLONY CORP	COM	513847103	45	1150	SH	DEFINED	17
LANCASTER COLONY CORP	COM	513847103	197	5000	SH	DEFINED	2
LANDAMERICA FINL GROUP INC	COM	514936103	215	3330	SH	DEFINED	5
LANDAMERICA FINL GROUP INC	COM	514936103	20786	321770	SH	DEFINED	3
LANDAMERICA FINL GROUP INC	COM	514936103	1711	26487	SH	DEFINED	19
LANDAMERICA FINL GROUP INC	COM	514936103	21653	335190	SH	DEFINED	6
LANDAUER INC	COM	51476K103	934	19500	SH	DEFINED	17
LANDRYS RESTAURANTS INC	COM	51508L103	5036	155180	SH	DEFINED	6
LANDRYS RESTAURANTS INC	COM	51508L103	179	5525	SH	DEFINED	21
LANDSTAR SYS INC	COM	515098101	3528	74700	SH	DEFINED	20
LANDSTAR SYS INC	COM	515098101	4638	98190	SH	DEFINED	3
LANDSTAR SYS INC	COM	515098101	550	11636	SH	DEFINED	17
LAS VEGAS SANDS CORP	COM	517834107	62	800	SH	DEFINED	17
LAS VEGAS SANDS CORP	COM	517834107	162	2085	SH	DEFINED	5
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	5898	127376	SH	DEFINED	18
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	7585	163824	SH	DEFINED	20
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	46	1000	SH	DEFINED	17
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	93	2000	SH	DEFINED	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	1382	29845	SH	DEFINED	19
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	12798	276410	SH	DEFINED	3
LASERCARD CORP	COM	51807U101	449	34300	SH	DEFINED	18
LASERCARD CORP	COM	51807U101	46	3500	SH	DEFINED	21
LASERCARD CORP	COM	51807U101	4582	350000	SH	DEFINED	20
LAUDER ESTEE COS INC	CL A	518439104	2009	51956	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	5920	153090	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	313	8101	SH	DEFINED	5
LAUDER ESTEE COS INC	CL A	518439104	2599	67200	SH	DEFINED	22
LAUDER ESTEE COS INC	CL A	518439104	844	21814	SH	DEFINED	19
LAUDER ESTEE COS INC	CL A	518439104	715	18477	SH	DEFINED	17
LAUDER ESTEE COS INC	CL A	518439104	6	150	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	16	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	3	70	SH	DEFINED	7
LAUREATE EDUCATION INC	COM	518613104	42	990	SH	DEFINED	11
LAWSON SOFTWARE INC NEW	COM	52078P102	276	41200	SH	DEFINED	3
LAYNE CHRISTENSEN CO	COM	521050104	671	23680	SH	DEFINED	3
LAZARD GLB TTL RET&INCM FD I	COM	52106W103	0	3	SH	DEFINED	18
LAZARD LTD	SHS A	G54050102	16541	409434	SH	DEFINED	3
LAZARD LTD	SHS A	G54050102	1951	48300	SH	DEFINED	19
LCA-VISION INC	COM PAR \$.001	501803308	113	2127	SH	DEFINED	21
LCA-VISION INC	COM PAR \$.001	501803308	6	117	SH	DEFINED	18
LEAP WIRELESS INTL INC	COM NEW	521863308	1371	28900	SH	DEFINED	3
LEAPFROG ENTERPRISES INC	CL A	52186N106	14603	1445811	SH	DEFINED	6
LEAPFROG ENTERPRISES INC	CL A	52186N106	30	3000	SH	DEFINED	5
LEAPFROG ENTERPRISES INC	CL A	52186N106	6737	667029	SH	DEFINED	20
LEAPFROG ENTERPRISES INC	CL A	52186N106	6195	613326	SH	DEFINED	18
LEAR CORP	COM	521865105	48796	2197006	SH	DEFINED	20
LEAR CORP	COM	521865105	17722	797921	SH	DEFINED	18
LEAR CORP	COM	521865105	2419	108897	SH	DEFINED	21
LEAR CORP	COM	521865105	160	7225	SH	DEFINED	5
LEAR CORP	COM	521865105	1646	74133	SH	DEFINED	23
LEAR CORP	COM	521865105	77735	3500000	SH	DEFINED	13
LEAR CORP	COM	521865105	8624	388300	SH	DEFINED	6
LEAR CORP	COM	521865105	494	22232	SH	DEFINED	19
LECROY CORP	COM	52324W109	1507	105032	SH	DEFINED	6
LECROY CORP	COM	52324W109	369	25687	SH	DEFINED	5
LEE ENTERPRISES INC	COM	523768109	130	4837	SH	DEFINED	5

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

LEE ENTERPRISES INC	COM		523768109	172	6400	SH	DEFINED	11
LEE ENTERPRISES INC	COM		523768109	1745	64742	SH	DEFINED	20
LEE ENTERPRISES INC	COM		523768109	6351	235660	SH	DEFINED	6
LEESPORT FINANCIAL CORP	COM		524477106	48	2100	SH	DEFINED	1
LEGG MASON INC	COM		524901105	2367	23784	SH	DEFINED	19
LEGG MASON INC	COM		524901105	1642	16500	SH	DEFINED	2
LEGG MASON INC	COM		524901105	55446	557130	SH	DEFINED	11
LEGG MASON INC	COM		524901105	159	1600	SH	DEFINED	17
LEGG MASON INC	COM		524901105	335	3366	SH	DEFINED	18
LEGG MASON INC	COM		524901105	526	5287	SH	DEFINED	5
LEGG MASON INC	COM		524901105	56	561	SH	DEFINED	7
LEGG MASON INC	COM		524901105	10272	102099	SH	DEFINED	1
LEGGETT & PLATT INC	COM		524660107	16	660	SH	DEFINED	6
LEGGETT & PLATT INC	COM		524660107	200	8025	SH	DEFINED	7
LEGGETT & PLATT INC	COM		524660107	19881	795880	SH	DEFINED	4
LEGGETT & PLATT INC	COM		524660107	355	14200	SH	DEFINED	2
LEGGETT & PLATT INC	COM		524660107	1209	48400	SH	DEFINED	3
LEGGETT & PLATT INC	COM		524660107	811	32450	SH	DEFINED	19
LEGGETT & PLATT INC	COM		524660107	1745	69850	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM		524908100	3795	58240	SH	DEFINED	17
LEHMAN BROS HLDGS INC	COM		524908100	1596	24498	SH	DEFINED	23
LEHMAN BROS HLDGS INC	COM		524908100	726	11136	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM		524908100	361	5542	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM		524908100	4850	74440	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM		524908100	3544	54400	SH	DEFINED	22
LEHMAN BROS HLDGS INC	COM		524908100	993653	15251774	SH	DEFINED	20
LEHMAN BROS HLDGS INC	COM		524908100	812231	12467095	SH	DEFINED	18
LEHMAN BROS HLDGS INC	COM		524908100	24093	369806	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM		524908100	225	3450	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM		524908100	6319	96989	SH	DEFINED	19
LEHMAN BROS HLDGS INC	COM		524908100	9839	151023	SH	DEFINED	21
LENNAR CORP	CL A		526057104	2205	49700	SH	DEFINED	17
LENNAR CORP	CL A		526057104	90	2036	SH	DEFINED	18
LENNAR CORP	CL A		526057104	27	600	SH	DEFINED	11
LENNAR CORP	CL A		526057104	88740	2000000	SH	DEFINED	13
LENNAR CORP	CL B		526057302	2	60	SH	DEFINED	11
LENNAR CORP	CL A		526057104	1094	24654	SH	DEFINED	19
LENNOX INTL INC	COM		526107107	15071	569140	SH	DEFINED	6
LENNOX INTL INC	COM		526107107	40	1500	SH	DEFINED	2
LENNOX INTL INC	COM		526107107	29778	1124550	SH	DEFINED	3
LENOX GROUP INC	COM		526262100	1717	242240	SH	DEFINED	6
LESCO INC OHIO	COM		526872106	7	450	SH	DEFINED	5
LEUCADIA NATL CORP	COM		527288104	35	1200	SH	DEFINED	17
LEUCADIA NATL CORP	COM		527288104	4084	139900	SH	DEFINED	21
LEUCADIA NATL CORP	COM		527288104	301	10300	SH	DEFINED	2
LEUCADIA NATL CORP	COM		527288104	73	2490	SH	DEFINED	6
LEUCADIA NATL CORP	COM		527288104	223	7640	SH	DEFINED	5
LEUCADIA NATL CORP	COM		527288104	663	22730	SH	DEFINED	18
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	1	217	SH	DEFINED	18
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000% 3/1	52729NAS9	788003	9540000	PRN	DEFINED	20
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000% 3/1	52729NAS9	7460	7460000	PRN	DEFINED	21
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	188350	42421125	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	155400	35000000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	17	3861	SH	DEFINED	5
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	16	3500	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	347	78172	SH	DEFINED	20
LEVITT CORP	CL A		52742P108	16952	1059506	SH	DEFINED	6
LEXINGTON CORP PPTYS TR	COM		529043101	30	1400	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM		529043101	3	141	SH	DEFINED	17
LEXINGTON CORP PPTYS TR	COM		529043101	65	3000	SH	DEFINED	18
LEXMARK INTL NEW	CL A		529771107	11	200	SH	DEFINED	5
LEXMARK INTL NEW	CL A		529771107	1271	22774	SH	DEFINED	19

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

LEXMARK INTL NEW	CL A	529771107	7840	140425	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	37384	669595	SH	DEFINED	20
LEXMARK INTL NEW	CL A	529771107	3482	62375	SH	DEFINED	22
LEXMARK INTL NEW	CL A	529771107	2197	39348	SH	DEFINED	23
LEXMARK INTL NEW	CL A	529771107	61053	1093544	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	1648	29517	SH	DEFINED	21
LEXMARK INTL NEW	CL A	529771107	243	4350	SH	DEFINED	11
LEXMARK INTL NEW	CL A	529771107	7163	128301	SH	DEFINED	6
LEXMARK INTL NEW	CL A	529771107	2921	52316	SH	DEFINED	3
LEXMARK INTL NEW	CL A	529771107	1	15	SH	DEFINED	17
LIBBEY INC	COM	529898108	29	4000	SH	DEFINED	18
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	43	5740	SH	DEFINED	18
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	37	7076	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	812	39456	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER C	530555309	31643	1538313	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER C	530555309	6	286	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER C	530555309	6805	330831	SH	DEFINED	21
LIBERTY GLOBAL INC	COM SER C	530555309	2	88	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	3	150	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER C	530555309	30463	1480942	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER A	530555101	62331	2899140	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER A	530555101	6364	296001	SH	DEFINED	21
LIBERTY GLOBAL INC	COM SER A	530555101	24	1115	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER A	530555101	30608	1423651	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER A	530555101	840	39068	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER A	530555101	6	282	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER A	530555101	2	88	SH	DEFINED	2
LIBERTY MEDIA CORP	DEB 3.500% 1/1	530715AN1	1358	1400000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	8947	15515000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	2604	4200000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	1324920	21720000	PRN	DEFINED	20
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	45750	750000	PRN	DEFINED	21
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	107451	1282696	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	110633	6409799	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	28	1635	SH	DEFINED	4
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	356880	20676720	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	11	655	SH	DEFINED	11
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	13	750	SH	DEFINED	5
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	27	327	SH	DEFINED	4
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	319834	3818007	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	11	131	SH	DEFINED	11
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	3716	44354	SH	DEFINED	17
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	5	62	SH	DEFINED	2
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	13	150	SH	DEFINED	5
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	50323	600723	SH	DEFINED	21
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	6214	360000	SH	DEFINED	8
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	52535	3043760	SH	DEFINED	21
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	3830	221921	SH	DEFINED	17
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	8	443	SH	DEFINED	2
LIBERTY PPTY TR	SH BEN INT	531172104	18	400	SH	DEFINED	2
LIBERTY PPTY TR	SH BEN INT	531172104	2668	60358	SH	DEFINED	18
LIBERTY PPTY TR	SH BEN INT	531172104	11	250	SH	DEFINED	11
LIBERTY PPTY TR	SH BEN INT	531172104	106	2400	SH	DEFINED	5
LIBERTY PPTY TR	SH BEN INT	531172104	6393	144642	SH	DEFINED	20
LIBERTY PPTY TR	SH BEN INT	531172104	784	17745	SH	DEFINED	17
LIFE TIME FITNESS INC	COM	53217R207	125	2700	SH	DEFINED	3
LIFECCELL CORP	COM	531927101	18165	587497	SH	DEFINED	3
LIFECCELL CORP	COM	531927101	3785	122400	SH	DEFINED	19
LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEFINED	2
LIFEPOINT HOSPITALS INC	COM	53219L109	8762	272710	SH	DEFINED	6
LIFEPOINT HOSPITALS INC	COM	53219L109	16	500	SH	DEFINED	17
LIFEPOINT HOSPITALS INC	COM	53219L109	348	10835	SH	DEFINED	18

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

LIFEPOINT HOSPITALS INC	COM	53219L109	4355	135546	SH	DEFINED	21
LIFEPOINT HOSPITALS INC	COM	53219L109	867	26980	SH	DEFINED	20
LIFETIME BRANDS INC	COM	53222Q103	1275	58830	SH	DEFINED	3
LIGHTBRIDGE INC	COM	532226107	1781	137520	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	8611	155800	SH	DEFINED	6
LILLY ELI & CO	COM	532457108	12041	217856	SH	DEFINED	19
LILLY ELI & CO	COM	532457108	207	3750	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	11	200	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	1454	26316	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	93071	1683939	SH	DEFINED	20
LILLY ELI & CO	COM	532457108	1871	33849	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	372	6725	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	167095	3023244	SH	DEFINED	18
LILLY ELI & CO	COM	532457108	4848	87723	SH	DEFINED	21
LILLY ELI & CO	COM	532457108	7768	140543	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	11277	204030	SH	DEFINED	17
LIMITED BRANDS INC	COM	532716107	1578	61671	SH	DEFINED	19
LIMITED BRANDS INC	COM	532716107	2803	109530	SH	DEFINED	3
LIMITED BRANDS INC	COM	532716107	2	96	SH	DEFINED	21
LIMITED BRANDS INC	COM	532716107	280	10937	SH	DEFINED	18
LIMITED BRANDS INC	COM	532716107	146	5700	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	2535	99076	SH	DEFINED	20
LIMITED BRANDS INC	COM	532716107	149	5836	SH	DEFINED	17
LIMITED BRANDS INC	COM	532716107	501	19575	SH	DEFINED	5
LIMITED BRANDS INC	COM	532716107	1223	47800	SH	DEFINED	2
LINCARE HLDGS INC	COM	532791100	3	75	SH	DEFINED	18
LINCOLN ELEC HLDGS INC	COM	533900106	1829	29187	SH	DEFINED	19
LINCOLN ELEC HLDGS INC	COM	533900106	11825	188746	SH	DEFINED	3
LINCOLN ELEC HLDGS INC	COM	533900106	382	6100	SH	DEFINED	22
LINCOLN NATL CORP IND	COM	534187109	2928	51885	SH	DEFINED	19
LINCOLN NATL CORP IND	COM	534187109	17	293	SH	DEFINED	20
LINCOLN NATL CORP IND	COM	534187109	4463	79064	SH	DEFINED	17
LINCOLN NATL CORP IND	COM	534187109	3	45	SH	DEFINED	7
LINCOLN NATL CORP IND	COM	534187109	2575	45621	SH	DEFINED	22
LINCOLN NATL CORP IND	COM	534187109	12659	224291	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	120	2125	SH	DEFINED	5
LINCOLN NATL CORP IND	COM	534187109	215	3817	SH	DEFINED	21
LINCOLN NATL CORP IND	COM	534187109	3222	57080	SH	DEFINED	23
LINCOLN NATL CORP IND	COM	534187109	300	5314	SH	DEFINED	11
LINCOLN NATL CORP IND	COM	534187109	1065	18875	SH	DEFINED	18
LINCOLN NATL CORP IND	COM	534187109	7897	139919	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	1462	25911	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	1408	25000	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	11062	330315	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	1834	54767	SH	DEFINED	19
LINEAR TECHNOLOGY CORP	COM	535678106	330	9850	SH	DEFINED	5
LINEAR TECHNOLOGY CORP	COM	535678106	15852	474475	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	13	400	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	698	20841	SH	DEFINED	18
LINEAR TECHNOLOGY CORP	COM	535678106	35	1050	SH	DEFINED	11
LIONS GATE ENTMNT CORP	COM NEW	535919203	1	108	SH	DEFINED	18
LIQUIDITY SERVICES INC	COM	53635B107	51	3300	SH	DEFINED	3
LITHIA MTRS INC	CL A	536797103	8116	267670	SH	DEFINED	6
LITTELFUSE INC	COM	537008104	2513	73100	SH	DEFINED	3
LIVE NATION INC	COM	538034109	1789	87890	SH	DEFINED	3
LIVE NATION INC	COM	538034109	8	373	SH	DEFINED	18
LIVE NATION INC	COM	538034109	6	296	SH	DEFINED	2
LIVE NATION INC	COM	538034109	0	24	SH	DEFINED	17
LIVE NATION INC	COM	538034109	18	872	SH	DEFINED	20
LIZ CLAIBORNE INC	COM	539320101	6780	182950	SH	DEFINED	3
LIZ CLAIBORNE INC	COM	539320101	698	18843	SH	DEFINED	19
LIZ CLAIBORNE INC	COM	539320101	746	20115	SH	DEFINED	17

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

LIZ CLAIBORNE INC	COM	539320101	34465	929980	SH	DEFINED	6
LIZ CLAIBORNE INC	COM	539320101	510	13771	SH	DEFINED	18
LIZ CLAIBORNE INC	COM	539320101	248	6700	SH	DEFINED	22
LL & E RTY TR	UNIT BEN INT	502003106	1	200	SH	DEFINED	18
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	33929	879209	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	2001	51055	SH	DEFINED	17
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	3	77	SH	DEFINED	18
LMI AEROSPACE INC	COM	502079106	18	1000	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	24	330	SH	DEFINED	20
LOCKHEED MARTIN CORP	COM	539830109	4341	60509	SH	DEFINED	18
LOCKHEED MARTIN CORP	COM	539830109	16707	232882	SH	DEFINED	3
LOCKHEED MARTIN CORP	DBCV	8/1 539830AP4	1218462	10700000	PRN	DEFINED	21
LOCKHEED MARTIN CORP	COM	539830109	43	600	SH	DEFINED	5
LOCKHEED MARTIN CORP	COM	539830109	1779	24800	SH	DEFINED	17
LOCKHEED MARTIN CORP	COM	539830109	14348	200000	SH	DEFINED	8
LOCKHEED MARTIN CORP	COM	539830109	856	11926	SH	DEFINED	21
LOCKHEED MARTIN CORP	COM	539830109	1099	15321	SH	DEFINED	2
LOCKHEED MARTIN CORP	DBCV	8/1 539830AP4	148038	1300000	PRN	DEFINED	20
LOCKHEED MARTIN CORP	COM	539830109	14	200	SH	DEFINED	11
LOCKHEED MARTIN CORP	COM	539830109	4593	64024	SH	DEFINED	19
LODGENET ENTMT CORP	COM	540211109	1076	57700	SH	DEFINED	3
LODGENET ENTMT CORP	COM	540211109	352	18900	SH	DEFINED	19
LOEWS CORP	COM	540424108	341	9630	SH	DEFINED	17
LOEWS CORP	CAROLNA GP STK	540424207	262	5100	SH	DEFINED	22
LOEWS CORP	CAROLNA GP STK	540424207	27	535	SH	DEFINED	18
LOEWS CORP	CAROLNA GP STK	540424207	6174	120188	SH	DEFINED	23
LOEWS CORP	CAROLNA GP STK	540424207	51182	996344	SH	DEFINED	3
LOEWS CORP	COM	540424108	15401	434462	SH	DEFINED	6
LOEWS CORP	COM	540424108	30767	867907	SH	DEFINED	3
LOEWS CORP	COM	540424108	2652	74818	SH	DEFINED	19
LOEWS CORP	COM	540424108	47915	1351632	SH	DEFINED	20
LOEWS CORP	COM	540424108	87271	2461800	SH	DEFINED	21
LOEWS CORP	COM	540424108	2411	68000	SH	DEFINED	2
LOEWS CORP	COM	540424108	4377	123482	SH	DEFINED	18
LONE STAR STEAKHOUSE SALOON	COM	542307103	5760	219574	SH	DEFINED	6
LONE STAR TECHNOLOGIES INC	COM	542312103	882	16333	SH	DEFINED	19
LONE STAR TECHNOLOGIES INC	COM	542312103	35936	665236	SH	DEFINED	3
LONGS DRUG STORES CORP	COM	543162101	222	4860	SH	DEFINED	5
LONGS DRUG STORES CORP	COM	543162101	672	14732	SH	DEFINED	19
LONGS DRUG STORES CORP	COM	543162101	13709	300500	SH	DEFINED	3
LOOPNET INC	COM	543524300	35	1870	SH	DEFINED	5
LORAL SPACE & COMMUNICATNS L	COM	543881106	238	8380	SH	DEFINED	21
LOUDEYE CORP	NEW COM	545754202	0	100	SH	DEFINED	17
LOUISIANA PAC CORP	COM	546347105	69	3170	SH	DEFINED	2
LOUISIANA PAC CORP	COM	546347105	11	500	SH	DEFINED	17
LOUISIANA PAC CORP	COM	546347105	416	18992	SH	DEFINED	19
LOUISIANA PAC CORP	COM	546347105	3116	142300	SH	DEFINED	6
LOWES COS INC	COM	548661107	8509	140243	SH	DEFINED	19
LOWES COS INC	COM	548661107	477	15714	SH	DEFINED	20
LOWES COS INC	COM	548661107	23177	382017	SH	DEFINED	3
LOWES COS INC	COM	548661107	3015	49693	SH	DEFINED	17
LOWES COS INC	COM	548661107	1788	29478	SH	DEFINED	5
LOWES COS INC	COM	548661107	13314	438896	SH	DEFINED	18
LOWES COS INC	NOTE 0.861%10/1	548661CG0	7150	7150000	PRN	DEFINED	21
LOWES COS INC	COM	548661107	19503	321455	SH	DEFINED	2
LOWES COS INC	COM	548661107	75	1235	SH	DEFINED	11
LOWES COS INC	NOTE 0.861%10/1	548661CG0	94500	900000	PRN	DEFINED	20
LOWES COS INC	COM	548661107	45	1492	SH	DEFINED	21
LSB FINL CORP	COM	501925101	0	2	SH	DEFINED	18
LSI LOGIC CORP	COM	502161102	153	17050	SH	DEFINED	21
LSI LOGIC CORP	COM	502161102	60	6747	SH	DEFINED	18
LSI LOGIC CORP	COM	502161102	9116	1018541	SH	DEFINED	3

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

LSI LOGIC CORP	COM	502161102	631	70532	SH	DEFINED	19
LSI LOGIC CORP	COM	502161102	553	61800	SH	DEFINED	20
LSI LOGIC CORP	COM	502161102	29612	3308620	SH	DEFINED	8
LSI LOGIC CORP	COM	502161102	346	38619	SH	DEFINED	17
LSI LOGIC CORP	COM	502161102	159	17790	SH	DEFINED	6
LTC PTYS INC	COM	502175102	1909	85420	SH	DEFINED	3
LTX CORP	COM	502392103	4244	605420	SH	DEFINED	3
LTX CORP	COM	502392103	6	850	SH	DEFINED	5
LUBRIZOL CORP	COM	549271104	618	15500	SH	DEFINED	17
LUBRIZOL CORP	COM	549271104	13	335	SH	DEFINED	2
LUBRIZOL CORP	COM	549271104	415	10408	SH	DEFINED	18
LUBRIZOL CORP	COM	549271104	713	17900	SH	DEFINED	11
LUBRIZOL CORP	COM	549271104	478	12006	SH	DEFINED	21
LUBRIZOL CORP	COM	549271104	23339	585670	SH	DEFINED	6
LUCENT TECHNOLOGIES INC	COM	549463107	206	84940	SH	DEFINED	18
LUCENT TECHNOLOGIES INC	COM	549463107	0	19	SH	DEFINED	5
LUCENT TECHNOLOGIES INC	COM	549463107	14	5665	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	630	260200	SH	DEFINED	21
LUCENT TECHNOLOGIES INC	COM	549463107	20	8360	SH	DEFINED	6
LUCENT TECHNOLOGIES INC	COM	549463107	14	5654	SH	DEFINED	17
LUCENT TECHNOLOGIES INC	COM	549463107	1953	806870	SH	DEFINED	19
LUCENT TECHNOLOGIES INC	COM	549463107	159	65653	SH	DEFINED	20
LUFKIN INDS INC	COM	549764108	3137	52781	SH	DEFINED	3
LUMINEX CORP DEL	COM	55027E102	877	50443	SH	DEFINED	19
LUMINEX CORP DEL	COM	55027E102	2424	139372	SH	DEFINED	3
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	185	6808	SH	DEFINED	2
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	190	6990	SH	DEFINED	18
LYONDELL CHEMICAL CO	COM	552078107	40	1775	SH	DEFINED	5
LYONDELL CHEMICAL CO	COM	552078107	2403	106050	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	9	390	SH	DEFINED	19
LYONDELL CHEMICAL CO	COM	552078107	9	390	SH	DEFINED	20
LYONDELL CHEMICAL CO	COM	552078107	14	625	SH	DEFINED	11
LYONDELL CHEMICAL CO	COM	552078107	2	108	SH	DEFINED	17
LYONDELL CHEMICAL CO	COM	552078107	4089	180440	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	11	500	SH	DEFINED	18
M & T BK CORP	COM	55261F104	1674	14200	SH	DEFINED	19
M & T BK CORP	COM	55261F104	678	5750	SH	DEFINED	7
M & T BK CORP	COM	55261F104	94	800	SH	DEFINED	2
M & T BK CORP	COM	55261F104	12909	109470	SH	DEFINED	4
M & T BK CORP	COM	55261F104	83	700	SH	DEFINED	5
M & T BK CORP	COM	55261F104	1290	10940	SH	DEFINED	3
M & T BK CORP	COM	55261F104	1191	10100	SH	DEFINED	18
M & T BK CORP	COM	55261F104	193	1640	SH	DEFINED	17
M D C HLDGS INC	COM	552676108	6	107	SH	DEFINED	3
M D C HLDGS INC	COM	552676108	139	2680	SH	DEFINED	5
M D C HLDGS INC	COM	552676108	1	15	SH	DEFINED	7
M D C HLDGS INC	COM	552676108	431	8295	SH	DEFINED	18
M D C HLDGS INC	COM	552676108	978	18832	SH	DEFINED	6
MACERICH CO	COM	554382101	2656	37840	SH	DEFINED	20
MACERICH CO	COM	554382101	16	225	SH	DEFINED	17
MACERICH CO	COM	554382101	26	373	SH	DEFINED	18
MACERICH CO	COM	554382101	63	900	SH	DEFINED	19
MACK CALI RLTY CORP	COM	554489104	163	3550	SH	DEFINED	21
MACK CALI RLTY CORP	COM	554489104	54	1170	SH	DEFINED	17
MACK CALI RLTY CORP	COM	554489104	1971	42920	SH	DEFINED	2
MACKINAC FINL CORP	COM	554571109	2	150	SH	DEFINED	2
MACQUARIE FT TR GB INF UT DI	COM	55607W100	1	35	SH	DEFINED	18
MACQUARIE GBL INFRA TOTL RE	COM	55608D101	41	1799	SH	DEFINED	18
MADDEN STEVEN LTD	COM	556269108	18	600	SH	DEFINED	5
MADDEN STEVEN LTD	COM	556269108	9823	331645	SH	DEFINED	3
MAF BANCORP INC	COM	55261R108	23630	551585	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	150	3495	SH	DEFINED	2

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

MAF BANCORP INC	COM	55261R108	7	175	SH	DEFINED	18
MAF BANCORP INC	COM	55261R108	64	1500	SH	DEFINED	7
MAF BANCORP INC	COM	55261R108	11496	268354	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	669	15620	SH	DEFINED	5
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	38832	857030	SH	DEFINED	6
MAGNA ENTMT CORP	CL A	559211107	8	1539	SH	DEFINED	17
MAGNA ENTMT CORP	CL A	559211107	1	176	SH	DEFINED	18
MAGNA INTL INC	CL A	559222401	17882	249701	SH	DEFINED	7
MAGNA INTL INC	CL A	559222401	108	1505	SH	DEFINED	18
MAGNETEK INC	COM	559424106	6	2050	SH	DEFINED	5
MAGUIRE PPTYS INC	COM	559775101	3517	100000	SH	DEFINED	20
MAGUIRE PPTYS INC	COM	559775101	11	300	SH	DEFINED	17
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	559778402	499	72700	SH	DEFINED	3
MAIDENFORM BRANDS INC	COM	560305104	63	5100	SH	DEFINED	3
MAIDENFORM BRANDS INC	COM	560305104	28	2300	SH	DEFINED	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	2465	141431	SH	DEFINED	6
MAIR HOLDINGS INC	COM	560635104	2270	365555	SH	DEFINED	6
MAKITA CORP	ADR NEW	560877300	6	188	SH	DEFINED	18
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	21	3585	SH	DEFINED	18
MANAGED MUNS PORTFOLIO INC	COM	561662107	94	8881	SH	DEFINED	18
MANHATTAN ASSOCS INC	COM	562750109	6	301	SH	DEFINED	18
MANHATTAN ASSOCS INC	COM	562750109	111	5489	SH	DEFINED	21
MANITOWOC INC	COM	563571108	62	1400	SH	DEFINED	2
MANITOWOC INC	COM	563571108	6019	135255	SH	DEFINED	3
MANITOWOC INC	COM	563571108	1882	42300	SH	DEFINED	22
MANOR CARE INC NEW	COM	564055101	4866	103700	SH	DEFINED	21
MANOR CARE INC NEW	COM	564055101	679	14461	SH	DEFINED	19
MANOR CARE INC NEW	COM	564055101	63	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	21694	462380	SH	DEFINED	20
MANOR CARE INC NEW	COM	564055101	3279	69876	SH	DEFINED	18
MANOR CARE INC NEW	COM	564055101	673	14338	SH	DEFINED	3
MANPOWER INC	COM	56418H100	32	490	SH	DEFINED	19
MANPOWER INC	COM	56418H100	300	4650	SH	DEFINED	5
MANPOWER INC	COM	56418H100	84	1300	SH	DEFINED	17
MANPOWER INC	COM	56418H100	32	490	SH	DEFINED	20
MANPOWER INC	COM	56418H100	635	9825	SH	DEFINED	18
MANPOWER INC	COM	56418H100	428	6625	SH	DEFINED	21
MANPOWER INC	COM	56418H100	40178	621955	SH	DEFINED	3
MANTECH INTL CORP	CL A	564563104	7938	257240	SH	DEFINED	3
MANUGISTICS GROUP INC	NOTE 5.000%11/0	565011AB9	0	9800000	PRN	DEFINED	20
MANULIFE FINL CORP	COM	56501R106	57703	1814300	SH	DEFINED	7
MANULIFE FINL CORP	COM	56501R106	34	1072	SH	DEFINED	5
MANULIFE FINL CORP	COM	56501R106	1411	44400	SH	DEFINED	18
MANULIFE FINL CORP	COM	56501R106	10	300	SH	DEFINED	11
MANULIFE FINL CORP	COM	56501R106	156	4900	SH	DEFINED	20
MARATHON OIL CORP	COM	565849106	5189	62295	SH	DEFINED	18
MARATHON OIL CORP	COM	565849106	20	236	SH	DEFINED	4
MARATHON OIL CORP	COM	565849106	5467	65626	SH	DEFINED	19
MARATHON OIL CORP	COM	565849106	172	2066	SH	DEFINED	17
MARATHON OIL CORP	COM	565849106	38367	458885	SH	DEFINED	20
MARATHON OIL CORP	COM	565849106	729	8750	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	2182	26200	SH	DEFINED	22
MARATHON OIL CORP	COM	565849106	21400	256905	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	96	1150	SH	DEFINED	11
MARATHON OIL CORP	COM	565849106	8	100	SH	DEFINED	5
MARATHON OIL CORP	COM	565849106	46731	561000	SH	DEFINED	21
MARATHON OIL CORP	COM	565849106	236	2831	SH	DEFINED	2
MARCUS CORP	COM	566330106	84	4000	SH	DEFINED	11
MARCUS CORP	COM	566330106	90	4300	SH	DEFINED	5
MARCUS CORP	COM	566330106	2945	141025	SH	DEFINED	18
MARCUS CORP	COM	566330106	16934	811000	SH	DEFINED	20
MARKEL CORP	COM	570535104	304	875	SH	DEFINED	11

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

MARLIN BUSINESS SVCS CORP	COM	571157106	1539	68200	SH	DEFINED	6
MARRIOTT INTL INC NEW	CL A	571903202	73	1920	SH	DEFINED	11
MARRIOTT INTL INC NEW	CL A	571903202	240	6284	SH	DEFINED	18
MARRIOTT INTL INC NEW	CL A	571903202	2263	59353	SH	DEFINED	19
MARRIOTT INTL INC NEW	CL A	571903202	76	2000	SH	DEFINED	2
MARRIOTT INTL INC NEW	CL A	571903202	5860	153722	SH	DEFINED	17
MARRIOTT INTL INC NEW	CL A	571903202	31	802	SH	DEFINED	20
MARRIOTT INTL INC NEW	CL A	571903202	9706	254622	SH	DEFINED	3
MARSH & MCLENNAN COS INC	COM	571748102	3	130	SH	DEFINED	2
MARSH & MCLENNAN COS INC	COM	571748102	17957	667808	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	1228	45650	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	2661	98956	SH	DEFINED	19
MARSH & MCLENNAN COS INC	COM	571748102	75722	2815992	SH	DEFINED	20
MARSH & MCLENNAN COS INC	COM	571748102	37415	1391398	SH	DEFINED	18
MARSH & MCLENNAN COS INC	COM	571748102	110080	4093700	SH	DEFINED	21
MARSH & MCLENNAN COS INC	COM	571748102	90	3350	SH	DEFINED	5
MARSHALL & ILSLEY CORP	COM	571834100	2958	64670	SH	DEFINED	17
MARSHALL & ILSLEY CORP	COM	571834100	965	21080	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	3666	80140	SH	DEFINED	20
MARSHALL & ILSLEY CORP	COM	571834100	296	6470	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	611	13360	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	1863	40736	SH	DEFINED	19
MARTEK BIOSCIENCES CORP	COM	572901106	382	13200	SH	DEFINED	3
MARTEN TRANS LTD	COM	573075108	949	43674	SH	DEFINED	19
MARTEN TRANS LTD	COM	573075108	1737	79880	SH	DEFINED	3
MARTHA STEWART LIVING OMNIME	CL A	573083102	3	200	SH	DEFINED	11
MARTHA STEWART LIVING OMNIME	CL A	573083102	0	25	SH	DEFINED	17
MARTHA STEWART LIVING OMNIME	CL A	573083102	289	17300	SH	DEFINED	18
MARTHA STEWART LIVING OMNIME	CL A	573083102	2	100	SH	DEFINED	5
MARTIN MARIETTA MATLS INC	COM	573284106	8440	92600	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	1321	14490	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	19372	212527	SH	DEFINED	3
MARVEL ENTERTAINMENT INC	COM	57383T103	4960	247990	SH	DEFINED	21
MARVEL ENTERTAINMENT INC	COM	57383T103	418	20900	SH	DEFINED	18
MARVEL ENTERTAINMENT INC	COM	57383T103	3324	166195	SH	DEFINED	20
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	169	3820	SH	DEFINED	5
MASCO CORP	COM	574599106	33	1110	SH	DEFINED	3
MASCO CORP	COM	574599106	64918	2190201	SH	DEFINED	18
MASCO CORP	COM	574599106	121022	4083062	SH	DEFINED	21
MASCO CORP	COM	574599106	2111	71213	SH	DEFINED	19
MASCO CORP	COM	574599106	302	10184	SH	DEFINED	2
MASCO CORP	COM	574599106	481	16230	SH	DEFINED	6
MASCO CORP	COM	574599106	28980	977725	SH	DEFINED	10
MASCO CORP	COM	574599106	232243	7835456	SH	DEFINED	8
MASCO CORP	COM	574599106	58	1950	SH	DEFINED	11
MASCO CORP	NOTE	7/2 574599BB1	33200	33200000	PRN	DEFINED	21
MASCO CORP	NOTE	7/2 574599BB1	0	4300000	PRN	DEFINED	20
MASCO CORP	COM	574599106	94217	3178700	SH	DEFINED	20
MASCO CORP	COM	574599106	296	9993	SH	DEFINED	17
MASSBANK CORP READ MASS	COM	576152102	39	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	90	2500	SH	DEFINED	17
MASSEY ENERGY CORP	COM	576206106	540	15000	SH	DEFINED	5
MASSMUTUAL CORPORATE INVS IN	COM	576292106	0	10	SH	DEFINED	18
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	2	145	SH	DEFINED	18
MASTEC INC	COM	576323109	98	7400	SH	DEFINED	18
MASTEC INC	COM	576323109	1235	93470	SH	DEFINED	20
MASTEC INC	COM	576323109	1172	88700	SH	DEFINED	21
MASTEC INC	COM	576323109	7329	554780	SH	DEFINED	3
MASTERCARD INC	COM	57636Q104	9600	200000	SH	DEFINED	20
MASTERCARD INC	COM	57636Q104	4	75	SH	DEFINED	2
MATERIAL SCIENCES CORP	COM	576674105	11	1200	SH	DEFINED	5
MATRIX SVC CO	COM	576853105	611	53400	SH	DEFINED	3

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

MATRIX INITIATIVES INC	COM	57685L105	784	50410	SH	DEFINED	3
MATSUSHITA ELEC INDL	ADR	576879209	11	510	SH	DEFINED	17
MATSUSHITA ELEC INDL	ADR	576879209	5	220	SH	DEFINED	7
MATSUSHITA ELEC INDL	ADR	576879209	181	8550	SH	DEFINED	2
MATSUSHITA ELEC INDL	ADR	576879209	5	250	SH	DEFINED	18
MATTEL INC	COM	577081102	789	47800	SH	DEFINED	17
MATTEL INC	COM	577081102	12	747	SH	DEFINED	1
MATTEL INC	COM	577081102	1158	70120	SH	DEFINED	19
MATTEL INC	COM	577081102	221	13410	SH	DEFINED	6
MATTEL INC	COM	577081102	91	5518	SH	DEFINED	18
MATTEL INC	COM	577081102	10	596	SH	DEFINED	2
MATTEL INC	COM	577081102	241	14600	SH	DEFINED	21
MAUI LD & PINEAPPLE INC	COM	577345101	261	6911	SH	DEFINED	6
MAVERICK TUBE CORP	COM	577914104	54	860	SH	DEFINED	20
MAVERICK TUBE CORP	COM	577914104	570	9019	SH	DEFINED	18
MAVERICK TUBE CORP	COM	577914104	4751	75180	SH	DEFINED	3
MAX & ERMAS RESTAURANTS INC	COM	577903107	1	110	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	83	2600	SH	DEFINED	21
MAXIM INTEGRATED PRODS INC	COM	57772K101	6	176	SH	DEFINED	18
MAXIM INTEGRATED PRODS INC	COM	57772K101	478	14899	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	324	10079	SH	DEFINED	20
MAXIM INTEGRATED PRODS INC	COM	57772K101	5	168	SH	DEFINED	17
MAXIM INTEGRATED PRODS INC	COM	57772K101	29	900	SH	DEFINED	2
MAXIM INTEGRATED PRODS INC	COM	57772K101	1855	57759	SH	DEFINED	19
MAXWELL TECHNOLOGIES INC	COM	577767106	9	450	SH	DEFINED	5
MBIA INC	COM	55262C100	1408	24048	SH	DEFINED	19
MBIA INC	COM	55262C100	44	743	SH	DEFINED	18
MBIA INC	COM	55262C100	184	3150	SH	DEFINED	11
MBIA INC	COM	55262C100	384	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	28239	482305	SH	DEFINED	17
MBIA INC	COM	55262C100	19	325	SH	DEFINED	5
MBIA INC	COM	55262C100	614	10480	SH	DEFINED	6
MBT FINL CORP	COM	578877102	457	28550	SH	DEFINED	6
MCAFEE INC	COM	579064106	2757	113582	SH	DEFINED	20
MCAFEE INC	COM	579064106	3652	150462	SH	DEFINED	18
MCCLATCHY CO	CL A	579489105	296	7387	SH	DEFINED	5
MCCLATCHY CO	CL A	579489105	1421	35419	SH	DEFINED	20
MCCLATCHY CO	CL A	579489105	134	3338	SH	DEFINED	17
MCCLATCHY CO	CL A	579489105	106	2645	SH	DEFINED	18
MCCLATCHY CO	CL A	579489105	251	6252	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	814	24248	SH	DEFINED	19
MCCORMICK & CO INC	COM NON VTG	579780206	1932	57585	SH	DEFINED	17
MCCORMICK & CO INC	COM NON VTG	579780206	19625	584943	SH	DEFINED	2
MCCORMICK & CO INC	COM NON VTG	579780206	41586	1239513	SH	DEFINED	21
MCCORMICK & CO INC	COM NON VTG	579780206	22168	660750	SH	DEFINED	20
MCCORMICK & CO INC	COM NON VTG	579780206	192	5711	SH	DEFINED	18
MCCORMICK & CO INC	COM NON VTG	579780206	109	3250	SH	DEFINED	5
MCCORMICK & CO INC	COM NON VTG	579780206	430	12809	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	8337	248245	SH	DEFINED	1
MCDATA CORP	CL A	580031201	4	1096	SH	DEFINED	20
MCDATA CORP	CL A	580031201	749	183526	SH	DEFINED	19
MCDATA CORP	CL A	580031201	0	47	SH	DEFINED	17
MCDATA CORP	CL A	580031201	0	45	SH	DEFINED	2
MCDATA CORP	CL A	580031201	12179	2984975	SH	DEFINED	3
MCDATA CORP	CL A	580031201	27	6500	SH	DEFINED	5
MCDERMOTT INTL INC	COM	580037109	350	7700	SH	DEFINED	3
MCDERMOTT INTL INC	COM	580037109	14	300	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	1465	43614	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	7721	229801	SH	DEFINED	19
MCDONALDS CORP	COM	580135101	14936	444535	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	403	12000	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	3	103	SH	DEFINED	1

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

MCDONALDS CORP	COM	580135101	27563	820321	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	13	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	203207	6047821	SH	DEFINED	21
MCDONALDS CORP	COM	580135101	121486	3615644	SH	DEFINED	20
MCDONALDS CORP	COM	580135101	15100	449414	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	6820	202966	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	201247	5989507	SH	DEFINED	18
MCG CAPITAL CORP	COM	58047P107	5	310	SH	DEFINED	2
MCGRATH RENTCORP	COM	580589109	2747	98760	SH	DEFINED	3
MCGRAW HILL COS INC	COM	580645109	3246	64627	SH	DEFINED	19
MCGRAW HILL COS INC	COM	580645109	11147	221920	SH	DEFINED	18
MCGRAW HILL COS INC	COM	580645109	78	1550	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	184	3660	SH	DEFINED	7
MCGRAW HILL COS INC	COM	580645109	337	6788	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	313	6223	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	16960	338460	SH	DEFINED	17
MCGRAW HILL COS INC	COM	580645109	4928	98118	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	418889	8859755	SH	DEFINED	8
MCKESSON CORP	COM	58155Q103	118	2504	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	71	1500	SH	DEFINED	17
MCKESSON CORP	COM	58155Q103	9	200	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	2587	54716	SH	DEFINED	19
MCKESSON CORP	COM	58155Q103	78	1650	SH	DEFINED	11
MCKESSON CORP	COM	58155Q103	53449	1130470	SH	DEFINED	10
MCKESSON CORP	COM	58155Q103	147	3100	SH	DEFINED	18
MCMORAN EXPLORATION CO	COM	582411104	0	17	SH	DEFINED	2
MCMORAN EXPLORATION CO	COM	582411104	2	124	SH	DEFINED	17
MDS INC	COM	55269P302	981	53625	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	15298	417862	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	9479	258920	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	14	390	SH	DEFINED	19
MDU RES GROUP INC	COM	552690109	1822	49771	SH	DEFINED	18
MDU RES GROUP INC	COM	552690109	269	7350	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	131	3590	SH	DEFINED	17
MDU RES GROUP INC	COM	552690109	40	1100	SH	DEFINED	5
MDU RES GROUP INC	COM	552690109	14	390	SH	DEFINED	20
MEADE INSTRUMENTS CORP	COM	583062104	15	6200	SH	DEFINED	6
MEADOWBROOK INS GROUP INC	COM	58319P108	739	88800	SH	DEFINED	3
MEADOWBROOK INS GROUP INC	COM	58319P108	151	18106	SH	DEFINED	2
MEADOWBROOK INS GROUP INC	COM	58319P108	3740	449550	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	904	32356	SH	DEFINED	19
MEADWESTVACO CORP	COM	583334107	532	19062	SH	DEFINED	18
MEADWESTVACO CORP	COM	583334107	81	2910	SH	DEFINED	5
MEADWESTVACO CORP	COM	583334107	503	18002	SH	DEFINED	2
MEADWESTVACO CORP	COM	583334107	2640	94515	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	1056	37817	SH	DEFINED	20
MEASUREMENT SPECIALTIES INC	COM	583421102	8	350	SH	DEFINED	5
MECHANICAL TECHNOLOGY INC	COM	583538103	44	18000	SH	DEFINED	17
MEDAREX INC	COM	583916101	20	2108	SH	DEFINED	18
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	431	7523	SH	DEFINED	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	508	8869	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	8077	141011	SH	DEFINED	17
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	157	2748	SH	DEFINED	20
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	288	5023	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	43	746	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	4551	79450	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	638	11137	SH	DEFINED	18
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	3112	54332	SH	DEFINED	19
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1	24	CALL	DEFINED	17
MEDIA GEN INC	CL A	584404107	60	1437	SH	DEFINED	5
MEDIA GEN INC	CL A	584404107	142	3400	SH	DEFINED	11
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	19517	3132814	SH	DEFINED	6

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

MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	1	25	SH	DEFINED	18
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	140687	5861950	SH	DEFINED	8
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	253	10525	SH	DEFINED	21
MEDIFAST INC	COM		58470H101	9128	510810	SH	DEFINED	3
MEDIMMUNE INC	COM		584699102	2244	82819	SH	DEFINED	18
MEDIMMUNE INC	COM		584699102	140	5150	SH	DEFINED	5
MEDIMMUNE INC	COM		584699102	49	1800	SH	DEFINED	7
MEDIMMUNE INC	COM		584699102	54	1986	SH	DEFINED	21
MEDIMMUNE INC	COM		584699102	14229	525060	SH	DEFINED	2
MEDIMMUNE INC	COM		584699102	15762	581600	SH	DEFINED	20
MEDIMMUNE INC	COM		584699102	252	9300	SH	DEFINED	11
MEDIMMUNE INC	COM		584699102	1202	44337	SH	DEFINED	19
MEDTRONIC INC	COM		585055106	10474	223237	SH	DEFINED	19
MEDTRONIC INC	COM		585055106	500	10666	SH	DEFINED	21
MEDTRONIC INC	COM		585055106	55517	1183226	SH	DEFINED	18
MEDTRONIC INC	COM		585055106	2532	53974	SH	DEFINED	5
MEDTRONIC INC	COM		585055106	7630	162624	SH	DEFINED	3
MEDTRONIC INC	COM		585055106	26368	561825	SH	DEFINED	1
MEDTRONIC INC	COM		585055106	61	1310	SH	DEFINED	4
MEDTRONIC INC	COM		585055106	138	2950	SH	DEFINED	11
MEDTRONIC INC	COM		585055106	11018	234836	SH	DEFINED	17
MEDTRONIC INC	COM		585055106	27018	575836	SH	DEFINED	2
MEDTRONIC INC	COM		585055106	157798	3363120	SH	DEFINED	20
MELLON FINL CORP	COM		58551A108	8382	243451	SH	DEFINED	17
MELLON FINL CORP	COM		58551A108	3	85	SH	DEFINED	7
MELLON FINL CORP	COM		58551A108	236	6865	SH	DEFINED	18
MELLON FINL CORP	COM		58551A108	163	4746	SH	DEFINED	11
MELLON FINL CORP	COM		58551A108	245	7112	SH	DEFINED	21
MELLON FINL CORP	COM		58551A108	9003	261495	SH	DEFINED	2
MELLON FINL CORP	COM		58551A108	301	8750	SH	DEFINED	6
MELLON FINL CORP	COM		58551A108	31	900	SH	DEFINED	4
MELLON FINL CORP	COM		58551A108	2546	73943	SH	DEFINED	19
MELLON FINL CORP	COM		58551A108	351	10200	SH	DEFINED	1
MEMC ELECTR MATLS INC	COM		552715104	52	1380	SH	DEFINED	18
MEMC ELECTR MATLS INC	COM		552715104	3619	96500	SH	DEFINED	20
MEMC ELECTR MATLS INC	COM		552715104	17	460	SH	DEFINED	2
MEMC ELECTR MATLS INC	COM		552715104	701	18680	SH	DEFINED	3
MENS WEARHOUSE INC	COM		587118100	29424	971086	SH	DEFINED	3
MENS WEARHOUSE INC	NOTE	3.125%10/1	587118AC4	12250	12250000	PRN	DEFINED	21
MENS WEARHOUSE INC	NOTE	3.125%10/1	587118AC4	0	1500000	PRN	DEFINED	20
MENS WEARHOUSE INC	COM		587118100	1132	37365	SH	DEFINED	20
MENS WEARHOUSE INC	COM		587118100	5456	180050	SH	DEFINED	21
MENS WEARHOUSE INC	COM		587118100	468	15450	SH	DEFINED	18
MENS WEARHOUSE INC	COM		587118100	276	9100	SH	DEFINED	19
MENTOR CORP MINN	COM		587188103	110	2520	SH	DEFINED	18
MENTOR GRAPHICS CORP	FRNT	8/0	587200AD8	0	350000	PRN	DEFINED	20
MENTOR GRAPHICS CORP	FRNT	8/0	587200AD8	0	4150000	PRN	DEFINED	21
MENTOR GRAPHICS CORP	COM		587200106	65	4975	SH	DEFINED	5
MENTOR GRAPHICS CORP	COM		587200106	212	16300	SH	DEFINED	3
MERCANTILE BANK CORP	COM		587376104	450	11283	SH	DEFINED	19
MERCANTILE BANK CORP	COM		587376104	701	17590	SH	DEFINED	3
MERCANTILE BANKSHARES CORP	COM		587405101	300	8400	SH	DEFINED	21
MERCANTILE BANKSHARES CORP	COM		587405101	114	3205	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM		587405101	3	75	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM		587405101	4666	130479	SH	DEFINED	1
MERCANTILE BANKSHARES CORP	COM		587405101	64	1794	SH	DEFINED	18
MERCANTILE BANKSHARES CORP	COM		587405101	1387	38890	SH	DEFINED	11
MERCER INTL INC	COM		588056101	178	20500	SH	DEFINED	17
MERCHANTS BANCSHARES	COM		588448100	1613	66800	SH	DEFINED	6
MERCHANTS GROUP INC	COM		588539106	122	4000	SH	DEFINED	18
MERCHANTS GROUP INC	COM		588539106	1222	40000	SH	DEFINED	21
MERCK & CO INC	COM		589331107	2015	55442	SH	DEFINED	1

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

MERCK & CO INC	COM		589331107	574	15750	SH	DEFINED	4
MERCK & CO INC	COM		589331107	14346	393786	SH	DEFINED	19
MERCK & CO INC	COM		589331107	22362	613844	SH	DEFINED	3
MERCK & CO INC	COM		589331107	35887	985110	SH	DEFINED	6
MERCK & CO INC	COM		589331107	2838	77896	SH	DEFINED	2
MERCK & CO INC	COM		589331107	41753	1146120	SH	DEFINED	18
MERCK & CO INC	COM		589331107	2734	75036	SH	DEFINED	5
MERCK & CO INC	COM		589331107	8144	223549	SH	DEFINED	20
MERCK & CO INC	COM		589331107	1083	29717	SH	DEFINED	21
MERCK & CO INC	COM		589331107	15	400	SH	DEFINED	7
MERCK & CO INC	COM		589331107	345	9472	SH	DEFINED	11
MERCK & CO INC	COM		589331107	18670	512488	SH	DEFINED	17
MERCURY COMPUTER SYS	COM		589378108	5344	347268	SH	DEFINED	18
MERCURY COMPUTER SYS	COM		589378108	5885	382362	SH	DEFINED	20
MERCURY GENL CORP NEW	COM		589400100	28	500	SH	DEFINED	5
MERCURY GENL CORP NEW	COM		589400100	18605	330060	SH	DEFINED	6
MEREDITH CORP	COM		589433101	11	225	SH	DEFINED	5
MEREDITH CORP	COM		589433101	21494	433863	SH	DEFINED	18
MEREDITH CORP	COM		589433101	26618	537300	SH	DEFINED	20
MEREDITH CORP	COM		589433101	378	7621	SH	DEFINED	19
MEREDITH CORP	COM		589433101	50	1000	SH	DEFINED	2
MERGE TECHNOLOGIES INC	COM		589981109	12	1000	SH	DEFINED	7
MERIDIAN BIOSCIENCE INC	COM		589584101	980	39259	SH	DEFINED	2
MERIDIAN BIOSCIENCE INC	COM		589584101	47	1900	SH	DEFINED	3
MERIDIAN GOLD INC	COM		589975101	16	500	SH	DEFINED	7
MERIDIAN RESOURCE CORP	COM		589770109	3170	905800	SH	DEFINED	6
MERITAGE HOMES CORP	COM		59001A102	98074	2075650	SH	DEFINED	8
MERITAGE HOMES CORP	COM		59001A102	9450	200000	SH	DEFINED	13
MERIX CORP	COM		590049102	802	73120	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM		590188108	6612	95050	SH	DEFINED	7
MERRILL LYNCH & CO INC	COM		590188108	1908	27423	SH	DEFINED	5
MERRILL LYNCH & CO INC	COM		590188108	54	775	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM		590188108	215734	3101415	SH	DEFINED	21
MERRILL LYNCH & CO INC	NOTE	3/1	590188W46	20425	20425000	PRN	DEFINED	21
MERRILL LYNCH & CO INC	NOTE	3/1	590188W46	284050	2600000	PRN	DEFINED	20
MERRILL LYNCH & CO INC	COM		590188108	408	5866	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM		590188108	71373	1026069	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM		590188108	902473	12974014	SH	DEFINED	20
MERRILL LYNCH & CO INC	COM		590188108	4869	70000	SH	DEFINED	8
MERRILL LYNCH & CO INC	COM		590188108	325	4641	SH	DEFINED	1
MERRILL LYNCH & CO INC	COM		590188108	13920	200116	SH	DEFINED	19
MERRILL LYNCH & CO INC	COM		590188108	6940	99775	SH	DEFINED	17
MERRILL LYNCH & CO INC	COM		590188108	1069135	15369975	SH	DEFINED	18
MERRILL LYNCH & CO INC	COM		590188108	25919	372612	SH	DEFINED	3
MESA AIR GROUP INC	COM		590479101	5406	548820	SH	DEFINED	6
MESA AIR GROUP INC	COM		590479101	64	6500	SH	DEFINED	2
MESA AIR GROUP INC	COM		590479101	21590	2191910	SH	DEFINED	3
MESA LABS INC	COM		59064R109	45	2900	SH	DEFINED	6
METAL MGMT INC	COM NEW		591097209	315	10300	SH	DEFINED	3
METASOLV INC	COM		59139P104	12	4200	SH	DEFINED	5
METASOLV INC	COM		59139P104	14	5000	SH	DEFINED	18
METHANEX CORP	COM		59151K108	8	390	SH	DEFINED	19
METHANEX CORP	COM		59151K108	8	390	SH	DEFINED	20
METHANEX CORP	COM		59151K108	537	25370	SH	DEFINED	3
METHODE ELECTRS INC	COM		591520200	2195	208860	SH	DEFINED	3
METLIFE INC	COM		59156R108	4704	91860	SH	DEFINED	22
METLIFE INC	COM		59156R108	2349	45872	SH	DEFINED	18
METLIFE INC	COM		59156R108	1229	23993	SH	DEFINED	5
METLIFE INC	COM		59156R108	60	1181	SH	DEFINED	2
METLIFE INC	COM		59156R108	54380	1061902	SH	DEFINED	6
METLIFE INC	COM		59156R108	321	6276	SH	DEFINED	11
METLIFE INC	COM		59156R108	555	10835	SH	DEFINED	17

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

METLIFE INC	COM	59156R108	17778	347163	SH	DEFINED	3
METLIFE INC	COM	59156R108	7012	136927	SH	DEFINED	19
METLIFE INC	COM	59156R108	1085	21190	SH	DEFINED	20
METROLOGIC INSTRS INC	COM	591676101	507	33800	SH	DEFINED	19
METROLOGIC INSTRS INC	COM	591676101	565	37650	SH	DEFINED	3
METTLER TOLEDO INTERNATIONAL	COM	592688105	30	500	SH	DEFINED	3
METTLER TOLEDO INTERNATIONAL	COM	592688105	5797	95700	SH	DEFINED	21
METTLER TOLEDO INTERNATIONAL	COM	592688105	9	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	188	3100	SH	DEFINED	7
METTLER TOLEDO INTERNATIONAL	COM	592688105	17612	290766	SH	DEFINED	20
METTLER TOLEDO INTERNATIONAL	COM	592688105	39231	647702	SH	DEFINED	18
MEXCO ENERGY CORP	COM	592770101	14	1500	SH	DEFINED	6
MEXICO FD INC	COM	592835102	4	117	SH	DEFINED	18
MFS CHARTER INCOME TR	SH BEN INT	552727109	44	5337	SH	DEFINED	18
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	2	386	SH	DEFINED	18
MFS INTER INCOME TR	SH BEN INT	55273C107	53	8645	SH	DEFINED	18
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	32	5564	SH	DEFINED	18
MFS SPL VALUE TR	SH BEN INT	55274E102	2	174	SH	DEFINED	18
MGE ENERGY INC	COM	55277P104	1128	36203	SH	DEFINED	18
MGE ENERGY INC	COM	55277P104	7	225	SH	DEFINED	17
MGE ENERGY INC	COM	55277P104	1445	46397	SH	DEFINED	20
MGI PHARMA INC	COM	552880106	18504	860630	SH	DEFINED	20
MGI PHARMA INC	COM	552880106	3356	156074	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	227411	3498631	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	6086	93630	SH	DEFINED	21
MGIC INVT CORP WIS	COM	552848103	81	1250	SH	DEFINED	11
MGIC INVT CORP WIS	COM	552848103	52386	805942	SH	DEFINED	10
MGIC INVT CORP WIS	COM	552848103	279134	4294364	SH	DEFINED	8
MGIC INVT CORP WIS	COM	552848103	545	8390	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	20	300	SH	DEFINED	7
MGIC INVT CORP WIS	COM	552848103	2	25	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	6	95	SH	DEFINED	17
MGIC INVT CORP WIS	COM	552848103	93913	1444811	SH	DEFINED	20
MGIC INVT CORP WIS	COM	552848103	1879	28912	SH	DEFINED	19
MGIC INVT CORP WIS	COM	552848103	186	2860	SH	DEFINED	3
MGM MIRAGE	COM	552953101	294	7200	SH	DEFINED	11
MGM MIRAGE	COM	552953101	779	19084	SH	DEFINED	5
MGM MIRAGE	COM	552953101	1747	42810	SH	DEFINED	3
MGM MIRAGE	COM	552953101	8	200	SH	DEFINED	7
MGM MIRAGE	COM	552953101	49	1200	SH	DEFINED	18
MGP INGREDIENTS INC	COM	55302G103	868	37400	SH	DEFINED	3
MI DEVS INC	CL A SUB VTG	55304X104	25	751	SH	DEFINED	18
MI DEVS INC	CL A SUB VTG	55304X104	2923	86190	SH	DEFINED	3
MICHAELS STORES INC	COM	594087108	8	200	SH	DEFINED	18
MICREL INC	COM	594793101	36	3605	SH	DEFINED	18
MICREL INC	COM	594793101	8338	832990	SH	DEFINED	3
MICROCHIP TECHNOLOGY INC	COM	595017104	17	500	SH	DEFINED	2
MICROCHIP TECHNOLOGY INC	COM	595017104	8025	239185	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	451	13446	SH	DEFINED	21
MICROCHIP TECHNOLOGY INC	COM	595017104	613	18284	SH	DEFINED	18
MICROMET INC	COM	59509C105	2672	624191	SH	DEFINED	20
MICROMET INC	COM	59509C105	4	866	SH	DEFINED	21
MICROMET INC	COM	59509C105	173	40308	SH	DEFINED	18
MICRON TECHNOLOGY INC	COM	595112103	6934	460449	SH	DEFINED	21
MICRON TECHNOLOGY INC	COM	595112103	93372	6200000	SH	DEFINED	13
MICRON TECHNOLOGY INC	COM	595112103	1016	67460	SH	DEFINED	3
MICRON TECHNOLOGY INC	COM	595112103	673	44720	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	2	110	SH	DEFINED	2
MICRON TECHNOLOGY INC	COM	595112103	249766	16584727	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	1967	130601	SH	DEFINED	19
MICRON TECHNOLOGY INC	COM	595112103	86147	5720225	SH	DEFINED	8
MICRON TECHNOLOGY INC	COM	595112103	73	4845	SH	DEFINED	4

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

MICRON TECHNOLOGY INC	COM	595112103	480825	31927277	SH	DEFINED	18
MICROS SYS INC	COM	594901100	55	1260	SH	DEFINED	5
MICROS SYS INC	COM	594901100	6280	143780	SH	DEFINED	3
MICROSEMI CORP	COM	595137100	2753	112900	SH	DEFINED	20
MICROSOFT CORP	COM	594918104	54046	2320353	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	6240	267816	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	32732	1404802	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	9437	405000	SH	DEFINED	8
MICROSOFT CORP	COM	594918104	1834	78710	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	250258	10740699	SH	DEFINED	21
MICROSOFT CORP	COM	594918104	706738	30332101	SH	DEFINED	20
MICROSOFT CORP	COM	594918104	38585	1656000	SH	DEFINED	19
MICROSOFT CORP	COM	594918104	18120	777675	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	19862	852200	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	33634	1443521	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	3440	147656	SH	DEFINED	22
MICROSOFT CORP	COM	594918104	6217	266825	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	1158207	49708448	SH	DEFINED	18
MICROSOFT CORP	COM	594918104	8299	356165	SH	DEFINED	7
MICROSTRATEGY INC	CL A NEW	594972408	49	500	SH	DEFINED	2
MID-AMER APT CMNTYS INC	COM	59522J103	4669	83750	SH	DEFINED	3
MID-AMER APT CMNTYS INC	COM	59522J103	3	54	SH	DEFINED	17
MIDAS GROUP INC	COM	595626102	5	250	SH	DEFINED	18
MIDAS GROUP INC	COM	595626102	10248	556945	SH	DEFINED	6
MIDCAP SPDR TR	UNIT SER 1	595635103	0	1058	SH	DEFINED	18
MIDCAP SPDR TR	UNIT SER 1	595635103	28	200	SH	DEFINED	7
MIDCAP SPDR TR	UNIT SER 1	595635103	15325	110115	SH	DEFINED	17
MIDLAND CO	COM	597486109	7373	194134	SH	DEFINED	6
MIDLAND CO	COM	597486109	6167	162378	SH	DEFINED	18
MIDLAND CO	COM	597486109	7733	203605	SH	DEFINED	20
MIDWEST BANC HOLDINGS INC	COM	598251106	5986	269027	SH	DEFINED	20
MIDWEST BANC HOLDINGS INC	COM	598251106	5579	250755	SH	DEFINED	18
MILACRON INC	COM	598709103	22	22401	SH	DEFINED	2
MILLEA HOLDINGS INC	ADR	60032R106	72705	797855	SH	DEFINED	6
MILLEA HOLDINGS INC	ADR	60032R106	3273	35450	SH	DEFINED	17
MILLEA HOLDINGS INC	ADR	60032R106	60	640	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	252036	25279450	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	3535	354611	SH	DEFINED	21
MILLENNIUM PHARMACEUTICALS I	COM	599902103	37	3730	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	33	3300	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	35	3520	SH	DEFINED	4
MILLENNIUM PHARMACEUTICALS I	COM	599902103	77208	7744044	SH	DEFINED	20
MILLER HERMAN INC	COM	600544100	62	2400	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	973	37772	SH	DEFINED	20
MILLER HERMAN INC	COM	600544100	116	4500	SH	DEFINED	17
MILLER HERMAN INC	COM	600544100	16086	624224	SH	DEFINED	3
MILLER HERMAN INC	COM	600544100	934	36250	SH	DEFINED	22
MILLER HERMAN INC	COM	600544100	4716	183000	SH	DEFINED	21
MILLER HERMAN INC	COM	600544100	808	31372	SH	DEFINED	19
MILLER HERMAN INC	COM	600544100	410	15900	SH	DEFINED	18
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	10	216	SH	DEFINED	11
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	1312	28870	SH	DEFINED	3
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	9	190	SH	DEFINED	19
MILLIPORE CORP	COM	601073109	31534	500620	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	453	7190	SH	DEFINED	20
MILLIPORE CORP	COM	601073109	623	9883	SH	DEFINED	19
MILLIPORE CORP	COM	601073109	25	400	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	957	15200	SH	DEFINED	22
MILLIPORE CORP	COM	601073109	50	794	SH	DEFINED	18
MILLIPORE CORP	COM	601073109	2157	34238	SH	DEFINED	23
MILLIPORE CORP	COM	601073109	126	2000	SH	DEFINED	17
MILLS CORP	COM	601148109	126	4700	SH	DEFINED	5

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

MILLS CORP	COM	601148109	35	1300	SH	DEFINED	11
MILLS CORP	COM	601148109	22	825	SH	DEFINED	18
MIND C T I LTD	ORD	M70240102	2	780	SH	DEFINED	5
MINDSPEED TECHNOLOGIES INC	COM	602682106	1	500	SH	DEFINED	17
MINE SAFETY APPLIANCES CO	COM	602720104	141	3500	SH	DEFINED	5
MINERALS TECHNOLOGIES INC	COM	603158106	8604	165460	SH	DEFINED	21
MINERALS TECHNOLOGIES INC	COM	603158106	732	14080	SH	DEFINED	18
MINERALS TECHNOLOGIES INC	COM	603158106	1834	35270	SH	DEFINED	20
MIPS TECHNOLOGIES INC	COM	604567107	2	376	SH	DEFINED	18
MIRAMAR MINING CORP	COM	60466E100	594	162200	SH	DEFINED	7
MIRANT CORP NEW	COM	60467R100	4661	173900	SH	DEFINED	3
MIRANT CORP NEW	COM	60467R100	2	90	SH	DEFINED	17
MIRANT CORP NEW	COM	60467R100	182	6802	SH	DEFINED	21
MIRANT CORP NEW	COM	60467R100	11690	436201	SH	DEFINED	20
MIRANT CORP NEW	*W EXP 01/03/20	60467R118	1	103	SH	DEFINED	7
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	3	301	SH	DEFINED	17
MIRANT CORP NEW	COM	60467R100	1	32	SH	DEFINED	7
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	3840	277185	SH	DEFINED	17
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	160	11492	SH	DEFINED	21
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	2939	210707	SH	DEFINED	20
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	1344	96367	SH	DEFINED	19
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	61343	4397351	SH	DEFINED	18
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	120	8600	SH	DEFINED	2
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	80563	5891023	SH	DEFINED	6
MITSUMI & CO LTD	ADR	606827202	102	361	SH	DEFINED	21
MITSUMI & CO LTD	ADR	606827202	72	256	SH	DEFINED	18
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	6865	225000	SH	DEFINED	10
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	39033	1279340	SH	DEFINED	8
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	189162	6200000	SH	DEFINED	13
MITY ENTERPRISES INC	COM	606850105	708	39210	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	1797	89300	SH	DEFINED	20
MOBILE MINI INC	COM	60740F105	5296	181000	SH	DEFINED	20
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	0	6	SH	DEFINED	18
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	521	17700	SH	DEFINED	20
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	60167	2043700	SH	DEFINED	22
MODINE MFG CO	COM	607828100	8090	346300	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	2774	39436	SH	DEFINED	18
MOHAWK INDS INC	COM	608190104	17276	245570	SH	DEFINED	20
MOHAWK INDS INC	COM	608190104	136	1933	SH	DEFINED	21
MOHAWK INDS INC	COM	608190104	8	110	SH	DEFINED	6
MOLDFLOW CORP	COM	608507109	7	600	SH	DEFINED	5
MOLECULAR DEVICES CORP	COM	60851C107	4362	142750	SH	DEFINED	3
MOLECULAR DEVICES CORP	COM	60851C107	1440	47110	SH	DEFINED	19
MOLEX INC	CL A	608554200	27	953	SH	DEFINED	18
MOLEX INC	COM	608554101	838	24965	SH	DEFINED	19
MOLEX INC	CL A	608554200	43	1500	SH	DEFINED	1
MOLEX INC	CL A	608554200	198	6887	SH	DEFINED	2
MOLEX INC	COM	608554101	2887	86010	SH	DEFINED	3
MOLEX INC	COM	608554101	15	451	SH	DEFINED	18
MOLEX INC	COM	608554101	54	1600	SH	DEFINED	2
MOLINA HEALTHCARE INC	COM	60855R100	2576	67700	SH	DEFINED	20
MOLSON COORS BREWING CO	CL B	60871R209	3722	54825	SH	DEFINED	17
MOLSON COORS BREWING CO	CL B	60871R209	1122	16526	SH	DEFINED	19
MOLSON COORS BREWING CO	CL B	60871R209	59366	874570	SH	DEFINED	20
MOLSON COORS BREWING CO	CL B	60871R209	39170	577042	SH	DEFINED	18
MOLSON COORS BREWING CO	CL B	60871R209	2262	33325	SH	DEFINED	21
MOLSON COORS BREWING CO	CL B	60871R209	17	250	SH	DEFINED	5
MOLSON COORS BREWING CO	CL B	60871R209	8	120	SH	DEFINED	6
MOLSON COORS BREWING CO	CL B	60871R209	98	1440	SH	DEFINED	3
MONARCH CASINO & RESORT INC	COM	609027107	12909	459070	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	767	22600	SH	DEFINED	18
MONEYGRAM INTL INC	COM	60935Y109	9441	278100	SH	DEFINED	21

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

MONEYGRAM INTL INC	COM	60935Y109	1915	56400	SH	DEFINED	20
MONEYGRAM INTL INC	COM	60935Y109	58	1700	SH	DEFINED	17
MONEYGRAM INTL INC	COM	60935Y109	11979	352841	SH	DEFINED	3
MONOLITHIC PWR SYS INC	COM	609839105	2265	191470	SH	DEFINED	3
MONSANTO CO NEW	COM	61166W101	1733	20583	SH	DEFINED	21
MONSANTO CO NEW	COM	61166W101	501	5946	SH	DEFINED	5
MONSANTO CO NEW	COM	61166W101	4107	48781	SH	DEFINED	19
MONSANTO CO NEW	COM	61166W101	93	1106	SH	DEFINED	4
MONSANTO CO NEW	COM	61166W101	169	2008	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	332	3940	SH	DEFINED	20
MONSANTO CO NEW	COM	61166W101	6633	78788	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	95	1123	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	6619	78614	SH	DEFINED	18
MONSANTO CO NEW	COM	61166W101	143	1704	SH	DEFINED	3
MONSTER WORLDWIDE INC	COM	611742107	989	23189	SH	DEFINED	19
MONSTER WORLDWIDE INC	COM	611742107	1692	39658	SH	DEFINED	20
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	100049	5786500	SH	DEFINED	8
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	31	1800	SH	DEFINED	4
MOODYS CORP	COM	615369105	298	5474	SH	DEFINED	2
MOODYS CORP	COM	615369105	2386	43810	SH	DEFINED	19
MOODYS CORP	COM	615369105	3724	68385	SH	DEFINED	17
MOODYS CORP	COM	615369105	271	4975	SH	DEFINED	11
MOODYS CORP	COM	615369105	22	400	SH	DEFINED	18
MOODYS CORP	COM	615369105	570	10475	SH	DEFINED	5
MOOG INC	CL A	615394202	371	10850	SH	DEFINED	3
MOOG INC	CL A	615394202	34	1000	SH	DEFINED	5
MOOG INC	CL A	615394202	577	16874	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	12710	201077	SH	DEFINED	19
MORGAN STANLEY	COM NEW	617446448	219	3460	SH	DEFINED	11
MORGAN STANLEY	COM NEW	617446448	47	750	SH	DEFINED	4
MORGAN STANLEY	INSD MUN SECS	61745P833	0	1282	SH	DEFINED	18
MORGAN STANLEY	INSD MUN INCM	61745P791	0	1453	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	9584	151620	SH	DEFINED	7
MORGAN STANLEY	COM NEW	617446448	1367	21618	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	36609	579160	SH	DEFINED	3
MORGAN STANLEY	MUN PREM INCOM	61745P429	0	500	SH	DEFINED	18
MORGAN STANLEY	MUN INCM OPPTN	61745P452	0	2152	SH	DEFINED	18
MORGAN STANLEY	QLT MUN INV TR	61745P668	0	30	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	4425	70000	SH	DEFINED	8
MORGAN STANLEY	COM NEW	617446448	95766	1515050	SH	DEFINED	18
MORGAN STANLEY	QUALT MUN INCM	61745P734	0	2066	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	494	7820	SH	DEFINED	21
MORGAN STANLEY	INCOME SEC INC	61745P874	16	1088	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	194111	3070891	SH	DEFINED	20
MORGAN STANLEY	COM NEW	617446448	98043	1551075	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	698	11050	SH	DEFINED	5
MORGAN STANLEY	COM NEW	617446448	358	5668	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	16	250	SH	DEFINED	1
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	265	16819	SH	DEFINED	18
MORGAN STANLEY EMER MKTS FD	COM	61744G107	277	12030	SH	DEFINED	18
MORGAN STANLEY GBL OPP BOND	COM	61744R103	23	2591	SH	DEFINED	18
MORGAN STANLEY INDIA INVS FD	COM	61745C105	695	15950	SH	DEFINED	18
MORTGAGEIT HLDGS INC	COM	61915Q108	8	700	SH	DEFINED	17
MOSAIC CO	COM	61945A107	47	3030	SH	DEFINED	6
MOSAIC CO	COM	61945A107	6	400	SH	DEFINED	17
MOSAIC CO	COM	61945A107	2	119	SH	DEFINED	2
MOTHERS WK INC	COM	619903107	1539	43900	SH	DEFINED	3
MOTOROLA INC	COM	620076109	645	31987	SH	DEFINED	2
MOTOROLA INC	COM	620076109	25282	1254672	SH	DEFINED	21
MOTOROLA INC	COM	620076109	510242	25322202	SH	DEFINED	20
MOTOROLA INC	COM	620076109	10518	521971	SH	DEFINED	19
MOTOROLA INC	COM	620076109	275464	13670657	SH	DEFINED	18

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

MOTOROLA INC	COM	620076109	232	11500	SH	DEFINED	11
MOTOROLA INC	COM	620076109	26612	1320700	SH	DEFINED	3
MOTOROLA INC	COM	620076109	532	26422	SH	DEFINED	5
MOTOROLA INC	COM	620076109	2337	115953	SH	DEFINED	17
MOVADO GROUP INC	COM	624580106	525	22860	SH	DEFINED	3
MPS GROUP INC	COM	553409103	3	176	SH	DEFINED	18
MPS GROUP INC	COM	553409103	47	3114	SH	DEFINED	21
MPS GROUP INC	COM	553409103	14825	984422	SH	DEFINED	3
MPS GROUP INC	COM	553409103	3004	199500	SH	DEFINED	20
MPS GROUP INC	COM	553409103	11	700	SH	DEFINED	4
MRO SOFTWARE INC	COM	55347W105	719	35810	SH	DEFINED	3
MSC INDL DIRECT INC	CL A	553530106	20340	427580	SH	DEFINED	21
MSC INDL DIRECT INC	CL A	553530106	2228	46830	SH	DEFINED	18
MSC INDL DIRECT INC	CL A	553530106	34232	719610	SH	DEFINED	3
MSC INDL DIRECT INC	CL A	553530106	17	350	SH	DEFINED	11
MSC INDL DIRECT INC	CL A	553530106	11060	232490	SH	DEFINED	20
MTI TECHNOLOGY CORP	COM	553903105	3	2925	SH	DEFINED	5
MTS SYS CORP	COM	553777103	783	19810	SH	DEFINED	3
MTS SYS CORP	COM	553777103	474	12000	SH	DEFINED	17
MUELLER INDS INC	COM	624756102	6087	184300	SH	DEFINED	18
MUELLER INDS INC	COM	624756102	6777	205170	SH	DEFINED	3
MUELLER INDS INC	COM	624756102	5166	156400	SH	DEFINED	21
MUELLER INDS INC	COM	624756102	6414	194175	SH	DEFINED	20
MUELLER INDS INC	COM	624756102	58	1760	SH	DEFINED	17
MULTI COLOR CORP	COM	625383104	9	300	SH	DEFINED	2
MULTI FINELINE ELECTRONIX IN	COM	62541B101	6645	200210	SH	DEFINED	3
MUNICIPAL HIGH INCOME FD INC	COM	626214100	18	2483	SH	DEFINED	18
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	54	2000	SH	DEFINED	18
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	129	4750	SH	DEFINED	11
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	54	2000	SH	DEFINED	17
MUNIHANCED FD INC	COM	626243109	0	1000	SH	DEFINED	18
MUNIHOLDINGS FD II INC	COM	625935101	0	1000	SH	DEFINED	18
MUNIVEST FD II INC	COM	62629P105	0	1000	SH	DEFINED	18
MUNIYIELD FD INC	COM	626299101	0	1000	SH	DEFINED	18
MUNIYIELD INSD FD INC	COM	62630E107	0	2149	SH	DEFINED	18
MUNIYIELD INSD FD INC	COM	62630E107	14	1023	SH	DEFINED	4
MUNIYIELD N J INSD FD INC	COM	625921101	0	9	SH	DEFINED	18
MUNIYIELD N Y INSD FD INC	COM	626301105	0	598	SH	DEFINED	18
MUNIYIELD QUALITY FD II	COM	62630T104	0	1370	SH	DEFINED	18
MUNIYIELD QUALITY FD INC	COM	626302103	0	1000	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	15674	280600	SH	DEFINED	6
MURPHY OIL CORP	COM	626717102	199716	3575288	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	313	5600	SH	DEFINED	1
MURPHY OIL CORP	COM	626717102	12229	218929	SH	DEFINED	21
MURPHY OIL CORP	COM	626717102	2542	45513	SH	DEFINED	19
MURPHY OIL CORP	COM	626717102	56	996	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	85921	1538152	SH	DEFINED	20
MUTUALFIRST FINL INC	COM	62845B104	34	1700	SH	DEFINED	5
MWI VETERINARY SUPPLY INC	COM	55402X105	47	1290	SH	DEFINED	5
MYERS INDS INC	COM	628464109	4370	254210	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	2824	141200	SH	DEFINED	22
MYLAN LABS INC	COM	628530107	16414	820702	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	780	39001	SH	DEFINED	19
MYLAN LABS INC	COM	628530107	22	1125	SH	DEFINED	11
MYLAN LABS INC	COM	628530107	2247	112358	SH	DEFINED	20
MYLAN LABS INC	COM	628530107	48	2400	SH	DEFINED	17
MYLAN LABS INC	COM	628530107	25	1237	SH	DEFINED	2
MYLAN LABS INC	COM	628530107	21	1054	SH	DEFINED	18
MYOGEN INC	COM	62856E104	16827	580240	SH	DEFINED	3
MYOGEN INC	COM	62856E104	606	20900	SH	DEFINED	19
MYRIAD GENETICS INC	COM	62855J104	25	1000	SH	DEFINED	18
MYRIAD GENETICS INC	COM	62855J104	2525	100000	SH	DEFINED	20

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

MYRIAD GENETICS INC	COM	62855J104	23	900	SH	DEFINED	2
MYRIAD GENETICS INC	COM	62855J104	1273	50417	SH	DEFINED	3
NABI BIOPHARMACEUTICALS	COM	629519109	5137	895000	SH	DEFINED	20
NABI BIOPHARMACEUTICALS	COM	629519109	28	4800	SH	DEFINED	21
NABI BIOPHARMACEUTICALS	COM	629519109	514	89600	SH	DEFINED	18
NABORS INDUSTRIES LTD	SHS	G6359F103	253	7473	SH	DEFINED	5
NABORS INDUSTRIES LTD	SHS	G6359F103	773	22902	SH	DEFINED	17
NABORS INDUSTRIES LTD	SHS	G6359F103	658	19472	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	12054	356740	SH	DEFINED	3
NABORS INDUSTRIES LTD	SHS	G6359F103	1905	56367	SH	DEFINED	19
NABORS INDUSTRIES LTD	SHS	G6359F103	23100	683633	SH	DEFINED	2
NABORS INDUSTRIES LTD	SHS	G6359F103	30	880	SH	DEFINED	20
NACCO INDS INC	CL A	629579103	69	500	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	15825	115163	SH	DEFINED	6
NAIC GROWTH FD INC	COM	628921108	0	167	SH	DEFINED	18
NALCO HOLDING COMPANY	COM	62985Q101	408	23160	SH	DEFINED	3
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	3694	165150	SH	DEFINED	3
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	740	33100	SH	DEFINED	19
NANOGEN INC	COM	630075109	1995	1050200	SH	DEFINED	20
NANOGEN INC	COM	630075109	2245	1181589	SH	DEFINED	18
NANOGEN INC	COM	630075109	9	4860	SH	DEFINED	21
NAPSTER INC	COM	630797108	0	5	SH	DEFINED	7
NARA BANCORP INC	COM	63080P105	6362	339285	SH	DEFINED	3
NARA BANCORP INC	COM	63080P105	943	50298	SH	DEFINED	19
NASDAQ 100 TR	UNIT SER 1	631100104	0	31600	SH	DEFINED	21
NASDAQ 100 TR	UNIT SER 1	631100104	214	5530	SH	DEFINED	2
NASDAQ 100 TR	UNIT SER 1	631100104	38	985	SH	DEFINED	17
NASDAQ 100 TR	UNIT SER 1	631100104	5	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	0	3846000	SH	DEFINED	20
NASDAQ 100 TR	UNIT SER 1	631100104	0	946671	SH	DEFINED	18
NASDAQ STOCK MARKET INC	COM	631103108	55	1855	SH	DEFINED	17
NASDAQ STOCK MARKET INC	COM	631103108	105	3525	SH	DEFINED	5
NASH FINCH CO	COM	631158102	828	38900	SH	DEFINED	20
NASH FINCH CO	COM	631158102	22350	1049815	SH	DEFINED	6
NASTECH PHARMACEUTICAL INC	COM PAR \$0.006	631728409	0	16	SH	DEFINED	18
NATCO GROUP INC	CL A	63227W203	16169	402220	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	2	14	SH	DEFINED	18
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	274	2100	SH	DEFINED	2
NATIONAL BEVERAGE CORP	COM	635017106	189	13148	SH	DEFINED	3
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	9953	1244071	SH	DEFINED	18
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	486	60700	SH	DEFINED	20
NATIONAL CITY CORP	COM	635405103	910	25147	SH	DEFINED	5
NATIONAL CITY CORP	COM	635405103	2726	75319	SH	DEFINED	17
NATIONAL CITY CORP	COM	635405103	300	8300	SH	DEFINED	3
NATIONAL CITY CORP	COM	635405103	50	1388	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	465	12851	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	3548	98039	SH	DEFINED	19
NATIONAL CITY CORP	COM	635405103	255	7056	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	641	17700	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	5336	147437	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	2049	56628	SH	DEFINED	4
NATIONAL DENTEX CORP	COM	63563H109	6989	301263	SH	DEFINED	20
NATIONAL DENTEX CORP	COM	63563H109	6719	289633	SH	DEFINED	18
NATIONAL FINL PARTNERS CORP	COM	63607P208	32722	738470	SH	DEFINED	3
NATIONAL FINL PARTNERS CORP	COM	63607P208	17111	386171	SH	DEFINED	20
NATIONAL FINL PARTNERS CORP	COM	63607P208	14	305	SH	DEFINED	18
NATIONAL FUEL GAS CO N J	COM	636180101	46	1300	SH	DEFINED	5
NATIONAL FUEL GAS CO N J	COM	636180101	2088	59419	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	42	1200	SH	DEFINED	11
NATIONAL FUEL GAS CO N J	COM	636180101	18824	535700	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM	636180101	745	21200	SH	DEFINED	18
NATIONAL GRID PLC	SPON ADR NEW	636274300	8	152	SH	DEFINED	2

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

NATIONAL GRID PLC	SPON ADR NEW	636274300	1	26	SH	DEFINED	7
NATIONAL GRID PLC	SPON ADR NEW	636274300	7	135	SH	DEFINED	18
NATIONAL GRID PLC	SPON ADR NEW	636274300	82	1525	SH	DEFINED	17
NATIONAL HOME HEALTH CARE CO	COM	636380107	650	65913	SH	DEFINED	6
NATIONAL INTERSTATE CORP	COM	63654U100	1528	56345	SH	DEFINED	6
NATIONAL OILWELL VARCO INC	COM	637071101	1995	31513	SH	DEFINED	19
NATIONAL OILWELL VARCO INC	COM	637071101	18656	294632	SH	DEFINED	18
NATIONAL OILWELL VARCO INC	COM	637071101	60	952	SH	DEFINED	17
NATIONAL OILWELL VARCO INC	COM	637071101	12346	194985	SH	DEFINED	2
NATIONAL OILWELL VARCO INC	COM	637071101	57048	900950	SH	DEFINED	21
NATIONAL OILWELL VARCO INC	COM	637071101	40328	636895	SH	DEFINED	20
NATIONAL PENN BANCSHARES INC	COM	637138108	662	33358	SH	DEFINED	6
NATIONAL PENN BANCSHARES INC	COM	637138108	248	12500	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	745	37500	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	66	1260	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	58	1100	SH	DEFINED	17
NATIONAL RETAIL PROPERTIES I	COM	637417106	6900	345850	SH	DEFINED	3
NATIONAL RETAIL PROPERTIES I	COM	637417106	88	4400	SH	DEFINED	11
NATIONAL RETAIL PROPERTIES I	COM	637417106	684	34304	SH	DEFINED	19
NATIONAL SEMICONDUCTOR CORP	COM	637640103	28	1172	SH	DEFINED	17
NATIONAL SEMICONDUCTOR CORP	COM	637640103	106	4465	SH	DEFINED	18
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3300	138348	SH	DEFINED	23
NATIONAL SEMICONDUCTOR CORP	COM	637640103	4153	174140	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	95	4000	SH	DEFINED	1
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1435	60175	SH	DEFINED	19
NATIONAL SEMICONDUCTOR CORP	COM	637640103	680	28525	SH	DEFINED	21
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	17
NATIONAL WESTN LIFE INS CO	CL A	638522102	9220	38471	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	29915	678642	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A	638612101	5	107	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	1069	24246	SH	DEFINED	20
NATIONWIDE FINL SVCS INC	CL A	638612101	7158	162365	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	27	615	SH	DEFINED	17
NATIONWIDE FINL SVCS INC	CL A	638612101	4	92	SH	DEFINED	18
NATIONWIDE FINL SVCS INC	CL A	638612101	206	4668	SH	DEFINED	21
NATIONWIDE FINL SVCS INC	CL A	638612101	5	121	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	270	12000	SH	DEFINED	17
NATIONWIDE HEALTH PPTYS INC	COM	638620104	9	400	SH	DEFINED	11
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	65	1200	SH	DEFINED	17
NAUTILUS INC	COM	63910B102	11	700	SH	DEFINED	5
NAUTILUS INC	COM	63910B102	311	19783	SH	DEFINED	20
NAVIGANT CONSULTING INC	COM	63935N107	5889	260000	SH	DEFINED	20
NAVIGANT INTL INC	COM	63935R108	13	830	SH	DEFINED	5
NAVIGANT INTL INC	COM	63935R108	5098	318052	SH	DEFINED	6
NAVIGATORS GROUP INC	COM	638904102	78	1760	SH	DEFINED	1
NAVISTAR INTL CORP NEW	COM	63934E108	28590	1161730	SH	DEFINED	6
NAVISTAR INTL CORP NEW	COM	63934E108	15	600	SH	DEFINED	17
NAVISTAR INTL CORP NEW	COM	63934E108	19328	785362	SH	DEFINED	3
NAVISTAR INTL CORP NEW	COM	63934E108	272	11072	SH	DEFINED	19
NAVISTAR INTL CORP NEW	COM	63934E108	6	230	SH	DEFINED	18
NAVTEQ CORP	COM	63936L100	28	621	SH	DEFINED	5
NAVTEQ CORP	COM	63936L100	3	60	SH	DEFINED	18
NB & T FINL GROUP INC	COM	62874M104	409	20419	SH	DEFINED	2
NBT BANCORP INC	COM	628778102	17060	734374	SH	DEFINED	6
NBT BANCORP INC	COM	628778102	23	1000	SH	DEFINED	17
NBTY INC	COM	628782104	985	41200	SH	DEFINED	3
NBTY INC	COM	628782104	10667	446140	SH	DEFINED	6
NBTY INC	COM	628782104	96	4000	SH	DEFINED	17
NBTY INC	COM	628782104	932	39000	SH	DEFINED	19
NCI BUILDING SYS INC	COM	628852105	2451	46100	SH	DEFINED	20
NCI BUILDING SYS INC	COM	628852105	24080	452885	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	1829	34400	SH	DEFINED	3

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

NCI BUILDING SYS INC	COM	628852105	867	16300	SH	DEFINED	18
NCI BUILDING SYS INC	COM	628852105	11623	218600	SH	DEFINED	21
NCO GROUP INC	COM	628858102	87	3300	SH	DEFINED	5
NCO GROUP INC	COM	628858102	21920	829037	SH	DEFINED	6
NCO GROUP INC	COM	628858102	12	450	SH	DEFINED	17
NCR CORP NEW	COM	62886E108	41	1110	SH	DEFINED	3
NCR CORP NEW	COM	62886E108	1210	33019	SH	DEFINED	19
NCR CORP NEW	COM	62886E108	19	515	SH	DEFINED	18
NCR CORP NEW	COM	62886E108	304	8298	SH	DEFINED	20
NCR CORP NEW	COM	62886E108	167	4556	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	1	24	SH	DEFINED	11
NCR CORP NEW	COM	62886E108	13	344	SH	DEFINED	17
NEC CORP	ADR	629050204	3	591	SH	DEFINED	18
NEENAH PAPER INC	COM	640079109	1	18	SH	DEFINED	5
NEENAH PAPER INC	COM	640079109	17978	590415	SH	DEFINED	6
NEENAH PAPER INC	COM	640079109	5	149	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	6	197	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	0	6	SH	DEFINED	7
NEENAH PAPER INC	COM	640079109	0	15	SH	DEFINED	11
NEENAH PAPER INC	COM	640079109	6	181	SH	DEFINED	21
NEENAH PAPER INC	COM	640079109	22	730	SH	DEFINED	18
NEENAH PAPER INC	COM	640079109	3024	99300	SH	DEFINED	20
NEKTAR THERAPEUTICS	COM	640268108	398	21700	SH	DEFINED	6
NEKTAR THERAPEUTICS	COM	640268108	1946	106090	SH	DEFINED	18
NEKTAR THERAPEUTICS	COM	640268108	23921	1304300	SH	DEFINED	21
NEKTAR THERAPEUTICS	COM	640268108	14	760	SH	DEFINED	11
NEKTAR THERAPEUTICS	COM	640268108	2296	125200	SH	DEFINED	20
NELNET INC	CL A	64031N108	1491	36761	SH	DEFINED	18
NELNET INC	CL A	64031N108	13295	327870	SH	DEFINED	20
NEOPHARM INC	COM	640919106	8	1425	SH	DEFINED	5
NESS TECHNOLOGIES INC	COM	64104X108	12213	1136101	SH	DEFINED	6
NESS TECHNOLOGIES INC	COM	64104X108	980	91200	SH	DEFINED	3
NETEASE COM INC	SPONSORED ADR	64110W102	43380	1942700	SH	DEFINED	22
NETEASE COM INC	SPONSORED ADR	64110W102	366	16400	SH	DEFINED	20
NETEASE COM INC	SPONSORED ADR	64110W102	151844	6800000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	1390	51070	SH	DEFINED	18
NETFLIX COM INC	COM	64110L106	679	24972	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	7146	262620	SH	DEFINED	3
NETFLIX COM INC	COM	64110L106	2414	88700	SH	DEFINED	20
NETFLIX COM INC	COM	64110L106	204075	7500000	SH	DEFINED	13
NETGEAR INC	COM	64111Q104	1254	57900	SH	DEFINED	20
NETGEAR INC	COM	64111Q104	6175	285200	SH	DEFINED	21
NETGEAR INC	COM	64111Q104	502	23200	SH	DEFINED	18
NETGEAR INC	COM	64111Q104	429	19800	SH	DEFINED	3
NETIQ CORP	COM	64115P102	5604	459697	SH	DEFINED	18
NETIQ CORP	COM	64115P102	7020	575873	SH	DEFINED	20
NETIQ CORP	COM	64115P102	3143	257800	SH	DEFINED	6
NETWORK APPLIANCE INC	COM	64120L104	364	10317	SH	DEFINED	5
NETWORK APPLIANCE INC	COM	64120L104	4	125	SH	DEFINED	2
NETWORK APPLIANCE INC	COM	64120L104	72	2028	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	8492	240565	SH	DEFINED	17
NETWORK APPLIANCE INC	COM	64120L104	96	2727	SH	DEFINED	18
NETWORK APPLIANCE INC	COM	64120L104	1	19	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	2379	67390	SH	DEFINED	19
NETWORK APPLIANCE INC	COM	64120L104	11937	338152	SH	DEFINED	20
NETWORK APPLIANCE INC	COM	64120L104	1039	29423	SH	DEFINED	1
NETWORK EQUIP TECHNOLOGIES	COM	641208103	110	35000	SH	DEFINED	18
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	31	2037	SH	DEFINED	18
NEUBERGER BERMAN NY INT MUN	COM	64124K102	0	11	SH	DEFINED	18
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	0	8	SH	DEFINED	18
NEW AMER HIGH INCOME FD INC	COM	641876107	0	6	SH	DEFINED	18
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	2608	57000	SH	DEFINED	22

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

NEW CENTURY FINANCIAL CORP M	COM	6435EV108	13964	305231	SH	DEFINED	3
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	9	190	SH	DEFINED	5
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	261	5700	SH	DEFINED	20
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	55	1200	SH	DEFINED	19
NEW GERMANY FD INC	COM	644465106	52	4203	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	2885	61664	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	36	771	SH	DEFINED	4
NEW JERSEY RES	COM	646025106	140	3000	SH	DEFINED	3
NEW JERSEY RES	COM	646025106	19395	414610	SH	DEFINED	6
NEW JERSEY RES	COM	646025106	35	746	SH	DEFINED	17
NEW JERSEY RES	COM	646025106	3730	79736	SH	DEFINED	20
NEW JERSEY RES	COM	646025106	28	600	SH	DEFINED	11
NEW PLAN EXCEL RLTY TR INC	COM	648053106	272	11024	SH	DEFINED	18
NEW PLAN EXCEL RLTY TR INC	COM	648053106	2592	105000	SH	DEFINED	20
NEW PLAN EXCEL RLTY TR INC	COM	648053106	128	5200	SH	DEFINED	17
NEW PLAN EXCEL RLTY TR INC	COM	648053106	153	6200	SH	DEFINED	3
NEW PLAN EXCEL RLTY TR INC	COM	648053106	333	13500	SH	DEFINED	21
NEW PLAN EXCEL RLTY TR INC	COM	648053106	23	950	SH	DEFINED	5
NEW PLAN EXCEL RLTY TR INC	COM	648053106	10	400	SH	DEFINED	1
NEW YORK & CO INC	COM	649295102	2760	282500	SH	DEFINED	6
NEW YORK CMNTY BANCORP INC	COM	649445103	20	1206	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	58770	3559643	SH	DEFINED	18
NEW YORK CMNTY BANCORP INC	COM	649445103	5	300	SH	DEFINED	17
NEW YORK CMNTY BANCORP INC	COM	649445103	97121	5882542	SH	DEFINED	20
NEW YORK CMNTY BANCORP INC	COM	649445103	207	12525	SH	DEFINED	6
NEW YORK CMNTY BANCORP INC	COM	649445103	295	17849	SH	DEFINED	21
NEW YORK TIMES CO	CL A	650111107	226	9200	SH	DEFINED	11
NEW YORK TIMES CO	CL A	650111107	39	1600	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	3807	155150	SH	DEFINED	5
NEW YORK TIMES CO	CL A	650111107	622	25337	SH	DEFINED	19
NEW YORK TIMES CO	CL A	650111107	606	24694	SH	DEFINED	18
NEW YORK TIMES CO	CL A	650111107	9	350	SH	DEFINED	2
NEWALLIANCE BANCSHARES INC	COM	650203102	2573	179800	SH	DEFINED	6
NEWALLIANCE BANCSHARES INC	COM	650203102	198	13849	SH	DEFINED	17
NEWCASTLE INVT CORP	COM	65105M108	7373	291210	SH	DEFINED	3
NEWCASTLE INVT CORP	COM	65105M108	466	18400	SH	DEFINED	19
NEWELL RUBBERMAID INC	COM	651229106	101	3900	SH	DEFINED	5
NEWELL RUBBERMAID INC	COM	651229106	37150	1438243	SH	DEFINED	20
NEWELL RUBBERMAID INC	COM	651229106	1287	49811	SH	DEFINED	19
NEWELL RUBBERMAID INC	COM	651229106	39339	1523011	SH	DEFINED	18
NEWELL RUBBERMAID INC	COM	651229106	1764	68295	SH	DEFINED	17
NEWELL RUBBERMAID INC	COM	651229106	342	13229	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM	651229106	20122	779000	SH	DEFINED	6
NEWELL RUBBERMAID INC	COM	651229106	81384	3150748	SH	DEFINED	21
NEWELL RUBBERMAID INC	COM	651229106	5166	200000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	6961	269510	SH	DEFINED	3
NEWFIELD EXPL CO	COM	651290108	3039	62092	SH	DEFINED	18
NEWFIELD EXPL CO	COM	651290108	39	800	SH	DEFINED	3
NEWFIELD EXPL CO	COM	651290108	19374	395864	SH	DEFINED	20
NEWFIELD EXPL CO	COM	651290108	25	516	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	15	300	SH	DEFINED	2
NEWFIELD EXPL CO	COM	651290108	69	1400	SH	DEFINED	6
NEWKIRK REALTY TR INC	COM	651497109	453	26100	SH	DEFINED	3
NEWMARKET CORP	COM	651587107	1	11	SH	DEFINED	18
NEWMONT MINING CORP	COM	651639106	317	5997	SH	DEFINED	5
NEWMONT MINING CORP	COM	651639106	4520	85396	SH	DEFINED	19
NEWMONT MINING CORP	COM	651639106	380	7177	SH	DEFINED	21
NEWMONT MINING CORP	COM	651639106	138	2602	SH	DEFINED	20
NEWMONT MINING CORP	COM	651639106	1160	21910	SH	DEFINED	17
NEWMONT MINING CORP	COM	651639106	464	8762	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	6087	115000	SH	DEFINED	8
NEWMONT MINING CORP	COM	651639106	1607	30357	SH	DEFINED	18

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

NEWPARK RES INC	COM PAR \$.01NEW	651718504	18	2925	SH	DEFINED	5
NEWPARK RES INC	COM PAR \$.01NEW	651718504	2691	437600	SH	DEFINED	20
NEWPARK RES INC	COM PAR \$.01NEW	651718504	2588	420800	SH	DEFINED	3
NEWPARK RES INC	COM PAR \$.01NEW	651718504	83	13489	SH	DEFINED	2
NEWPORT CORP	COM	651824104	19	1150	SH	DEFINED	2
NEWPORT CORP	COM	651824104	71	4400	SH	DEFINED	5
NEWPORT CORP	COM	651824104	3680	228295	SH	DEFINED	3
NEWS CORP	CL A	65248E104	933	48660	SH	DEFINED	6
NEWS CORP	CL A	65248E104	13389	698082	SH	DEFINED	18
NEWS CORP	CL A	65248E104	10898	568186	SH	DEFINED	21
NEWS CORP	CL A	65248E104	6191	322764	SH	DEFINED	3
NEWS CORP	CL A	65248E104	129	6700	SH	DEFINED	5
NEWS CORP	CL A	65248E104	8197	427385	SH	DEFINED	19
NEWS CORP	CL A	65248E104	0	2	SH	DEFINED	11
NEWS CORP	CL A	65248E104	26	1333	SH	DEFINED	20
NEWS CORP	CL A	65248E104	10	496	SH	DEFINED	2
NEWS CORP	CL B	65248E203	1828	90583	SH	DEFINED	19
NEWS CORP	CL B	65248E203	419739	20799748	SH	DEFINED	18
NEWS CORP	CL B	65248E203	1761	87285	SH	DEFINED	23
NEWS CORP	CL B	65248E203	402	19909	SH	DEFINED	22
NEWS CORP	CL B	65248E203	1279	63402	SH	DEFINED	3
NEWS CORP	CL B	65248E203	181863	9012018	SH	DEFINED	21
NEWS CORP	CL B	65248E203	4849	240283	SH	DEFINED	6
NEWS CORP	CL B	65248E203	16	801	SH	DEFINED	17
NEWS CORP	CL B	65248E203	255999	12685761	SH	DEFINED	20
NEWS CORP	CL A	65248E104	37	1938	SH	DEFINED	17
NEXEN INC	COM	65334H102	45812	810256	SH	DEFINED	20
NEXEN INC	COM	65334H102	39630	700911	SH	DEFINED	21
NEXEN INC	COM	65334H102	3116	55100	SH	DEFINED	7
NEXEN INC	COM	65334H102	158	2800	SH	DEFINED	22
NEXEN INC	COM	65334H102	302	5344	SH	DEFINED	18
NEXEN INC	COM	65334H102	3394	60034	SH	DEFINED	23
NEXMED INC	COM	652903105	678	1111110	SH	DEFINED	20
NFJ DIVID INT & PREM STRTGY	COM SHS	65337H109	55	2426	SH	DEFINED	18
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	1	60	SH	DEFINED	18
NICHOLAS-APPLGATE CV & INC	COM	65370F101	0	12	SH	DEFINED	18
NICOR INC	COM	654086107	12	300	SH	DEFINED	2
NICOR INC	COM	654086107	4099	98780	SH	DEFINED	6
NICOR INC	COM	654086107	15	350	SH	DEFINED	5
NICOR INC	COM	654086107	158	3800	SH	DEFINED	18
NICOR INC	COM	654086107	332	8002	SH	DEFINED	19
NII HLDGS INC	NOTE 2.750% 8/1	62913FAF9	53600	400000	PRN	DEFINED	20
NII HLDGS INC	CL B NEW	62913F201	5664	100461	SH	DEFINED	23
NII HLDGS INC	CL B NEW	62913F201	51	900	SH	DEFINED	5
NII HLDGS INC	CL B NEW	62913F201	20279	359687	SH	DEFINED	3
NII HLDGS INC	CL B NEW	62913F201	135997	2412145	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	394660	7000000	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	6	100	SH	DEFINED	19
NII HLDGS INC	NOTE 2.750% 8/1	62913FAF9	3075	3075000	PRN	DEFINED	21
NII HLDGS INC	CL B NEW	62913F201	6	100	SH	DEFINED	20
NIKE INC	CL B	654106103	824	10169	SH	DEFINED	18
NIKE INC	CL B	654106103	717	8850	SH	DEFINED	22
NIKE INC	CL B	654106103	2783	34360	SH	DEFINED	19
NIKE INC	CL B	654106103	40	502	SH	DEFINED	17
NIKE INC	CL B	654106103	21	259	SH	DEFINED	20
NIKE INC	CL B	654106103	83155	1026600	SH	DEFINED	8
NIKE INC	CL B	654106103	10596	130814	SH	DEFINED	3
NIKE INC	CL B	654106103	3127	38600	SH	DEFINED	10
NIKE INC	CL B	654106103	409	5050	SH	DEFINED	2
NIKE INC	CL B	654106103	40	500	SH	DEFINED	5
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	4	150	SH	DEFINED	17
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	1	55	SH	DEFINED	2

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

NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	1144	46745	SH	DEFINED	20
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	24877	1016640	SH	DEFINED	18
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	96	3937	SH	DEFINED	21
NISOURCE INC	COM	65473P105	93	4264	SH	DEFINED	2
NISOURCE INC	COM	65473P105	566	25917	SH	DEFINED	17
NISOURCE INC	COM	65473P105	475	21730	SH	DEFINED	6
NISOURCE INC	COM	65473P105	1078	49375	SH	DEFINED	19
NISOURCE INC	COM	65473P105	38408	1758595	SH	DEFINED	18
NISOURCE INC	COM	65473P105	14602	668600	SH	DEFINED	20
NISSAN MOTORS	SPONSORED ADR	654744408	22	1000	SH	DEFINED	17
NL INDS INC	COM NEW	629156407	123	11400	SH	DEFINED	21
NMS COMMUNICATIONS CORP	COM	629248105	12	3350	SH	DEFINED	5
NN INC	COM	629337106	524	42460	SH	DEFINED	3
NN INC	COM	629337106	2254	182484	SH	DEFINED	6
NOBEL LEARNING CMNTYS INC	COM	654889104	0	5000	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	1847	24812	SH	DEFINED	19
NOBLE CORPORATION	SHS	G65422100	355	4774	SH	DEFINED	5
NOBLE CORPORATION	SHS	G65422100	27	359	SH	DEFINED	2
NOBLE CORPORATION	SHS	G65422100	145	1950	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	2097	28180	SH	DEFINED	17
NOBLE ENERGY INC	COM	655044105	6	128	SH	DEFINED	11
NOBLE ENERGY INC	COM	655044105	173	3700	SH	DEFINED	5
NOBLE ENERGY INC	COM	655044105	7	140	SH	DEFINED	17
NOBLE ENERGY INC	COM	655044105	2945	62854	SH	DEFINED	3
NOBLE ENERGY INC	COM	655044105	338	7214	SH	DEFINED	18
NOBLE INTL LTD	COM	655053106	88	6150	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	23809	1175733	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	7527	371500	SH	DEFINED	10
NOKIA CORP	SPONSORED ADR	654902204	216318	10677100	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	181061	8936862	SH	DEFINED	20
NOKIA CORP	SPONSORED ADR	654902204	221	10900	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	17067	842380	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	727	35907	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	208811	10306565	SH	DEFINED	18
NOKIA CORP	SPONSORED ADR	654902204	788	38895	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	742	36622	SH	DEFINED	19
NOKIA CORP	SPONSORED ADR	654902204	110801	5468934	SH	DEFINED	21
NOKIA CORP	SPONSORED ADR	654902204	90107	4480398	SH	DEFINED	6
NOMURA HLDGS INC	SPONSORED ADR	65535H208	43063	2343018	SH	DEFINED	6
NOMURA HLDGS INC	SPONSORED ADR	65535H208	2177	116670	SH	DEFINED	17
NOMURA HLDGS INC	SPONSORED ADR	65535H208	1053	56020	SH	DEFINED	20
NOMURA HLDGS INC	SPONSORED ADR	65535H208	25499	1356331	SH	DEFINED	18
NOMURA HLDGS INC	SPONSORED ADR	65535H208	141	7511	SH	DEFINED	21
NORDSON CORP	COM	655663102	32	650	SH	DEFINED	18
NORDSON CORP	COM	655663102	216	4400	SH	DEFINED	3
NORDSTROM INC	COM	655664100	18	490	SH	DEFINED	20
NORDSTROM INC	COM	655664100	1434	39276	SH	DEFINED	19
NORDSTROM INC	COM	655664100	226	6200	SH	DEFINED	22
NORDSTROM INC	COM	655664100	283	7750	SH	DEFINED	2
NORDSTROM INC	COM	655664100	256	7000	SH	DEFINED	17
NORDSTROM INC	COM	655664100	36	1000	SH	DEFINED	11
NORDSTROM INC	COM	655664100	1236	33858	SH	DEFINED	18
NORDSTROM INC	COM	655664100	12207	334435	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	3972	74641	SH	DEFINED	19
NORFOLK SOUTHERN CORP	COM	655844108	26	500	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	10	180	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	550	10342	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	852	16000	SH	DEFINED	20
NORFOLK SOUTHERN CORP	COM	655844108	8719	163837	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	609	11450	SH	DEFINED	18
NORFOLK SOUTHERN CORP	COM	655844108	723	13588	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	9382	176279	SH	DEFINED	3

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

NORFOLK SOUTHERN CORP	COM	655844108	72	1350	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	2832	53215	SH	DEFINED	17
NORSK HYDRO A S	SPONSORED ADR	656531605	441	16500	SH	DEFINED	2
NORSK HYDRO A S	SPONSORED ADR	656531605	1	25	SH	DEFINED	18
NORTEL NETWORKS CORP NEW	COM	656568102	43	19265	SH	DEFINED	21
NORTEL NETWORKS CORP NEW	COM	656568102	5	2319	SH	DEFINED	18
NORTEL NETWORKS CORP NEW	COM	656568102	18016	8078974	SH	DEFINED	7
NORTEL NETWORKS CORP NEW	COM	656568102	31821	14205739	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	NOTE 4.250% 9/0	656568AB8	847125	9000000	PRN	DEFINED	20
NORTEL NETWORKS CORP NEW	NOTE 4.250% 9/0	656568AB8	525	525000	PRN	DEFINED	21
NORTH CENT BANCSHARES INC	COM	658418108	401	10300	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	92	2500	SH	DEFINED	17
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	247	6700	SH	DEFINED	18
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	12	315	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	318	10555	SH	DEFINED	18
NORTH FORK BANCORPORATION NY	COM	659424105	6691	221784	SH	DEFINED	17
NORTH FORK BANCORPORATION NY	COM	659424105	503	16661	SH	DEFINED	6
NORTH FORK BANCORPORATION NY	COM	659424105	226	7500	SH	DEFINED	5
NORTH FORK BANCORPORATION NY	COM	659424105	7137	236565	SH	DEFINED	20
NORTH FORK BANCORPORATION NY	COM	659424105	206	6825	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	2528	83783	SH	DEFINED	19
NORTH FORK BANCORPORATION NY	COM	659424105	13235	435318	SH	DEFINED	1
NORTH PITTSBURGH SYS INC	COM	661562108	429	15550	SH	DEFINED	3
NORTH PITTSBURGH SYS INC	COM	661562108	876	31798	SH	DEFINED	6
NORTH VALLEY BANCORP	COM	66304M105	1575	90591	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	15	730	SH	DEFINED	2
NORTHEAST UTILS	COM	664397106	7	324	SH	DEFINED	20
NORTHEAST UTILS	COM	664397106	17458	844610	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	42	2016	SH	DEFINED	18
NORTHEAST UTILS	COM	664397106	18	884	SH	DEFINED	17
NORTHERN TR CORP	COM	665859104	563	10180	SH	DEFINED	18
NORTHERN TR CORP	COM	665859104	1872	33854	SH	DEFINED	19
NORTHERN TR CORP	COM	665859104	723	13080	SH	DEFINED	20
NORTHERN TR CORP	COM	665859104	3341	60424	SH	DEFINED	17
NORTHERN TR CORP	COM	665859104	111	2000	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	131	2375	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	866	15669	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	9245	167170	SH	DEFINED	3
NORTHFIELD LABS INC	COM	666135108	5	500	SH	DEFINED	18
NORTHGATE MINERALS CORP	COM	666416102	1312	357500	SH	DEFINED	7
NORTHGATE MINERALS CORP	COM	666416102	445	121010	SH	DEFINED	3
NORTHGATE MINERALS CORP	COM	666416102	1392	378300	SH	DEFINED	19
NORTHRIM BANCORP INC	COM	666762109	4889	194841	SH	DEFINED	6
NORTHRIM BANCORP INC	COM	666762109	1002	40000	SH	DEFINED	1
NORTHROP GRUMMAN CORP	COM	666807102	214	3338	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	535	8344	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	3007	46937	SH	DEFINED	5
NORTHROP GRUMMAN CORP	COM	666807102	27	428	SH	DEFINED	20
NORTHROP GRUMMAN CORP	COM	666807102	1213	18933	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	935	14594	SH	DEFINED	18
NORTHROP GRUMMAN CORP	COM	666807102	3994	62343	SH	DEFINED	19
NORTHROP GRUMMAN CORP	COM	666807102	16603	259172	SH	DEFINED	3
NORTHROP GRUMMAN CORP	COM	666807102	266	4150	SH	DEFINED	11
NORTHSTAR RLTY FIN CORP	COM	66704R100	2325	193590	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	2833	76516	SH	DEFINED	18
NORTHWEST NAT GAS CO	COM	667655104	3673	99184	SH	DEFINED	20
NORTHWEST PIPE CO	COM	667746101	2334	92257	SH	DEFINED	6
NORTHWESTERN CORP	COM NEW	668074305	1	31	SH	DEFINED	18
NOVA CHEMICALS CORP	COM	66977W109	29380	1019140	SH	DEFINED	7
NOVAGOLD RES INC	COM NEW	66987E206	4	330	SH	DEFINED	5
NOVAMERICAN STL INC	COM	669959108	409	10100	SH	DEFINED	19
NOVARTIS A G	SPONSORED ADR	66987V109	608	11267	SH	DEFINED	19

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

NOVARTIS A G	SPONSORED ADR	66987V109	136651	2534332	SH	DEFINED	20
NOVARTIS A G	SPONSORED ADR	66987V109	49	900	SH	DEFINED	7
NOVARTIS A G	SPONSORED ADR	66987V109	11	200	SH	DEFINED	4
NOVARTIS A G	SPONSORED ADR	66987V109	6407	118823	SH	DEFINED	11
NOVARTIS A G	SPONSORED ADR	66987V109	65862	1242767	SH	DEFINED	6
NOVARTIS A G	SPONSORED ADR	66987V109	426	7900	SH	DEFINED	5
NOVARTIS A G	SPONSORED ADR	66987V109	442	8200	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	75998	1409460	SH	DEFINED	21
NOVARTIS A G	SPONSORED ADR	66987V109	197849	3669301	SH	DEFINED	18
NOVARTIS A G	SPONSORED ADR	66987V109	2800	52328	SH	DEFINED	17
NOVASTAR FINL INC	COM	669947400	5	150	SH	DEFINED	5
NOVATEL WIRELESS INC	COM NEW	66987M604	4	397	SH	DEFINED	5
NOVAVAX INC	COM	670002104	9	1760	SH	DEFINED	5
NOVAVAX INC	COM	670002104	3956	784850	SH	DEFINED	3
NOVELIS INC	COM	67000X106	107	5000	SH	DEFINED	7
NOVELL INC	COM	670006105	45	6825	SH	DEFINED	18
NOVELL INC	COM	670006105	103	15500	SH	DEFINED	6
NOVELL INC	COM	670006105	1	200	SH	DEFINED	2
NOVELL INC	COM	670006105	414	62438	SH	DEFINED	19
NOVELLUS SYS INC	COM	670008101	39	1580	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	1190	48175	SH	DEFINED	19
NOVELLUS SYS INC	COM	670008101	1617	65455	SH	DEFINED	23
NOVELLUS SYS INC	COM	670008101	45747	1852094	SH	DEFINED	20
NOVELLUS SYS INC	COM	670008101	131	5290	SH	DEFINED	17
NOVELLUS SYS INC	COM	670008101	94894	3841848	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	3410	138043	SH	DEFINED	21
NOVELLUS SYS INC	COM	670008101	8299	335980	SH	DEFINED	3
NOVELLUS SYS INC	COM	670008101	306	12400	SH	DEFINED	5
NOVO-NORDISK A S	ADR	670100205	13	200	SH	DEFINED	17
NOVO-NORDISK A S	ADR	670100205	27863	438163	SH	DEFINED	18
NOVO-NORDISK A S	ADR	670100205	144	2270	SH	DEFINED	7
NOVO-NORDISK A S	ADR	670100205	591	9300	SH	DEFINED	2
NOVO-NORDISK A S	ADR	670100205	1123	17660	SH	DEFINED	20
NPS PHARMACEUTICALS INC	COM	62936P103	449	92100	SH	DEFINED	20
NPS PHARMACEUTICALS INC	COM	62936P103	10167	2083450	SH	DEFINED	8
NPS PHARMACEUTICALS INC	COM	62936P103	2187	448200	SH	DEFINED	21
NPS PHARMACEUTICALS INC	COM	62936P103	181	37075	SH	DEFINED	18
NPS PHARMACEUTICALS INC	NOTE 3.000% 6/1	62936PAB9	9775	9775000	PRN	DEFINED	21
NPS PHARMACEUTICALS INC	NOTE 3.000% 6/1	62936PAB9	0	20700000	PRN	DEFINED	20
NRG ENERGY INC	COM NEW	629377508	8774	182100	SH	DEFINED	20
NRG ENERGY INC	COM NEW	629377508	48908	1015100	SH	DEFINED	21
NRG ENERGY INC	COM NEW	629377508	2915	60495	SH	DEFINED	18
NRG ENERGY INC	COM NEW	629377508	1080	22420	SH	DEFINED	3
NRG ENERGY INC	COM NEW	629377508	13872	287911	SH	DEFINED	6
NS GROUP INC	COM	628916108	25204	457593	SH	DEFINED	3
NS GROUP INC	COM	628916108	2077	37700	SH	DEFINED	19
NS GROUP INC	COM	628916108	54	980	SH	DEFINED	5
NSTAR	COM	67019E107	30	1032	SH	DEFINED	17
NSTAR	COM	67019E107	802	28053	SH	DEFINED	3
NSTAR	COM	67019E107	41	1426	SH	DEFINED	18
NSTAR	COM	67019E107	28541	997920	SH	DEFINED	6
NTL INC DEL	COM	62941W101	13272	533016	SH	DEFINED	6
NTL INC DEL	COM	62941W101	7232	290422	SH	DEFINED	21
NTL INC DEL	COM	62941W101	19257	773390	SH	DEFINED	20
NTT DOCOMO INC	SPONS ADR	62942M201	22	1521	SH	DEFINED	18
NTT DOCOMO INC	SPONS ADR	62942M201	903	61595	SH	DEFINED	6
NTT DOCOMO INC	SPONS ADR	62942M201	1	75	SH	DEFINED	7
NU SKIN ENTERPRISES INC	CL A	67018T105	7685	517500	SH	DEFINED	21
NU SKIN ENTERPRISES INC	CL A	67018T105	643	43300	SH	DEFINED	18
NU SKIN ENTERPRISES INC	CL A	67018T105	1586	106800	SH	DEFINED	20
NUANCE COMMUNICATIONS INC	COM	67020Y100	367	36500	SH	DEFINED	5
NUANCE COMMUNICATIONS INC	COM	67020Y100	1	97	SH	DEFINED	18

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

NUCO2 INC	COM	629428103	12	500	SH	DEFINED	5
NUCOR CORP	COM	670346105	15854	292232	SH	DEFINED	3
NUCOR CORP	COM	670346105	91	1664	SH	DEFINED	1
NUCOR CORP	COM	670346105	3233	59587	SH	DEFINED	19
NUCOR CORP	COM	670346105	1932	35614	SH	DEFINED	23
NUCOR CORP	COM	670346105	9	160	SH	DEFINED	6
NUCOR CORP	COM	670346105	49	896	SH	DEFINED	20
NUCOR CORP	COM	670346105	483	8904	SH	DEFINED	17
NUCOR CORP	COM	670346105	43	800	SH	DEFINED	11
NUCOR CORP	COM	670346105	5052	93118	SH	DEFINED	18
NUCOR CORP	COM	670346105	164	3032	SH	DEFINED	2
NUTRI SYS INC NEW	COM	67069D108	14673	236161	SH	DEFINED	3
NUVEEN CA INVT QUALITY MUN F	COM	67062A101	0	2500	SH	DEFINED	18
NUVEEN CA SELECT QUALITY MUN	COM	670975101	0	3311	SH	DEFINED	18
NUVEEN CALIF MUN VALUE FD	COM	67062C107	0	4300	SH	DEFINED	18
NUVEEN CALIF QUALITY INCM MU	COM	670985100	0	6700	SH	DEFINED	18
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	17	1000	SH	DEFINED	18
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	0	1528	SH	DEFINED	18
NUVEEN EQTY PRM OPPORTUNITYF	COM	6706EM102	70	3862	SH	DEFINED	18
NUVEEN EQUITY PREM INCOME FD	COM	6706ER101	1	43	SH	DEFINED	18
NUVEEN FLA INVT QUALITY MUN	COM	670970102	0	750	SH	DEFINED	18
NUVEEN FLA QUALITY INCOME MU	COM	670978105	0	750	SH	DEFINED	18
NUVEEN FLOATING RATE INCOME	COM	67072T108	9	680	SH	DEFINED	18
NUVEEN FLTNG RTE INCM OPP FD	COM SHS	6706EN100	60	4480	SH	DEFINED	18
NUVEEN INS NY TX FR ADV MUN	COM	670656107	0	8	SH	DEFINED	18
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	0	330	SH	DEFINED	18
NUVEEN INSD FLA PREM INCOME	COM	67101V108	0	166	SH	DEFINED	18
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	0	5308	SH	DEFINED	18
NUVEEN INSD NY PREM INCOME F	COM	67101R107	0	175	SH	DEFINED	18
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	0	2050	SH	DEFINED	18
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	0	300	SH	DEFINED	18
NUVEEN INVTS INC	CL A	67090F106	131	3045	SH	DEFINED	21
NUVEEN INVTS INC	CL A	67090F106	17	400	SH	DEFINED	5
NUVEEN INVTS INC	CL A	67090F106	61	1422	SH	DEFINED	18
NUVEEN INVTS INC	CL A	67090F106	881	20470	SH	DEFINED	17
NUVEEN INVTS INC	CL A	67090F106	15	350	SH	DEFINED	11
NUVEEN MICH PREM INCOME MUN	COM	67101Q109	0	14	SH	DEFINED	18
NUVEEN MICH QUALITY INCOME M	COM	670979103	0	11	SH	DEFINED	18
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	0	2250	SH	DEFINED	18
NUVEEN MUN INCOME FD INC	COM	67062J102	0	26	SH	DEFINED	18
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	0	4670	SH	DEFINED	18
NUVEEN MUN VALUE FD INC	COM	670928100	0	6704	SH	DEFINED	18
NUVEEN N Y INVT QUALITY MUN	COM	67062X101	0	6	SH	DEFINED	18
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	0	2035	SH	DEFINED	18
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	0	2	SH	DEFINED	18
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	0	3	SH	DEFINED	18
NUVEEN NY MUN VALUE FD	COM	67062M105	0	1	SH	DEFINED	18
NUVEEN NY PERFORM PLUS MUN F	COM	67062R104	0	1151	SH	DEFINED	18
NUVEEN NY SELECT QUALITY MUN	COM	670976109	0	1000	SH	DEFINED	18
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	0	1154	SH	DEFINED	18
NUVEEN PFD & CONV INC FD	COM	67073B106	44	3587	SH	DEFINED	18
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D102	126	10266	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD	COM	67062T100	0	9459	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	0	676	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	0	2041	SH	DEFINED	18
NUVEEN PREMIER MUN INCOME FD	COM	670988104	0	432	SH	DEFINED	18
NUVEEN QUALITY INCOME MUN FD	COM	670977107	0	1500	SH	DEFINED	18
NUVEEN QUALITY PFD INC FD 3	COM	67072W101	2	124	SH	DEFINED	18
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	7	535	SH	DEFINED	18
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	75	5496	SH	DEFINED	18
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	208	8990	SH	DEFINED	18
NUVEEN SELECT QUALITY MUN FD	COM	670973106	0	1235	SH	DEFINED	18

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

NUVEEN SR INCOME FD	COM	67067Y104	1	140	SH	DEFINED	18
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	0	1000	SH	DEFINED	18
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	0	640	SH	DEFINED	18
NVIDIA CORP	COM	67066G104	4	200	SH	DEFINED	18
NVIDIA CORP	COM	67066G104	119	5600	SH	DEFINED	2
NVIDIA CORP	COM	67066G104	1352	63491	SH	DEFINED	19
NVR INC	COM	62944T105	15461	31472	SH	DEFINED	3
NVR INC	COM	62944T105	2260	4600	SH	DEFINED	22
NVR INC	COM	62944T105	60	123	SH	DEFINED	5
NYMAGIC INC	COM	629484106	0	10	SH	DEFINED	18
NYMAGIC INC	COM	629484106	3294	113380	SH	DEFINED	6
NYMOX PHARMACEUTICAL CORP	COM	67076P102	6	2000	SH	DEFINED	18
NYSE GROUP INC	COM	62949W103	89	1300	SH	DEFINED	17
NYSE GROUP INC	COM	62949W103	134	1964	SH	DEFINED	5
O CHARLEYS INC	COM	670823103	7025	413215	SH	DEFINED	18
O CHARLEYS INC	COM	670823103	7423	436630	SH	DEFINED	20
O REILLY AUTOMOTIVE INC	COM	686091109	145	4650	SH	DEFINED	21
O REILLY AUTOMOTIVE INC	COM	686091109	31	1000	SH	DEFINED	5
OAKLEY INC	COM	673662102	8	456	SH	DEFINED	18
OAKLEY INC	COM	673662102	138	8200	SH	DEFINED	21
OCCIDENTAL PETE CORP DEL	COM	674599105	227	2205	SH	DEFINED	20
OCCIDENTAL PETE CORP DEL	COM	674599105	62	600	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	144	1400	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	131	1275	SH	DEFINED	17
OCCIDENTAL PETE CORP DEL	COM	674599105	224	2180	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	1063	10369	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	519	5061	SH	DEFINED	18
OCCIDENTAL PETE CORP DEL	COM	674599105	24945	243244	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	1825	17800	SH	DEFINED	22
OCCIDENTAL PETE CORP DEL	COM	674599105	7952	77539	SH	DEFINED	19
OCEANEERING INTL INC	COM	675232102	64	1400	SH	DEFINED	3
OCEANFIRST FINL CORP	COM	675234108	4376	196939	SH	DEFINED	6
OCEANFIRST FINL CORP	COM	675234108	93	4200	SH	DEFINED	11
OCWEN FINL CORP	COM NEW	675746309	2165	170320	SH	DEFINED	3
OCWEN FINL CORP	COM NEW	675746309	1271	100000	SH	DEFINED	18
ODYSSEY RE HLDGS CORP	COM	67612W108	43357	1645430	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	6555	172500	SH	DEFINED	20
OFFICE DEPOT INC	COM	676220106	4391	115550	SH	DEFINED	11
OFFICE DEPOT INC	COM	676220106	15	400	SH	DEFINED	7
OFFICE DEPOT INC	COM	676220106	878	23096	SH	DEFINED	18
OFFICE DEPOT INC	COM	676220106	3474	91410	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	5	125	SH	DEFINED	17
OFFICE DEPOT INC	COM	676220106	145	3824	SH	DEFINED	21
OFFICE DEPOT INC	COM	676220106	746	19623	SH	DEFINED	5
OFFICE DEPOT INC	COM	676220106	1969	51820	SH	DEFINED	19
OFFICEMAX INC DEL	COM	67622P101	39	952	SH	DEFINED	18
OFFICEMAX INC DEL	COM	67622P101	516	12652	SH	DEFINED	19
OFFICEMAX INC DEL	COM	67622P101	127	3120	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	8816	251675	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	257	7337	SH	DEFINED	18
OGE ENERGY CORP	COM	670837103	55	1575	SH	DEFINED	2
OGE ENERGY CORP	COM	670837103	29051	829310	SH	DEFINED	6
OHIO CAS CORP	COM	677240103	515	17328	SH	DEFINED	17
OHIO CAS CORP	COM	677240103	184	6180	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	6742	226786	SH	DEFINED	3
OHIO CAS CORP	COM	677240103	11	375	SH	DEFINED	18
OHIO CAS CORP	COM	677240103	1356	45594	SH	DEFINED	19
OHIO CAS CORP	COM	677240103	32473	1092277	SH	DEFINED	6
OIL STS INTL INC	COM	678026105	18944	552623	SH	DEFINED	3
OILGEAR CO	COM	678042102	257	19600	SH	DEFINED	6
OLD DOMINION FGHT LINES INC	COM	679580100	19373	515374	SH	DEFINED	3
OLD DOMINION FGHT LINES INC	COM	679580100	3552	94500	SH	DEFINED	20

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

OLD POINT FINL CORP	COM	680194107	174	5911	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	33	1531	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	3509	164195	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	1466	68750	SH	DEFINED	1
OLD REP INTL CORP	COM	680223104	5	215	SH	DEFINED	17
OLD REP INTL CORP	COM	680223104	1451	67901	SH	DEFINED	3
OLD REP INTL CORP	COM	680223104	37	1750	SH	DEFINED	2
OLD REP INTL CORP	COM	680223104	3297	154266	SH	DEFINED	18
OLD REP INTL CORP	COM	680223104	258	12090	SH	DEFINED	5
OLD REP INTL CORP	COM	680223104	19930	932615	SH	DEFINED	20
OLD REP INTL CORP	COM	680223104	1763	82500	SH	DEFINED	21
OLIN CORP	COM PAR \$1	680665205	22238	1240280	SH	DEFINED	18
OLIN CORP	COM PAR \$1	680665205	33314	1858014	SH	DEFINED	20
OLIN CORP	COM PAR \$1	680665205	984	54900	SH	DEFINED	3
OLIN CORP	COM PAR \$1	680665205	4	250	SH	DEFINED	5
OLIN CORP	COM PAR \$1	680665205	28881	1610780	SH	DEFINED	6
OLYMPIC STEEL INC	COM	68162K106	140	3950	SH	DEFINED	3
OLYMPIC STEEL INC	COM	68162K106	43	1227	SH	DEFINED	5
OM GROUP INC	COM	670872100	62	2000	SH	DEFINED	18
OM GROUP INC	COM	670872100	1863	60390	SH	DEFINED	3
OMEGA HEALTHCARE INVS INC	COM	681936100	16	1225	SH	DEFINED	11
OMI CORP NEW	COM	Y6476W104	21629	999035	SH	DEFINED	6
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	1955	31000	SH	DEFINED	20
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	15147	240200	SH	DEFINED	21
OMNICARE INC	COM	681904108	44984	948626	SH	DEFINED	21
OMNICARE INC	COM	681904108	71	1500	SH	DEFINED	11
OMNICARE INC	COM	681904108	773	16300	SH	DEFINED	5
OMNICARE INC	COM	681904108	3545	74763	SH	DEFINED	18
OMNICARE INC	COM	681904108	13182	277980	SH	DEFINED	20
OMNICOM GROUP INC	COM	681919106	837	9400	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	3377	37900	SH	DEFINED	20
OMNICOM GROUP INC	COM	681919106	13438	150834	SH	DEFINED	18
OMNICOM GROUP INC	COM	681919106	312	3503	SH	DEFINED	17
OMNICOM GROUP INC	COM	681919106	2737	30727	SH	DEFINED	19
OMNICOM GROUP INC	COM	681919106	62	700	SH	DEFINED	4
OMNIVISION TECHNOLOGIES INC	COM	682128103	30004	1420627	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	906	42900	SH	DEFINED	19
OMNIVISION TECHNOLOGIES INC	COM	682128103	26989	1277892	SH	DEFINED	3
OMNIVISION TECHNOLOGIES INC	COM	682128103	21	1000	SH	DEFINED	11
OMNOVA SOLUTIONS INC	COM	682129101	5	845	SH	DEFINED	5
ON ASSIGNMENT INC	COM	682159108	618	67200	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	39369	6695420	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	1601	272300	SH	DEFINED	20
ON SEMICONDUCTOR CORP	COM	682189105	1	100	SH	DEFINED	2
ON SEMICONDUCTOR CORP	COM	682189105	1781	302900	SH	DEFINED	19
ONEOK INC NEW	COM	682680103	47	1387	SH	DEFINED	11
ONEOK INC NEW	COM	682680103	570	16746	SH	DEFINED	18
ONEOK INC NEW	COM	682680103	660	19379	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	10453	307080	SH	DEFINED	6
ONEOK INC NEW	COM	682680103	34	1000	SH	DEFINED	17
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	535	10850	SH	DEFINED	5
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	1626	32950	SH	DEFINED	18
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	15	300	SH	DEFINED	2
ONLINE RES CORP	COM	68273G101	927	90000	SH	DEFINED	1
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	98	2130	SH	DEFINED	18
OPEN SOLUTIONS INC	NOTE 1.467% 2/0	68371PAB8	0	510000	PRN	DEFINED	20
OPEN SOLUTIONS INC	NOTE 1.467% 2/0	68371PAB8	6900	6900000	PRN	DEFINED	21
OPEN TEXT CORP	COM	683715106	4435	308100	SH	DEFINED	7
OPEN TEXT CORP	COM	683715106	691	47830	SH	DEFINED	3
OPENWAVE SYS INC	COM NEW	683718308	3532	306065	SH	DEFINED	20
OPENWAVE SYS INC	COM NEW	683718308	590	51100	SH	DEFINED	18
OPENWAVE SYS INC	COM NEW	683718308	7319	634200	SH	DEFINED	21

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

OPENWAVE SYS INC	NOTE	2.750%	9/0	683718AC4	0	1600000	PRN	DEFINED	20
OPENWAVE SYS INC	NOTE	2.750%	9/0	683718AC4	12275	12275000	PRN	DEFINED	21
OPINION RESH CORP	COM			683755102	476	77910	SH	DEFINED	6
OPPENHEIMER HLDGS INC	CL A NON VTG			683797104	51	1900	SH	DEFINED	5
OPSWARE INC	COM			68383A101	22	2700	SH	DEFINED	17
OPTIMAL GROUP INC	CL A NEW			68388R208	624	46200	SH	DEFINED	3
OPTIONSXPRESS HLDGS INC	COM			684010101	2464	105700	SH	DEFINED	20
OPTIONSXPRESS HLDGS INC	COM			684010101	36	1555	SH	DEFINED	18
OPTIONSXPRESS HLDGS INC	COM			684010101	7529	323006	SH	DEFINED	3
ORACLE CORP	COM			68389X105	6624	457143	SH	DEFINED	23
ORACLE CORP	COM			68389X105	1638	113027	SH	DEFINED	2
ORACLE CORP	COM			68389X105	7039	485814	SH	DEFINED	3
ORACLE CORP	COM			68389X105	1211	83600	SH	DEFINED	6
ORACLE CORP	COM			68389X105	38	2600	SH	DEFINED	11
ORACLE CORP	COM			68389X105	4842	334164	SH	DEFINED	17
ORACLE CORP	COM			68389X105	20	1400	SH	DEFINED	4
ORACLE CORP	COM			68389X105	10181	702648	SH	DEFINED	19
ORACLE CORP	COM			68389X105	150	10373	SH	DEFINED	21
ORACLE CORP	COM			68389X105	5367	370424	SH	DEFINED	1
ORACLE CORP	COM			68389X105	10888	751417	SH	DEFINED	20
ORACLE CORP	COM			68389X105	6411	442458	SH	DEFINED	5
ORACLE CORP	COM			68389X105	4	245	SH	DEFINED	7
ORACLE CORP	COM			68389X105	18067	1246869	SH	DEFINED	18
ORASURE TECHNOLOGIES INC	COM			68554V108	7	725	SH	DEFINED	11
ORBITAL SCIENCES CORP	COM			685564106	13283	823000	SH	DEFINED	20
ORBITAL SCIENCES CORP	COM			685564106	14449	895200	SH	DEFINED	18
ORBITAL SCIENCES CORP	COM			685564106	27301	1691534	SH	DEFINED	21
ORBOTECH LTD	ORD			M75253100	1721	75070	SH	DEFINED	3
ORBOTECH LTD	ORD			M75253100	314	13700	SH	DEFINED	19
ORCKIT COMMUNICATIONS LTD	SHS NEW			M7531S206	910	89260	SH	DEFINED	3
ORIENTAL FINL GROUP INC	COM			68618W100	4163	326221	SH	DEFINED	6
ORIX CORP	SPONSORED ADR			686330101	1335	10920	SH	DEFINED	20
ORIX CORP	SPONSORED ADR			686330101	34877	285316	SH	DEFINED	18
ORIX CORP	SPONSORED ADR			686330101	392	3210	SH	DEFINED	6
ORMAT TECHNOLOGIES INC	COM			686688102	282	7400	SH	DEFINED	18
ORMAT TECHNOLOGIES INC	COM			686688102	256	6700	SH	DEFINED	3
ORMAT TECHNOLOGIES INC	COM			686688102	3468	90900	SH	DEFINED	21
ORMAT TECHNOLOGIES INC	COM			686688102	701	18370	SH	DEFINED	20
ORTHOVITA INC	COM			68750U102	36	8500	SH	DEFINED	17
OSCIENT PHARMACEUTICALS CORP	NOTE	3.500%	4/1	68812RAB1	10200	10200000	PRN	DEFINED	21
OSCIENT PHARMACEUTICALS CORP	COM			68812R105	418	486200	SH	DEFINED	20
OSCIENT PHARMACEUTICALS CORP	COM			68812R105	2232	2594860	SH	DEFINED	21
OSCIENT PHARMACEUTICALS CORP	COM			68812R105	138	160327	SH	DEFINED	18
OSCIENT PHARMACEUTICALS CORP	NOTE	3.500%	4/1	68812RAB1	0	19925000	PRN	DEFINED	20
OSHKOSH TRUCK CORP	COM			688239201	4389	92358	SH	DEFINED	3
OSHKOSH TRUCK CORP	COM			688239201	521	10971	SH	DEFINED	18
OSHKOSH TRUCK CORP	COM			688239201	281	5917	SH	DEFINED	21
OSI PHARMACEUTICALS INC	COM			671040103	0	5	SH	DEFINED	17
OSI RESTAURANT PARTNERS INC	COM			67104A101	3	75	SH	DEFINED	11
OSI RESTAURANT PARTNERS INC	COM			67104A101	5761	166500	SH	DEFINED	20
OSI RESTAURANT PARTNERS INC	COM			67104A101	428	12365	SH	DEFINED	21
OSI RESTAURANT PARTNERS INC	COM			67104A101	149	4300	SH	DEFINED	5
OSI RESTAURANT PARTNERS INC	COM			67104A101	553	15975	SH	DEFINED	18
OTTER TAIL CORP	COM			689648103	1961	71770	SH	DEFINED	3
OTTER TAIL CORP	COM			689648103	807	29528	SH	DEFINED	6
OTTER TAIL CORP	COM			689648103	917	33564	SH	DEFINED	19
OUTDOOR CHANNEL HLDGS INC	COM NEW			690027206	24	2300	SH	DEFINED	6
OUTLOOK GROUP CORP	COM			690113105	452	33930	SH	DEFINED	6
OVERLAND STORAGE INC	COM			690310107	40	6000	SH	DEFINED	6
OVERSEAS SHIPHOLDING GROUP I	COM			690368105	1236	20900	SH	DEFINED	21
OVERSTOCK COM INC DEL	COM			690370101	266	12500	SH	DEFINED	4
OWENS & MINOR INC NEW	COM			690732102	303	10600	SH	DEFINED	19

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

OWENS & MINOR INC NEW	COM		690732102	217	7580	SH	DEFINED	17
OWENS & MINOR INC NEW	COM		690732102	6255	218710	SH	DEFINED	3
OWENS & MINOR INC NEW	COM		690732102	103	3610	SH	DEFINED	18
OWENS ILL INC	COM NEW		690768403	13187	786800	SH	DEFINED	6
OWENS ILL INC	COM NEW		690768403	263	15678	SH	DEFINED	5
OXFORD INDS INC	COM		691497309	14129	358510	SH	DEFINED	3
P & F INDS INC	CL A NEW		692830508	47	3800	SH	DEFINED	6
P A M TRANSN SVCS INC	COM		693149106	92	3200	SH	DEFINED	3
P F CHANGS CHINA BISTRO INC	COM		69333Y108	589	15481	SH	DEFINED	18
P F CHANGS CHINA BISTRO INC	COM		69333Y108	10	250	SH	DEFINED	5
P F CHANGS CHINA BISTRO INC	COM		69333Y108	6954	182900	SH	DEFINED	21
P F CHANGS CHINA BISTRO INC	COM		69333Y108	1433	37700	SH	DEFINED	20
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR		715684106	16	500	SH	DEFINED	17
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR		715684106	716	22300	SH	DEFINED	22
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR		715684106	2635	82100	SH	DEFINED	3
PAB BANKSHARES INC	COM		69313P101	2225	120254	SH	DEFINED	6
PACCAR INC	COM		693718108	165	2000	SH	DEFINED	18
PACCAR INC	COM		693718108	2452	29768	SH	DEFINED	19
PACCAR INC	COM		693718108	432	5250	SH	DEFINED	11
PACCAR INC	COM		693718108	1127	13675	SH	DEFINED	2
PACCAR INC	COM		693718108	20533	249250	SH	DEFINED	17
PACER INTL INC TENN	COM		69373H106	1030	31600	SH	DEFINED	19
PACER INTL INC TENN	COM		69373H106	12485	383220	SH	DEFINED	3
PACIFIC CAP BANCORP NEW	COM		69404P101	1863	59870	SH	DEFINED	3
PACIFIC CAP BANCORP NEW	COM		69404P101	41	1333	SH	DEFINED	5
PACIFIC CAP BANCORP NEW	COM		69404P101	1687	54200	SH	DEFINED	6
PACIFIC ENERGY PARTNERS L P	COM UNIT		69422R105	16	500	SH	DEFINED	17
PACIFIC MERCANTILE BANCORP	COM		694552100	60	3427	SH	DEFINED	2
PACIFIC SUNWEAR CALIF INC	COM		694873100	22069	1230860	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	DBCV	3.000%10/1	695112AG7	0	770000	PRN	DEFINED	20
PACIFICARE HEALTH SYS DEL	DBCV	3.000%10/1	695112AG7	0	5505000	PRN	DEFINED	21
PACKETEER INC	COM		695210104	99	8700	SH	DEFINED	3
PACTIV CORP	COM		695257105	628	25372	SH	DEFINED	22
PACTIV CORP	COM		695257105	42	1700	SH	DEFINED	11
PACTIV CORP	COM		695257105	15	600	SH	DEFINED	5
PACTIV CORP	COM		695257105	4	175	SH	DEFINED	2
PACTIV CORP	COM		695257105	19664	794486	SH	DEFINED	3
PACTIV CORP	COM		695257105	652	26335	SH	DEFINED	19
PACTIV CORP	COM		695257105	13	533	SH	DEFINED	18
PACTIV CORP	COM		695257105	14	580	SH	DEFINED	20
PACTIV CORP	COM		695257105	3046	123059	SH	DEFINED	23
PACTIV CORP	COM		695257105	41	1667	SH	DEFINED	17
PALL CORP	COM		696429307	629	22454	SH	DEFINED	19
PALL CORP	COM		696429307	54	1920	SH	DEFINED	4
PALL CORP	COM		696429307	67	2400	SH	DEFINED	2
PALL CORP	COM		696429307	95351	3405395	SH	DEFINED	20
PALL CORP	COM		696429307	277224	9900859	SH	DEFINED	18
PALL CORP	COM		696429307	4876	174145	SH	DEFINED	11
PALL CORP	COM		696429307	4109	146766	SH	DEFINED	21
PALM HARBOR HOMES	COM		696639103	443	25210	SH	DEFINED	3
PALM INC NEW	COM		696643105	4252	264070	SH	DEFINED	3
PALM INC NEW	COM		696643105	0	14	SH	DEFINED	2
PALM INC NEW	COM		696643105	2	100	SH	DEFINED	7
PALM INC NEW	COM		696643105	2215	137575	SH	DEFINED	6
PALOMAR MED TECHNOLOGIES INC	COM NEW		697529303	1810	39670	SH	DEFINED	3
PAN PACIFIC RETAIL PPTYS INC	COM		69806L104	13005	187476	SH	DEFINED	20
PAN PACIFIC RETAIL PPTYS INC	COM		69806L104	10231	147478	SH	DEFINED	18
PANACOS PHARMACEUTICALS INC	COM		69811Q106	1132	205100	SH	DEFINED	20
PANACOS PHARMACEUTICALS INC	COM		69811Q106	5554	1006100	SH	DEFINED	21
PANACOS PHARMACEUTICALS INC	COM		69811Q106	475	86000	SH	DEFINED	18
PANAMSAT HLDG CORP	COM		69831Y105	5072	203040	SH	DEFINED	20
PANAMSAT HLDG CORP	COM		69831Y105	11	425	SH	DEFINED	17

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

PANAMSAT HLDG CORP	COM	69831Y105	1988	79600	SH	DEFINED	21
PANAMSAT HLDG CORP	COM	69831Y105	206	8240	SH	DEFINED	18
PANERA BREAD CO	CL A	69840W108	30	450	SH	DEFINED	5
PANTRY INC	COM	698657103	34498	599553	SH	DEFINED	3
PANTRY INC	COM	698657103	1617	28100	SH	DEFINED	19
PAPA JOHNS INTL INC	COM	698813102	9	280	SH	DEFINED	2
PAPA JOHNS INTL INC	COM	698813102	15646	471254	SH	DEFINED	3
PAR TECHNOLOGY CORP	COM	698884103	1776	139060	SH	DEFINED	3
PARALLEL PETE CORP DEL	COM	699157103	19	750	SH	DEFINED	5
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	78	6120	SH	DEFINED	21
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	253	19873	SH	DEFINED	19
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	160	12570	SH	DEFINED	3
PAREXEL INTL CORP	COM	699462107	1209	41910	SH	DEFINED	3
PARK ELECTROCHEMICAL CORP	COM	700416209	4767	185133	SH	DEFINED	3
PARK NATL CORP	COM	700658107	17	168	SH	DEFINED	2
PARK NATL CORP	COM	700658107	5	46	SH	DEFINED	18
PARK NATL CORP	COM	700658107	602	6091	SH	DEFINED	17
PARK NATL CORP	COM	700658107	98	989	SH	DEFINED	21
PARK NATL CORP	COM	700658107	6116	61900	SH	DEFINED	6
PARKER DRILLING CO	COM	701081101	1961	273165	SH	DEFINED	19
PARKER DRILLING CO	COM	701081101	14954	2082685	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	15569	200631	SH	DEFINED	17
PARKER HANNIFIN CORP	COM	701094104	175	2250	SH	DEFINED	5
PARKER HANNIFIN CORP	COM	701094104	79	1012	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	1682	21670	SH	DEFINED	19
PARKER HANNIFIN CORP	COM	701094104	53953	695275	SH	DEFINED	20
PARKER HANNIFIN CORP	COM	701094104	25226	325079	SH	DEFINED	18
PARKER HANNIFIN CORP	COM	701094104	4974	64100	SH	DEFINED	22
PARKER HANNIFIN CORP	COM	701094104	91787	1182820	SH	DEFINED	21
PARKER HANNIFIN CORP	COM	701094104	8215	105859	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	392	5050	SH	DEFINED	11
PARKVALE FINL CORP	COM	701492100	1890	64625	SH	DEFINED	6
PARLUX FRAGRANCES INC	COM	701645103	4565	471110	SH	DEFINED	3
PARTNERRE LTD	COM	G6852T105	8	120	SH	DEFINED	11
PARTNERRE LTD	COM	G6852T105	315	4925	SH	DEFINED	5
PARTNERS TR FINL GROUP INC N	COM	70213F102	55	4830	SH	DEFINED	5
PATHMARK STORES INC NEW	COM	70322A101	3	267	SH	DEFINED	18
PATHMARK STORES INC NEW	COM	70322A101	5747	610702	SH	DEFINED	6
PATNI COMPUTER SYS	SPONS ADR	703248203	188	13200	SH	DEFINED	20
PATRICK INDS INC	COM	703343103	0	243049	SH	DEFINED	18
PATRICK INDS INC	COM	703343103	0	341076	SH	DEFINED	20
PATTERSON COMPANIES INC	COM	703395103	12	350	SH	DEFINED	2
PATTERSON COMPANIES INC	COM	703395103	5	150	SH	DEFINED	17
PATTERSON COMPANIES INC	COM	703395103	891	25514	SH	DEFINED	19
PATTERSON COMPANIES INC	COM	703395103	198	5660	SH	DEFINED	5
PATTERSON UTI ENERGY INC	COM	703481101	507	17895	SH	DEFINED	18
PATTERSON UTI ENERGY INC	COM	703481101	2132	75300	SH	DEFINED	22
PATTERSON UTI ENERGY INC	COM	703481101	4357	153920	SH	DEFINED	3
PATTERSON UTI ENERGY INC	COM	703481101	357	12600	SH	DEFINED	21
PATTERSON UTI ENERGY INC	COM	703481101	17	604	SH	DEFINED	17
PATTERSON UTI ENERGY INC	COM	703481101	33	1160	SH	DEFINED	20
PAYCHEX INC	COM	704326107	184	4717	SH	DEFINED	17
PAYCHEX INC	COM	704326107	10941	280675	SH	DEFINED	1
PAYCHEX INC	COM	704326107	14469	371200	SH	DEFINED	20
PAYCHEX INC	COM	704326107	3579	91820	SH	DEFINED	2
PAYCHEX INC	COM	704326107	1744	44736	SH	DEFINED	18
PAYCHEX INC	COM	704326107	127	3250	SH	DEFINED	5
PAYCHEX INC	COM	704326107	41350	1060808	SH	DEFINED	21
PAYCHEX INC	COM	704326107	2354	60401	SH	DEFINED	19
PAYLESS SHOESOURCE INC	COM	704379106	1439	52977	SH	DEFINED	19
PAYLESS SHOESOURCE INC	COM	704379106	79	2925	SH	DEFINED	18
PAYLESS SHOESOURCE INC	COM	704379106	52041	1915385	SH	DEFINED	3

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

PCCW LTD	SPONS ADR NEW	70454G207	0	20	SH	DEFINED	18
PDL BIOPHARMA INC	COM	69329Y104	894	48540	SH	DEFINED	18
PDL BIOPHARMA INC	COM	69329Y104	6697	363750	SH	DEFINED	21
PDL BIOPHARMA INC	COM	69329Y104	6946	377300	SH	DEFINED	20
PEABODY ENERGY CORP	COM	704549104	58	1040	SH	DEFINED	17
PEABODY ENERGY CORP	COM	704549104	411	7375	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	184	3302	SH	DEFINED	21
PEABODY ENERGY CORP	COM	704549104	10890	195338	SH	DEFINED	3
PEABODY ENERGY CORP	COM	704549104	280	5016	SH	DEFINED	11
PEARSON PLC	SPONSORED ADR	705015105	121	8900	SH	DEFINED	2
PEARSON PLC	SPONSORED ADR	705015105	1032	76145	SH	DEFINED	17
PEARSON PLC	SPONSORED ADR	705015105	211702	15509281	SH	DEFINED	18
PEARSON PLC	SPONSORED ADR	705015105	11024	807651	SH	DEFINED	20
PEARSON PLC	SPONSORED ADR	705015105	1448	106071	SH	DEFINED	19
PEARSON PLC	SPONSORED ADR	705015105	2429	177968	SH	DEFINED	21
PEARSON PLC	SPONSORED ADR	705015105	12249	899310	SH	DEFINED	6
PEDIATRIX MED GROUP	COM	705324101	335	7400	SH	DEFINED	19
PEDIATRIX MED GROUP	COM	705324101	19056	420670	SH	DEFINED	20
PEDIATRIX MED GROUP	COM	705324101	12850	283675	SH	DEFINED	18
PEDIATRIX MED GROUP	COM	705324101	37456	826850	SH	DEFINED	3
PEETS COFFEE & TEA INC	COM	705560100	103	3400	SH	DEFINED	2
PEGASYSTEMS INC	COM	705573103	6	975	SH	DEFINED	5
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	53	2200	SH	DEFINED	18
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	210	8700	SH	DEFINED	5
PENN NATL GAMING INC	COM	707569109	11	280	SH	DEFINED	3
PENN VA CORP	COM	707882106	112	1600	SH	DEFINED	5
PENN VA RESOURCES PARTNERS L	COM	707884102	2552	94950	SH	DEFINED	3
PENNEY J C INC	COM	708160106	2911	43126	SH	DEFINED	19
PENNEY J C INC	COM	708160106	193	2855	SH	DEFINED	5
PENNEY J C INC	COM	708160106	64560	956307	SH	DEFINED	3
PENNEY J C INC	COM	708160106	3	45	SH	DEFINED	7
PENNEY J C INC	COM	708160106	5461	80895	SH	DEFINED	6
PENNEY J C INC	COM	708160106	169	2500	SH	DEFINED	2
PENNEY J C INC	COM	708160106	969	14356	SH	DEFINED	18
PENNEY J C INC	COM	708160106	24	358	SH	DEFINED	17
PENNEY J C INC	COM	708160106	203	3000	SH	DEFINED	11
PENNEY J C INC	COM	708160106	88	1300	SH	DEFINED	21
PENNEY J C INC	COM	708160106	1251	18530	SH	DEFINED	20
PENNFED FINL SVCS INC	COM	708167101	82	4400	SH	DEFINED	11
PENNFED FINL SVCS INC	COM	708167101	225	12060	SH	DEFINED	6
PENNFED FINL SVCS INC	COM	708167101	48	2600	SH	DEFINED	5
PENNS WOODS BANCORP INC	COM	708430103	1637	42545	SH	DEFINED	6
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1565	38762	SH	DEFINED	17
PENTAIR INC	COM	709631105	3777	110484	SH	DEFINED	2
PENTAIR INC	COM	709631105	8816	257849	SH	DEFINED	18
PENTAIR INC	COM	709631105	19	566	SH	DEFINED	11
PENTAIR INC	COM	709631105	8779	256776	SH	DEFINED	20
PENTAIR INC	COM	709631105	1539	45000	SH	DEFINED	17
PEOPLES BANCORP INC	COM	709789101	4835	162034	SH	DEFINED	6
PEOPLES BK BRIDGEPORT CONN	COM	710198102	3	78	SH	DEFINED	18
PEOPLES BK BRIDGEPORT CONN	COM	710198102	868	26434	SH	DEFINED	17
PEOPLES ENERGY CORP	COM	711030106	25	700	SH	DEFINED	5
PEOPLES ENERGY CORP	COM	711030106	22	600	SH	DEFINED	2
PEOPLES ENERGY CORP	COM	711030106	23619	657740	SH	DEFINED	6
PEOPLES ENERGY CORP	COM	711030106	252	7018	SH	DEFINED	19
PEP BOYS MANNY MOE & JACK	COM	713278109	6	500	SH	DEFINED	17
PEPCO HOLDINGS INC	COM	713291102	159	6746	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	31	1315	SH	DEFINED	17
PEPCO HOLDINGS INC	COM	713291102	2574	109172	SH	DEFINED	3
PEPCO HOLDINGS INC	COM	713291102	2166	91865	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	261	11050	SH	DEFINED	6
PEPCO HOLDINGS INC	COM	713291102	15626	662660	SH	DEFINED	20

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

PEPSI BOTTLING GROUP INC	COM	713409100	22094	687230	SH	DEFINED	3
PEPSI BOTTLING GROUP INC	COM	713409100	104	3220	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	785	24411	SH	DEFINED	19
PEPSI BOTTLING GROUP INC	COM	713409100	7234	225000	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	5	150	SH	DEFINED	18
PEPSIAMERICAS INC	COM	71343P200	55	2497	SH	DEFINED	17
PEPSIAMERICAS INC	COM	71343P200	33	1500	SH	DEFINED	18
PEPSIAMERICAS INC	COM	71343P200	89	4010	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	7	300	SH	DEFINED	2
PEPSICO INC	COM	713448108	358296	5967616	SH	DEFINED	20
PEPSICO INC	COM	713448108	36570	609097	SH	DEFINED	2
PEPSICO INC	COM	713448108	421	7020	SH	DEFINED	6
PEPSICO INC	COM	713448108	23501	391421	SH	DEFINED	3
PEPSICO INC	COM	713448108	684313	11397619	SH	DEFINED	18
PEPSICO INC	COM	713448108	14154	235735	SH	DEFINED	11
PEPSICO INC	COM	713448108	18178	302767	SH	DEFINED	19
PEPSICO INC	COM	713448108	85	1418	SH	DEFINED	4
PEPSICO INC	COM	713448108	29788	498776	SH	DEFINED	1
PEPSICO INC	COM	713448108	2533	42185	SH	DEFINED	5
PEPSICO INC	COM	713448108	86414	1439268	SH	DEFINED	21
PEPSICO INC	COM	713448108	277	4610	SH	DEFINED	7
PEPSICO INC	COM	713448108	35920	598952	SH	DEFINED	17
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	7	SH	DEFINED	18
PERCEPTRON INC	COM	71361F100	32	4000	SH	DEFINED	6
PEREGRINE PHARMACEUTICALS IN	COM	713661106	0	10	SH	DEFINED	2
PERFORMANCE FOOD GROUP CO	COM	713755106	128	4229	SH	DEFINED	21
PERFORMANCE FOOD GROUP CO	COM	713755106	1458	48008	SH	DEFINED	3
PERFORMANCE FOOD GROUP CO	COM	713755106	2306	75920	SH	DEFINED	20
PERFORMANCE FOOD GROUP CO	COM	713755106	7	231	SH	DEFINED	18
PERINI CORP	COM	713839108	225	10000	SH	DEFINED	5
PERKINELMER INC	COM	714046109	1	64	SH	DEFINED	17
PERKINELMER INC	COM	714046109	2553	122140	SH	DEFINED	3
PERKINELMER INC	COM	714046109	4	176	SH	DEFINED	2
PERKINELMER INC	COM	714046109	1709	81770	SH	DEFINED	20
PERKINELMER INC	COM	714046109	40	1900	SH	DEFINED	6
PERKINELMER INC	COM	714046109	501	23994	SH	DEFINED	19
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	508	32900	SH	DEFINED	19
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	829	53680	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	6921	477943	SH	DEFINED	18
PEROT SYS CORP	CL A	714265105	12812	884830	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	7384	509937	SH	DEFINED	20
PERVASIVE SOFTWARE INC	COM	715710109	29	7132	SH	DEFINED	6
PETCO ANIMAL SUPPLIES	COM NEW	716016209	14351	702430	SH	DEFINED	6
PETRO-CDA	COM	71644E102	28	600	SH	DEFINED	19
PETRO-CDA	COM	71644E102	28	600	SH	DEFINED	20
PETRO-CDA	COM	71644E102	42534	893160	SH	DEFINED	7
PETRO-CDA	COM	71644E102	10238	215950	SH	DEFINED	3
PETRO-CDA	COM	71644E102	9	200	SH	DEFINED	5
PETROCHINA CO LTD	SPONSORED ADR	71646E100	136	1260	SH	DEFINED	20
PETROCHINA CO LTD	SPONSORED ADR	71646E100	97	900	SH	DEFINED	18
PETROCHINA CO LTD	SPONSORED ADR	71646E100	35420	332444	SH	DEFINED	6
PETROCHINA CO LTD	SPONSORED ADR	71646E100	783	7305	SH	DEFINED	17
PETROFUND ENERGY TRUST	TR UNIT	71648W108	4	166	SH	DEFINED	7
PETROHAWK ENERGY CORP	COM	716495106	6	475	SH	DEFINED	5
PETROHAWK ENERGY CORP	COM	716495106	62	4930	SH	DEFINED	18
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	443	5550	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	14470	165797	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	100223	1255300	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	82275	1030500	SH	DEFINED	22
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	16	195	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	1814	22727	SH	DEFINED	20
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	15884	177850	SH	DEFINED	22

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

PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	71	800	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	236	2643	SH	DEFINED	20
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	576	6490	SH	DEFINED	17
PETROLEUM & RES CORP	COM	716549100	17	501	SH	DEFINED	18
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	0	3	SH	DEFINED	17
PETSMART INC	COM	716768106	909	35495	SH	DEFINED	17
PETSMART INC	COM	716768106	17	650	SH	DEFINED	5
PETSMART INC	COM	716768106	2	61	SH	DEFINED	18
PFF BANCORP INC	COM	69331W104	1834	55300	SH	DEFINED	3
PFF BANCORP INC	COM	69331W104	11533	347810	SH	DEFINED	6
PFIZER INC	COM	717081103	40122	1709530	SH	DEFINED	17
PFIZER INC	COM	717081103	9122	388654	SH	DEFINED	7
PFIZER INC	COM	717081103	7966	339414	SH	DEFINED	23
PFIZER INC	COM	717081103	17127	729748	SH	DEFINED	2
PFIZER INC	COM	717081103	5067	215885	SH	DEFINED	5
PFIZER INC	COM	717081103	68506	2918894	SH	DEFINED	6
PFIZER INC	COM	717081103	1016127	43294706	SH	DEFINED	18
PFIZER INC	COM	717081103	3936	167705	SH	DEFINED	11
PFIZER INC	COM	717081103	82917	3532890	SH	DEFINED	21
PFIZER INC	COM	717081103	3865	164670	SH	DEFINED	22
PFIZER INC	COM	717081103	45891	1955300	SH	DEFINED	3
PFIZER INC	COM	717081103	33057	1408464	SH	DEFINED	19
PFIZER INC	COM	717081103	9586	408451	SH	DEFINED	4
PFIZER INC	COM	717081103	602287	25661975	SH	DEFINED	8
PFIZER INC	COM	717081103	5867	250187	SH	DEFINED	1
PFIZER INC	COM	717081103	537114	22885130	SH	DEFINED	20
PFIZER INC	COM	717081103	75532	3218233	SH	DEFINED	10
PG&E CORP	COM	69331C108	118	2995	SH	DEFINED	18
PG&E CORP	COM	69331C108	51	1300	SH	DEFINED	11
PG&E CORP	COM	69331C108	2456	62528	SH	DEFINED	19
PG&E CORP	COM	69331C108	122	3100	SH	DEFINED	22
PG&E CORP	COM	69331C108	5503	140090	SH	DEFINED	6
PG&E CORP	COM	69331C108	2013	51250	SH	DEFINED	3
PG&E CORP	COM	69331C108	10	245	SH	DEFINED	2
PG&E CORP	COM	69331C108	82	2065	SH	DEFINED	17
PHARMACEUTICAL PROD DEV INC	COM	717124101	36	1030	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	5	140	SH	DEFINED	18
PHARMACEUTICAL PROD DEV INC	COM	717124101	77	2200	SH	DEFINED	5
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	63	15873	SH	DEFINED	17
PHELPS DODGE CORP	COM	717265102	1674	20372	SH	DEFINED	23
PHELPS DODGE CORP	COM	717265102	28	344	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	3214	39113	SH	DEFINED	19
PHELPS DODGE CORP	COM	717265102	133	1616	SH	DEFINED	21
PHELPS DODGE CORP	COM	717265102	31	372	SH	DEFINED	20
PHELPS DODGE CORP	COM	717265102	74	900	SH	DEFINED	17
PHELPS DODGE CORP	COM	717265102	32543	396094	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	294	3581	SH	DEFINED	18
PHELPS DODGE CORP	COM	717265102	225	2738	SH	DEFINED	11
PHELPS DODGE CORP	COM	717265102	920	11200	SH	DEFINED	5
PHH CORP	COM NEW	693320202	2	75	SH	DEFINED	5
PHH CORP	COM NEW	693320202	4	129	SH	DEFINED	2
PHH CORP	COM NEW	693320202	138	5000	SH	DEFINED	20
PHH CORP	COM NEW	693320202	33	1200	SH	DEFINED	7
PHH CORP	COM NEW	693320202	10	350	SH	DEFINED	17
PHH CORP	COM NEW	693320202	2	57	SH	DEFINED	18
PHH CORP	COM NEW	693320202	9769	354725	SH	DEFINED	4
PHILADELPHIA CONS HLDG CORP	COM	717528103	436	14358	SH	DEFINED	21
PHILADELPHIA CONS HLDG CORP	COM	717528103	3827	126055	SH	DEFINED	17
PHILADELPHIA CONS HLDG CORP	COM	717528103	8033	262164	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	9882	325480	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	603	19863	SH	DEFINED	18
PHILLIPS VAN HEUSEN CORP	COM	718592108	761	19940	SH	DEFINED	19

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

PHILLIPS VAN HEUSEN CORP	COM	718592108	15	400	SH	DEFINED	18
PHILLIPS VAN HEUSEN CORP	COM	718592108	48484	1270543	SH	DEFINED	3
PHOENIX COS INC NEW	COM	71902E109	0	3	SH	DEFINED	18
PHOENIX COS INC NEW	COM	71902E109	1	47	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	7852	557700	SH	DEFINED	6
PHOENIX TECHNOLOGY LTD	COM	719153108	5	1000	SH	DEFINED	2
PHOTOMEDEX INC	COM	719358103	73	46500	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	5	425	SH	DEFINED	5
PHOTON DYNAMICS INC	COM	719364101	807	64424	SH	DEFINED	18
PHOTON DYNAMICS INC	COM	719364101	12380	988802	SH	DEFINED	21
PHOTRONICS INC	COM	719405102	5913	399498	SH	DEFINED	6
PICO HLDGS INC	COM NEW	693366205	8	250	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	39	1600	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	23	950	SH	DEFINED	5
PIER 1 IMPORTS INC	COM	720279108	847	121400	SH	DEFINED	20
PIER 1 IMPORTS INC	COM	720279108	4153	595000	SH	DEFINED	21
PIER 1 IMPORTS INC	COM	720279108	547	78321	SH	DEFINED	18
PILGRIMS PRIDE CORP	COM	721467108	1736	67300	SH	DEFINED	20
PILGRIMS PRIDE CORP	COM	721467108	1326	51400	SH	DEFINED	18
PIMCO CALIF MUN INCOME FD II	COM	72200M108	0	5	SH	DEFINED	18
PIMCO COML MTG SECS TR INC	COM	693388100	14	1000	SH	DEFINED	18
PIMCO CORPORATE OPP FD	COM	72201B101	0	14	SH	DEFINED	18
PIMCO HIGH INCOME FD	COM SHS	722014107	25	1671	SH	DEFINED	18
PIMCO MUN INCOME FD II	COM	72200W106	0	7	SH	DEFINED	18
PIMCO NEW YORK MUN FD II	COM	72200Y102	0	3648	SH	DEFINED	18
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	920	87657	SH	DEFINED	18
PINNACLE ENTMT INC	COM	723456109	6725	219410	SH	DEFINED	3
PINNACLE ENTMT INC	COM	723456109	55170	1800000	SH	DEFINED	13
PINNACLE FINL PARTNERS INC	COM	72346Q104	370	12150	SH	DEFINED	3
PINNACLE WEST CAP CORP	COM	723484101	2469	61869	SH	DEFINED	5
PINNACLE WEST CAP CORP	COM	723484101	2	50	SH	DEFINED	2
PINNACLE WEST CAP CORP	COM	723484101	229	5740	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	727	18206	SH	DEFINED	19
PINNACLE WEST CAP CORP	COM	723484101	212	5300	SH	DEFINED	17
PINNACLE WEST CAP CORP	COM	723484101	18	440	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	143	3578	SH	DEFINED	18
PIONEER DRILLING CO	COM	723655106	1070	69300	SH	DEFINED	19
PIONEER DRILLING CO	COM	723655106	5956	385779	SH	DEFINED	3
PIONEER HIGH INCOME TR	COM	72369H106	35	2050	SH	DEFINED	18
PIONEER INTREST SHS	COM	723703104	0	10	SH	DEFINED	18
PIONEER MUN HIGH INCOME TR	COM SHS	723763108	0	1092	SH	DEFINED	18
PIONEER NAT RES CO	COM	723787107	14284	307770	SH	DEFINED	20
PIONEER NAT RES CO	COM	723787107	3037	65439	SH	DEFINED	18
PIONEER NAT RES CO	COM	723787107	466	10039	SH	DEFINED	17
PIONEER NAT RES CO	COM	723787107	256	5512	SH	DEFINED	5
PIONEER TAX ADVNTAGE BALANC	COM	72388R101	0	6258	SH	DEFINED	18
PIPER JAFFRAY COS	COM	724078100	267	4359	SH	DEFINED	20
PIPER JAFFRAY COS	COM	724078100	91	1491	SH	DEFINED	2
PIPER JAFFRAY COS	COM	724078100	0	5	SH	DEFINED	5
PIPER JAFFRAY COS	COM	724078100	0	6	SH	DEFINED	1
PIPER JAFFRAY COS	COM	724078100	4	58	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	11097	181286	SH	DEFINED	3
PITNEY BOWES INC	COM	724479100	83548	2022950	SH	DEFINED	20
PITNEY BOWES INC	COM	724479100	103	2500	SH	DEFINED	5
PITNEY BOWES INC	COM	724479100	164	3959	SH	DEFINED	21
PITNEY BOWES INC	COM	724479100	4971	120378	SH	DEFINED	17
PITNEY BOWES INC	COM	724479100	1645	39824	SH	DEFINED	19
PITNEY BOWES INC	COM	724479100	2291	55465	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	454	10987	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	21	500	SH	DEFINED	7
PITNEY BOWES INC	COM	724479100	59205	1433543	SH	DEFINED	18
PLACER SIERRA BANCSHARES	COM	726079106	1310	56470	SH	DEFINED	3

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

PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	74	1700	SH	DEFINED	5
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	578	13225	SH	DEFINED	17
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	3101	71000	SH	DEFINED	18
PLAINS EXPL& PRODTN CO	COM	726505100	973	24000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM	726505100	171	4220	SH	DEFINED	5
PLANAR SYS INC	COM	726900103	75	6220	SH	DEFINED	3
PLANTRONICS INC NEW	COM	727493108	34	1525	SH	DEFINED	21
PLANTRONICS INC NEW	COM	727493108	9850	443500	SH	DEFINED	6
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	9854	352183	SH	DEFINED	6
PLATO LEARNING INC	COM	72764Y100	7	1075	SH	DEFINED	5
PLAYBOY ENTERPRISES INC	CL B	728117300	10	1000	SH	DEFINED	2
PLAYTEX PRODS INC	COM	72813P100	2572	246600	SH	DEFINED	20
PLEXUS CORP	COM	729132100	1524	44559	SH	DEFINED	19
PLEXUS CORP	COM	729132100	26811	783720	SH	DEFINED	3
PLUG POWER INC	COM	72919P103	1	150	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	162	4557	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	913	25730	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	25	708	SH	DEFINED	1
PLUM CREEK TIMBER CO INC	COM	729251108	1174	33065	SH	DEFINED	19
PLUM CREEK TIMBER CO INC	COM	729251108	1610	45357	SH	DEFINED	18
PLUM CREEK TIMBER CO INC	COM	729251108	454	12800	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	242	6799	SH	DEFINED	17
PMA CAP CORP	CL A	693419202	24	2375	SH	DEFINED	5
PMC COML TR	SH BEN INT	693434102	7	518	SH	DEFINED	2
PMC COML TR	SH BEN INT	693434102	9	685	SH	DEFINED	18
PMC-SIERRA INC	COM	69344F106	0	50	SH	DEFINED	17
PMC-SIERRA INC	COM	69344F106	2693	286528	SH	DEFINED	20
PMC-SIERRA INC	COM	69344F106	0	50	SH	DEFINED	2
PMC-SIERRA INC	COM	69344F106	340	36221	SH	DEFINED	19
PMC-SIERRA INC	COM	69344F106	26	2812	SH	DEFINED	18
PMI GROUP INC	COM	69344M101	1604	35980	SH	DEFINED	19
PMI GROUP INC	COM	69344M101	244072	5474925	SH	DEFINED	18
PMI GROUP INC	COM	69344M101	4523	101468	SH	DEFINED	23
PMI GROUP INC	COM	69344M101	9847	220880	SH	DEFINED	21
PMI GROUP INC	COM	69344M101	3414	76580	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	19775	443577	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	308	6900	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	168729	3784872	SH	DEFINED	20
PNC FINL SVCS GROUP INC	COM	693475105	4308	61393	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	142	2025	SH	DEFINED	7
PNC FINL SVCS GROUP INC	COM	693475105	378	5387	SH	DEFINED	21
PNC FINL SVCS GROUP INC	COM	693475105	4661	66424	SH	DEFINED	3
PNC FINL SVCS GROUP INC	COM	693475105	5377	76620	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	3385	48241	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	56	800	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	3318	47285	SH	DEFINED	17
PNC FINL SVCS GROUP INC	COM	693475105	916	13061	SH	DEFINED	20
PNC FINL SVCS GROUP INC	COM	693475105	3756	53530	SH	DEFINED	19
PNC FINL SVCS GROUP INC	COM	693475105	16768	238965	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	230	3283	SH	DEFINED	18
PNM RES INC	COM	69349H107	36	1450	SH	DEFINED	18
POGO PRODUCING CO	COM	730448107	223	4842	SH	DEFINED	21
POGO PRODUCING CO	COM	730448107	97	2095	SH	DEFINED	18
POGO PRODUCING CO	COM	730448107	15092	327370	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	736	17000	SH	DEFINED	17
POLARIS INDS INC	COM	731068102	8827	203850	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	587	13553	SH	DEFINED	18
POLO RALPH LAUREN CORP	CL A	731572103	118	2150	SH	DEFINED	18
POLO RALPH LAUREN CORP	CL A	731572103	165	3003	SH	DEFINED	21
POLO RALPH LAUREN CORP	CL A	731572103	1132	20617	SH	DEFINED	3
POLYCOM INC	COM	73172K104	12711	579880	SH	DEFINED	3
POLYCOM INC	COM	73172K104	11	500	SH	DEFINED	18

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

POLYONE CORP	COM	73179P106	8	900	SH	DEFINED	5
POLYONE CORP	COM	73179P106	14676	1671578	SH	DEFINED	6
POLYONE CORP	COM	73179P106	7957	906240	SH	DEFINED	3
POMEROY IT SOLUTIONS INC	COM	731822102	4	539	SH	DEFINED	2
POMEROY IT SOLUTIONS INC	COM	731822102	69	9600	SH	DEFINED	6
POOL CORPORATION	COM	73278L105	4251	97423	SH	DEFINED	21
POOL CORPORATION	COM	73278L105	847	19420	SH	DEFINED	20
POOL CORPORATION	COM	73278L105	366	8400	SH	DEFINED	18
POPE & TALBOT INC	COM	732827100	0	25	SH	DEFINED	18
POPULAR INC	COM	733174106	27	1400	SH	DEFINED	17
POPULAR INC	COM	733174106	38	1980	SH	DEFINED	6
POPULAR INC	COM	733174106	4558	237400	SH	DEFINED	21
PORTALPLAYER INC	COM	736187204	460	46900	SH	DEFINED	6
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	8877	194236	SH	DEFINED	18
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	10437	228384	SH	DEFINED	20
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	5373	117570	SH	DEFINED	3
PORTLAND GEN ELEC CO	COM NEW	736508847	51	2034	SH	DEFINED	21
POSCO	SPONSORED ADR	693483109	130	1950	SH	DEFINED	20
POSCO	SPONSORED ADR	693483109	1075	16075	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	127	1900	SH	DEFINED	2
POSCO	SPONSORED ADR	693483109	11	163	SH	DEFINED	18
POSCO	SPONSORED ADR	693483109	80	1200	SH	DEFINED	17
POSCO	SPONSORED ADR	693483109	990	14800	SH	DEFINED	22
POSSIS MEDICAL INC	COM	737407106	5	600	SH	DEFINED	2
POST PPTYS INC	COM	737464107	601	13250	SH	DEFINED	2
POST PPTYS INC	COM	737464107	3	60	SH	DEFINED	19
POST PPTYS INC	COM	737464107	16635	366890	SH	DEFINED	3
POST PPTYS INC	COM	737464107	25	550	SH	DEFINED	17
POTASH CORP SASK INC	COM	73755L107	5949	69200	SH	DEFINED	7
POTASH CORP SASK INC	COM	73755L107	5084	59140	SH	DEFINED	11
POTLATCH CORP NEW	COM	737630103	8	208	SH	DEFINED	11
POWER-ONE INC	COM	739308104	7	1000	SH	DEFINED	11
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	0	4000	SH	DEFINED	18
PPG INDS INC	COM	693506107	33	500	SH	DEFINED	5
PPG INDS INC	COM	693506107	94437	1430856	SH	DEFINED	18
PPG INDS INC	COM	693506107	20843	315804	SH	DEFINED	3
PPG INDS INC	COM	693506107	671	10161	SH	DEFINED	17
PPG INDS INC	COM	693506107	2174	32933	SH	DEFINED	19
PPG INDS INC	COM	693506107	815	12350	SH	DEFINED	2
PPG INDS INC	COM	693506107	106014	1606280	SH	DEFINED	20
PPG INDS INC	COM	693506107	27409	415290	SH	DEFINED	6
PPL CORP	COM	69351T106	21	650	SH	DEFINED	5
PPL CORP	COM	69351T106	551	17060	SH	DEFINED	18
PPL CORP	COM	69351T106	721	22330	SH	DEFINED	6
PPL CORP	COM	69351T106	1122	34724	SH	DEFINED	17
PPL CORP	COM	69351T106	30	920	SH	DEFINED	2
PPL CORP	COM	69351T106	120	3718	SH	DEFINED	11
PPL CORP	COM	69351T106	2231	69056	SH	DEFINED	19
PRAXAIR INC	COM	74005P104	365	6760	SH	DEFINED	18
PRAXAIR INC	COM	74005P104	2643	48941	SH	DEFINED	6
PRAXAIR INC	COM	74005P104	557	10321	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	15561	288169	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	31838	589585	SH	DEFINED	17
PRAXAIR INC	COM	74005P104	8149	150914	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	1103	20427	SH	DEFINED	20
PRAXAIR INC	COM	74005P104	3143	58196	SH	DEFINED	19
PRE PAID LEGAL SVCS INC	COM	740065107	8953	259500	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	6	93	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	239	4000	SH	DEFINED	5
PRECISION CASTPARTS CORP	COM	740189105	3063	51259	SH	DEFINED	3
PRECISION CASTPARTS CORP	COM	740189105	395	6603	SH	DEFINED	18
PRECISION DRILLING TR	TR UNIT	740215108	219	6600	SH	DEFINED	21

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

PRECISION DRILLING TR	TR UNIT	740215108	759	22850	SH	DEFINED	22
PRECISION DRILLING TR	TR UNIT	740215108	29	880	SH	DEFINED	11
PRECISION DRILLING TR	TR UNIT	740215108	7289	218500	SH	DEFINED	7
PRECISION DRILLING TR	TR UNIT	740215108	221	6650	SH	DEFINED	18
PRECISION DRILLING TR	TR UNIT	740215108	269	8115	SH	DEFINED	3
PREFERRED BK LOS ANGELES CA	COM	740367107	3744	69840	SH	DEFINED	3
PREFERRED BK LOS ANGELES CA	COM	740367107	1469	27400	SH	DEFINED	20
PREMIERE GLOBAL SVCS INC	COM	740585104	8	1000	SH	DEFINED	18
PREMIERE GLOBAL SVCS INC	COM	740585104	1	100	SH	DEFINED	2
PREMIERE GLOBAL SVCS INC	COM	740585104	7253	960600	SH	DEFINED	6
PRESIDENTIAL LIFE CORP	COM	740884101	12148	494235	SH	DEFINED	6
PRESTIGE BRANDS HLDGS INC	COM	74112D101	2255	226200	SH	DEFINED	6
PRICE T ROWE GROUP INC	COM	74144T108	1809	47832	SH	DEFINED	19
PRICE T ROWE GROUP INC	COM	74144T108	4673	123587	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	209	5520	SH	DEFINED	18
PRICE T ROWE GROUP INC	COM	74144T108	302	8000	SH	DEFINED	3
PRICE T ROWE GROUP INC	COM	74144T108	340	9000	SH	DEFINED	20
PRICE T ROWE GROUP INC	COM	74144T108	23	600	SH	DEFINED	5
PRICE T ROWE GROUP INC	COM	74144T108	15	400	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	207	5470	SH	DEFINED	11
PRICELINE COM INC	COM NEW	741503403	1298	43477	SH	DEFINED	19
PRICELINE COM INC	COM NEW	741503403	10	333	SH	DEFINED	18
PRICELINE COM INC	COM NEW	741503403	10514	352100	SH	DEFINED	3
PRICELINE COM INC	COM NEW	741503403	15	500	SH	DEFINED	11
PRIDE INTL INC DEL	COM	74153Q102	2	50	SH	DEFINED	18
PRIDE INTL INC DEL	COM	74153Q102	8731	279578	SH	DEFINED	3
PRIDE INTL INC DEL	COM	74153Q102	16802	538000	SH	DEFINED	20
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	11750	11750000	PRN	DEFINED	21
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	200812	1500000	PRN	DEFINED	20
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	151	5000	SH	DEFINED	7
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	2776	49886	SH	DEFINED	19
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	4082	73350	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	146	2625	SH	DEFINED	5
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	869	15620	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	657	11800	SH	DEFINED	20
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	223	4000	SH	DEFINED	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	129	2323	SH	DEFINED	17
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6679	120024	SH	DEFINED	2
PROASSURANCE CORP	COM	74267C106	7743	160720	SH	DEFINED	3
PROASSURANCE CORP	COM	74267C106	1426	29607	SH	DEFINED	19
PROCENTURY CORP	COM	74268T108	2261	164927	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	64648	1162734	SH	DEFINED	21
PROCTER & GAMBLE CO	COM	742718109	434696	7818278	SH	DEFINED	20
PROCTER & GAMBLE CO	COM	742718109	178	3200	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	33382	600403	SH	DEFINED	19
PROCTER & GAMBLE CO	COM	742718109	16363	293822	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	79327	1426743	SH	DEFINED	17
PROCTER & GAMBLE CO	COM	742718109	5030	90470	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	8927	160555	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	24399	438837	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	26070	468879	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	893465	16069517	SH	DEFINED	18
PROCTER & GAMBLE CO	COM	742718109	278	5000	SH	DEFINED	22
PROCTER & GAMBLE CO	COM	742718109	91444	1644679	SH	DEFINED	2
PROGENICS PHARMACEUTICALS IN	COM	743187106	26	1100	SH	DEFINED	3
PROGRESS ENERGY INC	COM	743263105	306	7128	SH	DEFINED	18
PROGRESS ENERGY INC	COM	743263105	99	2316	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	1953	45562	SH	DEFINED	19
PROGRESS ENERGY INC	COM	743263105	929	21667	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	202	4704	SH	DEFINED	21
PROGRESS ENERGY INC	COM	743263105	86	2000	SH	DEFINED	5
PROGRESS ENERGY INC	COM	743263105	557	12985	SH	DEFINED	2

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

PROGRESS ENERGY INC	COM	743263105	539	12572	SH	DEFINED	17
PROGRESS SOFTWARE CORP	COM	743312100	64	2750	SH	DEFINED	5
PROGRESSIVE CORP OHIO	COM	743315103	31	1200	SH	DEFINED	17
PROGRESSIVE CORP OHIO	COM	743315103	29	1140	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	7	260	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	1654	64344	SH	DEFINED	18
PROGRESSIVE CORP OHIO	COM	743315103	3614	140569	SH	DEFINED	19
PROLIANCE INTL INC	COM	74340R104	2	375	SH	DEFINED	5
PROLIANCE INTL INC	COM	74340R104	9	2000	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	808	15495	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	65	1245	SH	DEFINED	17
PROLOGIS	SH BEN INT	743410102	791	15170	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	2485	47685	SH	DEFINED	19
PROLOGIS	SH BEN INT	743410102	23840	457400	SH	DEFINED	20
PROQUEST COMPANY	COM	74346P102	7	600	SH	DEFINED	18
PROQUEST COMPANY	COM	74346P102	1112	90500	SH	DEFINED	3
PROSPECT ENERGY CORP	COM	74348T102	5	318	SH	DEFINED	17
PROSPERITY BANCSHARES INC	COM	743606105	58	1775	SH	DEFINED	2
PROTECTIVE LIFE CORP	COM	743674103	25	535	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	25592	548950	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	29	615	SH	DEFINED	18
PROVIDENT BANKSHARES CORP	COM	743859100	7	200	SH	DEFINED	17
PROVIDENT BANKSHARES CORP	COM	743859100	73	2006	SH	DEFINED	11
PROVIDENT BANKSHARES CORP	COM	743859100	12925	355174	SH	DEFINED	6
PROVIDENT BANKSHARES CORP	COM	743859100	15	414	SH	DEFINED	4
PROVIDENT BANKSHARES CORP	COM	743859100	23	639	SH	DEFINED	18
PROVIDENT FINL SVCS INC	COM	74386T105	105	5868	SH	DEFINED	11
PROVIDENT FINL SVCS INC	COM	74386T105	18	1000	SH	DEFINED	17
PROVIDENT FINL SVCS INC	COM	74386T105	48	2700	SH	DEFINED	5
PROVIDENT NEW YORK BANCORP	COM	744028101	45	3400	SH	DEFINED	5
PRUDENTIAL FINL INC	COM	744320102	10	125	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	117	1500	SH	DEFINED	7
PRUDENTIAL FINL INC	COM	744320102	10	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	6906	88880	SH	DEFINED	19
PRUDENTIAL FINL INC	COM	744320102	1695	21821	SH	DEFINED	20
PRUDENTIAL FINL INC	COM	744320102	28298	364194	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	458	5900	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	15	189	SH	DEFINED	2
PRUDENTIAL FINL INC	COM	744320102	2945	37900	SH	DEFINED	22
PRUDENTIAL FINL INC	COM	744320102	121	1566	SH	DEFINED	17
PRUDENTIAL FINL INC	COM	744320102	622	8006	SH	DEFINED	18
PRUDENTIAL PLC	ADR	74435K204	34	1500	SH	DEFINED	17
PS BUSINESS PKS INC CALIF	COM	69360J107	4714	79900	SH	DEFINED	21
PS BUSINESS PKS INC CALIF	COM	69360J107	467	7920	SH	DEFINED	18
PS BUSINESS PKS INC CALIF	COM	69360J107	12921	219002	SH	DEFINED	20
PSS WORLD MED INC	COM	69366A100	62	3540	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	2255	127789	SH	DEFINED	3
PSS WORLD MED INC	COM	69366A100	1753	99300	SH	DEFINED	20
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	2963	103400	SH	DEFINED	20
PUBLIC STORAGE INC	COM	74460D109	38	500	SH	DEFINED	2
PUBLIC STORAGE INC	COM	74460D109	751	9900	SH	DEFINED	18
PUBLIC STORAGE INC	COM	74460D109	1212	15965	SH	DEFINED	19
PUBLIC STORAGE INC	COM	74460D109	8	100	SH	DEFINED	11
PUBLIC STORAGE INC	COM	74460D109	7795	102700	SH	DEFINED	20
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1310	19809	SH	DEFINED	18
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2995	45291	SH	DEFINED	19
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	205	3100	SH	DEFINED	1
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	30	450	SH	DEFINED	20
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	49	741	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	26329	398200	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1382	20908	SH	DEFINED	17
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	101	1535	SH	DEFINED	11

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

PUBLICIS S A NEW	SPONSORED ADR	74463M106	144	3750	SH	DEFINED	20
PUBLICIS S A NEW	SPONSORED ADR	74463M106	2399	62665	SH	DEFINED	6
PUBLICIS S A NEW	SPONSORED ADR	74463M106	9	225	SH	DEFINED	18
PUGET ENERGY INC NEW	COM	745310102	6	300	SH	DEFINED	2
PUGET ENERGY INC NEW	COM	745310102	32149	1496690	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	72	3352	SH	DEFINED	18
PUGET ENERGY INC NEW	COM	745310102	4	202	SH	DEFINED	17
PULTE HOMES INC	COM	745867101	608379	21131616	SH	DEFINED	8
PULTE HOMES INC	COM	745867101	100765	3500000	SH	DEFINED	13
PULTE HOMES INC	COM	745867101	81934	2845923	SH	DEFINED	10
PULTE HOMES INC	COM	745867101	98	3400	SH	DEFINED	11
PULTE HOMES INC	COM	745867101	660	22921	SH	DEFINED	18
PULTE HOMES INC	COM	745867101	66	2280	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	1104	38360	SH	DEFINED	19
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	0	10000	SH	DEFINED	18
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	0	8	SH	DEFINED	18
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	10	1742	SH	DEFINED	18
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	32	5383	SH	DEFINED	18
PW EAGLE INC	COM	69366Y108	4090	135240	SH	DEFINED	3
Q E P INC	COM	74727K102	65	8225	SH	DEFINED	6
QAD INC	COM	74727D108	18	2328	SH	DEFINED	6
QIAGEN N V	ORD	N72482107	123	9000	SH	DEFINED	7
QIAGEN N V	ORD	N72482107	78	5700	SH	DEFINED	3
QLOGIC CORP	COM	747277101	8698	504550	SH	DEFINED	3
QLOGIC CORP	COM	747277101	109	6322	SH	DEFINED	18
QLOGIC CORP	COM	747277101	506	29340	SH	DEFINED	19
QLT INC	COM	746927102	14	2000	SH	DEFINED	2
QLT INC	COM	746927102	127	17900	SH	DEFINED	6
QLT INC	COM	746927102	21	3000	SH	DEFINED	17
QLT INC	COM	746927102	2246	317200	SH	DEFINED	3
QLT INC	COM	746927102	28	4000	SH	DEFINED	18
QLT INC	COM	746927102	1341	190700	SH	DEFINED	7
QUALCOMM INC	COM	747525103	243	6061	SH	DEFINED	2
QUALCOMM INC	COM	747525103	9012	224896	SH	DEFINED	3
QUALCOMM INC	COM	747525103	437	10915	SH	DEFINED	11
QUALCOMM INC	COM	747525103	75293	1879027	SH	DEFINED	18
QUALCOMM INC	COM	747525103	7464	187411	SH	DEFINED	17
QUALCOMM INC	COM	747525103	86381	2155743	SH	DEFINED	21
QUALCOMM INC	COM	747525103	38	950	SH	DEFINED	4
QUALCOMM INC	COM	747525103	86	2125	SH	DEFINED	1
QUALCOMM INC	COM	747525103	166735	4161100	SH	DEFINED	8
QUALCOMM INC	COM	747525103	6323	157800	SH	DEFINED	10
QUALCOMM INC	COM	747525103	12267	306130	SH	DEFINED	19
QUALCOMM INC	COM	747525103	220992	5515144	SH	DEFINED	20
QUALCOMM INC	COM	747525103	2220	55402	SH	DEFINED	5
QUANEX CORP	COM	747620102	40425	938590	SH	DEFINED	3
QUANEX CORP	COM	747620102	335	7786	SH	DEFINED	19
QUANTA SVCS INC	COM	74762E102	5783	333720	SH	DEFINED	20
QUANTA SVCS INC	COM	74762E102	1323	76320	SH	DEFINED	3
QUANTUM CORP	COM DSSG	747906204	83	31500	SH	DEFINED	21
QUANTUM CORP	COM DSSG	747906204	23425	8940678	SH	DEFINED	18
QUANTUM CORP	COM DSSG	747906204	72	27600	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	16968	6476400	SH	DEFINED	20
QUANTUM CORP	COM DSSG	747906204	35	13300	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	4	1405	SH	DEFINED	4
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	1	250	SH	DEFINED	17
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	8	2500	SH	DEFINED	5
QUEST DIAGNOSTICS INC	COM	74834L100	1754	29268	SH	DEFINED	19
QUEST DIAGNOSTICS INC	COM	74834L100	29	480	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	22253	372055	SH	DEFINED	17
QUEST DIAGNOSTICS INC	COM	74834L100	9001	150213	SH	DEFINED	18
QUEST DIAGNOSTICS INC	COM	74834L100	48	794	SH	DEFINED	11

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

QUEST DIAGNOSTICS INC	COM	74834L100	48	800	SH	DEFINED	5
QUEST SOFTWARE INC	COM	74834T103	48	3425	SH	DEFINED	18
QUEST SOFTWARE INC	COM	74834T103	100	7150	SH	DEFINED	21
QUEST SOFTWARE INC	COM	74834T103	1534	109600	SH	DEFINED	20
QUESTAR CORP	COM	748356102	24869	308976	SH	DEFINED	3
QUESTAR CORP	COM	748356102	245	3043	SH	DEFINED	17
QUESTAR CORP	COM	748356102	543	6750	SH	DEFINED	11
QUESTAR CORP	COM	748356102	827	10280	SH	DEFINED	18
QUESTAR CORP	COM	748356102	394	4900	SH	DEFINED	5
QUESTAR CORP	COM	748356102	34484	428424	SH	DEFINED	2
QUICKSILVER RESOURCES INC	COM	74837R104	198	5370	SH	DEFINED	5
QUIDEL CORP	COM	74838J101	1969	207270	SH	DEFINED	3
QUIGLEY CORP	COM NEW	74838L304	33	3600	SH	DEFINED	5
QUIKSILVER INC	COM	74838C106	97	7924	SH	DEFINED	21
QUIKSILVER INC	COM	74838C106	5	410	SH	DEFINED	18
QUIPP INC	COM	748802105	21	2500	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	301	37200	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	3669	453490	SH	DEFINED	23
QWEST COMMUNICATIONS INTL IN	COM	749121109	1871555	231341825	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	2286	282539	SH	DEFINED	19
QWEST COMMUNICATIONS INTL IN	COM	749121109	119	14694	SH	DEFINED	18
QWEST COMMUNICATIONS INTL IN	COM	749121109	81	10000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	26632	3291990	SH	DEFINED	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	43	5298	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	5	611	SH	DEFINED	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	236829	29274300	SH	DEFINED	10
R & G FINANCIAL CORP	CL B	749136107	856	99600	SH	DEFINED	3
R H DONNELLEY CORP	COM NEW	74955W307	1	15	SH	DEFINED	7
R H DONNELLEY CORP	COM NEW	74955W307	18775	347232	SH	DEFINED	6
R H DONNELLEY CORP	COM NEW	74955W307	18232	337200	SH	DEFINED	21
R H DONNELLEY CORP	COM NEW	74955W307	26	479	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	6352	117480	SH	DEFINED	20
R H DONNELLEY CORP	COM NEW	74955W307	1281	23700	SH	DEFINED	18
R H DONNELLEY CORP	COM NEW	74955W307	338	6250	SH	DEFINED	17
RADIAN GROUP INC	COM	750236101	59	960	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	2808	45450	SH	DEFINED	22
RADIAN GROUP INC	COM	750236101	14803	239611	SH	DEFINED	3
RADIAN GROUP INC	COM	750236101	636	10300	SH	DEFINED	20
RADIAN GROUP INC	COM	750236101	216	3500	SH	DEFINED	5
RADIAN GROUP INC	COM	750236101	94	1529	SH	DEFINED	2
RADIAN GROUP INC	COM	750236101	565	9142	SH	DEFINED	18
RADIANT SYSTEMS INC	COM	75025N102	120	11400	SH	DEFINED	3
RADIATION THERAPY SVCS INC	COM	750323206	5486	203850	SH	DEFINED	3
RADICA GAMES LTD	ORD	G7342H107	51	5000	SH	DEFINED	6
RADIO ONE INC	CL A	75040P108	2	300	SH	DEFINED	2
RADIOSHACK CORP	COM	750438103	13796	985440	SH	DEFINED	6
RADIOSHACK CORP	COM	750438103	2880	205700	SH	DEFINED	20
RADIOSHACK CORP	COM	750438103	338	24134	SH	DEFINED	19
RADIOSHACK CORP	COM	750438103	74	5294	SH	DEFINED	18
RADVISION LTD	ORD	M81869105	2	150	SH	DEFINED	2
RADVISION LTD	ORD	M81869105	51	3200	SH	DEFINED	3
RADYNE CORP	COM NEW	750611402	323	28400	SH	DEFINED	19
RADYNE CORP	COM NEW	750611402	3604	316730	SH	DEFINED	3
RAILAMERICA INC	COM	750753105	4	399	SH	DEFINED	5
RAMBUS INC DEL	COM	750917106	3	150	SH	DEFINED	17
RAMBUS INC DEL	COM	750917106	6	250	SH	DEFINED	2
RAMBUS INC DEL	COM	750917106	1004	44000	SH	DEFINED	20
RANDGOLD RES LTD	ADR	752344309	2	100	SH	DEFINED	18
RANGE RES CORP	COM	75281A109	15	540	SH	DEFINED	2
RARE HOSPITALITY INTL INC	COM	753820109	44	1528	SH	DEFINED	5
RARE HOSPITALITY INTL INC	COM	753820109	10542	366540	SH	DEFINED	3
RAVEN INDS INC	COM	754212108	951	30200	SH	DEFINED	17

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

RAYMOND JAMES FINANCIAL INC	COM		754730109	472	15590	SH	DEFINED	20
RAYMOND JAMES FINANCIAL INC	COM		754730109	4330	143050	SH	DEFINED	22
RAYMOND JAMES FINANCIAL INC	COM		754730109	238	7875	SH	DEFINED	5
RAYMOND JAMES FINANCIAL INC	COM		754730109	2763	91276	SH	DEFINED	23
RAYMOND JAMES FINANCIAL INC	COM		754730109	27075	894449	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM		754730109	23	750	SH	DEFINED	18
RAYONIER INC	COM		754907103	329	8670	SH	DEFINED	17
RAYONIER INC	COM		754907103	2672	70490	SH	DEFINED	21
RAYONIER INC	COM		754907103	100	2638	SH	DEFINED	18
RAYONIER INC	COM		754907103	623	16425	SH	DEFINED	11
RAYONIER INC	COM		754907103	83	2184	SH	DEFINED	2
RAYONIER INC	COM		754907103	190	5020	SH	DEFINED	3
RAYTHEON CO	COM NEW		755111507	345	7738	SH	DEFINED	2
RAYTHEON CO	COM NEW		755111507	53652	1203780	SH	DEFINED	6
RAYTHEON CO	COM NEW		755111507	5090	114205	SH	DEFINED	19
RAYTHEON CO	COM NEW		755111507	6497	145760	SH	DEFINED	23
RAYTHEON CO	COM NEW		755111507	88	1975	SH	DEFINED	5
RAYTHEON CO	COM NEW		755111507	292801	6569470	SH	DEFINED	20
RAYTHEON CO	COM NEW		755111507	1112	24950	SH	DEFINED	22
RAYTHEON CO	COM NEW		755111507	104625	2347435	SH	DEFINED	21
RAYTHEON CO	COM NEW		755111507	341728	7667220	SH	DEFINED	18
RAYTHEON CO	COM NEW		755111507	981	22009	SH	DEFINED	17
RAYTHEON CO	COM NEW		755111507	31096	697680	SH	DEFINED	3
RAYTHEON CO	COM NEW		755111507	326	7322	SH	DEFINED	11
RBC BEARINGS INC	COM		75524B104	377	16600	SH	DEFINED	5
RBC BEARINGS INC	COM		75524B104	831	36600	SH	DEFINED	20
RC2 CORP	COM		749388104	1	26	SH	DEFINED	18
RCM TECHNOLOGIES INC	COM NEW		749360400	51	10100	SH	DEFINED	6
READERS DIGEST ASSN INC	COM		755267101	4	275	SH	DEFINED	2
READERS DIGEST ASSN INC	COM		755267101	10161	727900	SH	DEFINED	3
REAL ESTATE INCOME FUND INC	COM		755881109	11	593	SH	DEFINED	18
REALNETWORKS INC	NOTE	7/0	75605LAB0	6650	6650000	PRN	DEFINED	21
REALNETWORKS INC	COM		75605L104	1910	178550	SH	DEFINED	18
REALNETWORKS INC	COM		75605L104	12068	1127810	SH	DEFINED	3
REALNETWORKS INC	COM		75605L104	23058	2155000	SH	DEFINED	21
REALNETWORKS INC	COM		75605L104	1133	105900	SH	DEFINED	19
REALNETWORKS INC	NOTE	7/0	75605LAB0	0	800000	PRN	DEFINED	20
REALNETWORKS INC	COM		75605L104	10288	961500	SH	DEFINED	20
RECKSON ASSOCS RLTY CORP	COM		75621K106	5500	132920	SH	DEFINED	20
RECKSON ASSOCS RLTY CORP	COM		75621K106	579	14000	SH	DEFINED	21
RED HAT INC	COM		756577102	153	6541	SH	DEFINED	19
RED HAT INC	COM		756577102	431	18401	SH	DEFINED	21
RED HAT INC	COM		756577102	27017	1154557	SH	DEFINED	18
RED HAT INC	COM		756577102	126885	5422441	SH	DEFINED	20
RED HAT INC	COM		756577102	341	14590	SH	DEFINED	5
RED ROBIN GOURMET BURGERS IN	COM		75689M101	4	103	SH	DEFINED	18
RED ROBIN GOURMET BURGERS IN	COM		75689M101	85	2000	SH	DEFINED	21
REDBACK NETWORKS INC	COM NEW		757209507	74	4009	SH	DEFINED	21
REDBACK NETWORKS INC	COM NEW		757209507	1	59	SH	DEFINED	18
REDWOOD TR INC	COM		758075402	18	360	SH	DEFINED	2
REDWOOD TR INC	COM		758075402	3	68	SH	DEFINED	17
REDWOOD TR INC	COM		758075402	199	4078	SH	DEFINED	11
REDWOOD TR INC	COM		758075402	98	2000	SH	DEFINED	5
REED ELSEVIER N V	SPONSORED ADR		758204101	60	2000	SH	DEFINED	18
REED ELSEVIER P L C	SPONSORED ADR		758205108	870	21615	SH	DEFINED	6
REGAL BELOIT CORP	COM		758750103	1621	36709	SH	DEFINED	19
REGAL BELOIT CORP	COM		758750103	27583	624755	SH	DEFINED	3
REGAL ENTMT GROUP	CL A		758766109	41	2040	SH	DEFINED	2
REGAL ENTMT GROUP	CL A		758766109	17004	836800	SH	DEFINED	20
REGAL ENTMT GROUP	CL A		758766109	20997	1033300	SH	DEFINED	21
REGAL ENTMT GROUP	CL A		758766109	761	37445	SH	DEFINED	18
REGENCY CTRS CORP	COM		758849103	4599	74000	SH	DEFINED	20

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

REGENCY CTRS CORP	COM	758849103	1782	28670	SH	DEFINED	3
REGENCY CTRS CORP	COM	758849103	95	1522	SH	DEFINED	19
REGENERON PHARMACEUTICALS	COM	75886F107	9	700	SH	DEFINED	18
REGENERON PHARMACEUTICALS	COM	75886F107	653	50900	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	505	15253	SH	DEFINED	11
REGIONS FINANCIAL CORP NEW	COM	7591EP100	572	17283	SH	DEFINED	20
REGIONS FINANCIAL CORP NEW	COM	7591EP100	2736	82621	SH	DEFINED	19
REGIONS FINANCIAL CORP NEW	COM	7591EP100	128	3869	SH	DEFINED	18
REGIONS FINANCIAL CORP NEW	COM	7591EP100	723	21844	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	20	617	SH	DEFINED	5
REGIONS FINANCIAL CORP NEW	COM	7591EP100	202	6093	SH	DEFINED	21
REGIONS FINANCIAL CORP NEW	COM	7591EP100	176	5307	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	253	7628	SH	DEFINED	17
REGIS CORP MINN	COM	758932107	35	986	SH	DEFINED	18
REHABCARE GROUP INC	COM	759148109	89	5100	SH	DEFINED	6
REHABCARE GROUP INC	COM	759148109	5091	292920	SH	DEFINED	20
REHABCARE GROUP INC	COM	759148109	5344	307470	SH	DEFINED	18
REINHOLD INDS INC N Y	CL A	75935A109	51	4300	SH	DEFINED	6
REINSURANCE GROUP AMER INC	COM	759351109	4	84	SH	DEFINED	18
REINSURANCE GROUP AMER INC	COM	759351109	217	4425	SH	DEFINED	21
REINSURANCE GROUP AMER INC	COM	759351109	25862	526180	SH	DEFINED	6
REINSURANCE GROUP AMER INC	COM	759351109	8	170	SH	DEFINED	17
RELIANCE STEEL & ALUMINUM CO	COM	759509102	4276	51550	SH	DEFINED	22
RELIANCE STEEL & ALUMINUM CO	COM	759509102	177	2135	SH	DEFINED	18
RELIANCE STEEL & ALUMINUM CO	COM	759509102	49422	595808	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	8	100	SH	DEFINED	20
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1661	20021	SH	DEFINED	19
RELIANT ENERGY INC	COM	75952B105	66993	5592106	SH	DEFINED	6
RELIANT ENERGY INC	COM	75952B105	3528	294459	SH	DEFINED	18
RELIANT ENERGY INC	COM	75952B105	58	4866	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	4	315	SH	DEFINED	17
RELIV INTL INC	COM	75952R100	12	1250	SH	DEFINED	5
RENAISSANCE LEARNING INC	COM	75968L105	68	5000	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	248	5125	SH	DEFINED	5
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	12541	258800	SH	DEFINED	6
RENASANT CORP	COM	75970E107	5505	136438	SH	DEFINED	6
RENT A CTR INC NEW	COM	76009N100	1069	43000	SH	DEFINED	19
RENT A CTR INC NEW	COM	76009N100	65563	2637297	SH	DEFINED	6
REPLIGEN CORP	COM	759916109	2	700	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	337	12000	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	5	175	SH	DEFINED	18
REPSOL YPF S A	SPONSORED ADR	76026T205	7	235	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	1635	58260	SH	DEFINED	6
REPUBLIC AWYS HLDGS INC	COM	760276105	10681	627530	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	24478	1975614	SH	DEFINED	6
REPUBLIC FIRST BANCORP INC	COM	760416107	807	59129	SH	DEFINED	6
REPUBLIC FIRST BANCORP INC	COM	760416107	5	355	SH	DEFINED	17
REPUBLIC PROPERTY TR	COM	760737106	2484	251400	SH	DEFINED	20
REPUBLIC SVCS INC	COM	760759100	48	1184	SH	DEFINED	11
REPUBLIC SVCS INC	COM	760759100	120574	2988950	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	16	400	SH	DEFINED	5
REPUBLIC SVCS INC	COM	760759100	4770	118236	SH	DEFINED	3
RES-CARE INC	COM	760943100	977	48866	SH	DEFINED	19
RES-CARE INC	COM	760943100	4433	221640	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	28	400	SH	DEFINED	5
RESEARCH IN MOTION LTD	COM	760975102	9387	134180	SH	DEFINED	7
RESEARCH IN MOTION LTD	COM	760975102	0	3	SH	DEFINED	18
RESMED INC	COM	761152107	14	300	SH	DEFINED	11
RESMED INC	COM	761152107	18355	213550	SH	DEFINED	1
RESMED INC	COM	761152107	23	500	SH	DEFINED	5
RESMED INC	COM	761152107	3484	74200	SH	DEFINED	20
RESOURCE AMERICA INC	CL A	761195205	19	1000	SH	DEFINED	1

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

RESOURCE AMERICA INC	CL A	761195205	7521	394812	SH	DEFINED	6
RESPIRONICS INC	COM	761230101	28678	838050	SH	DEFINED	3
RESPIRONICS INC	COM	761230101	335	9800	SH	DEFINED	21
RESPIRONICS INC	COM	761230101	46	1350	SH	DEFINED	20
RESPIRONICS INC	COM	761230101	7	200	SH	DEFINED	2
REUTERS GROUP PLC	SPONSORED ADR	76132M102	10	240	SH	DEFINED	2
REUTERS GROUP PLC	SPONSORED ADR	76132M102	1	25	SH	DEFINED	18
REUTERS GROUP PLC	SPONSORED ADR	76132M102	255	6011	SH	DEFINED	17
REUTERS GROUP PLC	SPONSORED ADR	76132M102	128	3000	SH	DEFINED	20
REWARDS NETWORK INC	COM	761557107	686	83980	SH	DEFINED	3
REWARDS NETWORK INC	COM	761557107	11	1333	SH	DEFINED	18
REX STORES CORP	COM	761624105	3288	229163	SH	DEFINED	6
REXAM PLC	SP ADR NEW2001	761655406	131	2665	SH	DEFINED	18
REYNOLDS & REYNOLDS CO	CL A	761695105	25	800	SH	DEFINED	17
REYNOLDS & REYNOLDS CO	CL A	761695105	9	300	SH	DEFINED	2
REYNOLDS & REYNOLDS CO	CL A	761695105	478	15600	SH	DEFINED	5
REYNOLDS & REYNOLDS CO	CL A	761695105	146	4755	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	46	398	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	40	350	SH	DEFINED	5
REYNOLDS AMERICAN INC	COM	761713106	1789	15516	SH	DEFINED	19
REYNOLDS AMERICAN INC	COM	761713106	12	100	SH	DEFINED	20
REYNOLDS AMERICAN INC	COM	761713106	8973	77825	SH	DEFINED	3
REYNOLDS AMERICAN INC	COM	761713106	12	100	SH	DEFINED	6
REYNOLDS AMERICAN INC	COM	761713106	56	485	SH	DEFINED	2
RF MICRODEVICES INC	COM	749941100	1	100	SH	DEFINED	11
RF MICRODEVICES INC	COM	749941100	4234	709230	SH	DEFINED	18
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	0	900000	PRN	DEFINED	20
RF MICRODEVICES INC	COM	749941100	7537	1262500	SH	DEFINED	21
RF MICRODEVICES INC	COM	749941100	29257	4900600	SH	DEFINED	20
RF MICRODEVICES INC	COM	749941100	5766	965880	SH	DEFINED	3
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	7150	7150000	PRN	DEFINED	21
RIMAGE CORP	COM	766721104	2035	99647	SH	DEFINED	20
RIMAGE CORP	COM	766721104	1569	76853	SH	DEFINED	18
RINKER GROUP LTD	SPONSORED ADR	76687M101	44	730	SH	DEFINED	18
RINKER GROUP LTD	SPONSORED ADR	76687M101	321	5290	SH	DEFINED	21
RIO TINTO PLC	SPONSORED ADR	767204100	49	235	SH	DEFINED	21
RIO TINTO PLC	SPONSORED ADR	767204100	801	3860	SH	DEFINED	17
RIO TINTO PLC	SPONSORED ADR	767204100	19628	93597	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	25985	126792	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	549	2620	SH	DEFINED	11
RIO TINTO PLC	SPONSORED ADR	767204100	21	100	SH	DEFINED	5
RIO TINTO PLC	SPONSORED ADR	767204100	28536	136075	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	7489	35710	SH	DEFINED	20
RITE AID CORP	COM	767754104	28	6500	SH	DEFINED	18
RITE AID CORP	COM	767754104	7	1666	SH	DEFINED	5
RITE AID CORP	COM	767754104	42	10000	SH	DEFINED	2
RIVERVIEW BANCORP INC	COM	769397100	1321	50670	SH	DEFINED	1
RLI CORP	COM	749607107	20	410	SH	DEFINED	18
RLI CORP	COM	749607107	6654	138500	SH	DEFINED	1
ROBBINS & MYERS INC	COM	770196103	1775	67900	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	467	11119	SH	DEFINED	21
ROBERT HALF INTL INC	COM	770323103	24	562	SH	DEFINED	11
ROBERT HALF INTL INC	COM	770323103	654	15568	SH	DEFINED	18
ROBERT HALF INTL INC	COM	770323103	6863	163400	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	1300	30941	SH	DEFINED	19
ROCK-TENN CO	CL A	772739207	255	16000	SH	DEFINED	3
ROCK-TENN CO	CL A	772739207	16227	1017382	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	91	1270	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	2270	31515	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	95	1320	SH	DEFINED	18
ROCKWELL AUTOMATION INC	COM	773903109	4489	62342	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	879	12210	SH	DEFINED	3

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

ROCKWELL AUTOMATION INC	COM		773903109	2302	31971	SH	DEFINED	19
ROCKWELL AUTOMATION INC	COM		773903109	36	500	SH	DEFINED	5
ROCKWELL COLLINS INC	COM		774341101	373	6680	SH	DEFINED	17
ROCKWELL COLLINS INC	COM		774341101	56	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM		774341101	1722	30815	SH	DEFINED	19
ROCKWELL COLLINS INC	COM		774341101	249	4450	SH	DEFINED	5
ROCKWOOD HLDGS INC	COM		774415103	3691	160400	SH	DEFINED	3
ROCKWOOD HLDGS INC	COM		774415103	985	42800	SH	DEFINED	19
ROFIN SINAR TECHNOLOGIES INC	COM		775043102	2703	47040	SH	DEFINED	3
ROGERS COMMUNICATIONS INC	CL B		775109200	15929	394440	SH	DEFINED	7
ROGERS COMMUNICATIONS INC	CL B		775109200	37	920	SH	DEFINED	18
ROGERS COMMUNICATIONS INC	CL B		775109200	133	3300	SH	DEFINED	20
ROGERS CORP	COM		775133101	203	3600	SH	DEFINED	17
ROGERS CORP	COM		775133101	1744	30950	SH	DEFINED	3
ROHM & HAAS CO	COM		775371107	921	18386	SH	DEFINED	18
ROHM & HAAS CO	COM		775371107	1295	25847	SH	DEFINED	19
ROHM & HAAS CO	COM		775371107	148	2950	SH	DEFINED	6
ROHM & HAAS CO	COM		775371107	333	6638	SH	DEFINED	17
ROHM & HAAS CO	COM		775371107	12385	247101	SH	DEFINED	3
ROHM & HAAS CO	COM		775371107	292	5825	SH	DEFINED	2
ROLLINS INC	COM		775711104	7557	384762	SH	DEFINED	3
ROLLINS INC	COM		775711104	27	1350	SH	DEFINED	17
ROPER INDS INC NEW	NOTE	1.481% 1/1	776696AA4	14825	14825000	PRN	DEFINED	21
ROPER INDS INC NEW	NOTE	1.481% 1/1	776696AA4	0	1900000	PRN	DEFINED	20
ROPER INDS INC NEW	COM		776696106	139	2974	SH	DEFINED	21
ROPER INDS INC NEW	COM		776696106	19	400	SH	DEFINED	5
ROPER INDS INC NEW	COM		776696106	697	14900	SH	DEFINED	17
ROPER INDS INC NEW	COM		776696106	24101	515532	SH	DEFINED	20
ROPER INDS INC NEW	COM		776696106	62	1320	SH	DEFINED	1
ROPER INDS INC NEW	COM		776696106	7379	157837	SH	DEFINED	18
ROSS STORES INC	COM		778296103	1958	69800	SH	DEFINED	20
ROSS STORES INC	COM		778296103	55	1950	SH	DEFINED	5
ROSS STORES INC	COM		778296103	1732	61750	SH	DEFINED	3
ROWAN COS INC	COM		779382100	14	400	SH	DEFINED	11
ROWAN COS INC	COM		779382100	3983	111900	SH	DEFINED	21
ROWAN COS INC	COM		779382100	7665	216125	SH	DEFINED	1
ROWAN COS INC	COM		779382100	706	19851	SH	DEFINED	19
ROWAN COS INC	COM		779382100	3157	88700	SH	DEFINED	20
ROWAN COS INC	COM		779382100	5	151	SH	DEFINED	17
ROYAL & SUN ALLIANCE INS	SPON ADR NEW		78004V202	26	2040	SH	DEFINED	18
ROYAL & SUN ALLIANCE INS	SPON ADR NEW		78004V202	24728	1980873	SH	DEFINED	6
ROYAL & SUN ALLIANCE INS	SPON ADR NEW		78004V202	1105	88870	SH	DEFINED	17
ROYAL BK CDA MONTREAL QUE	COM		780087102	56181	1378614	SH	DEFINED	7
ROYAL BK CDA MONTREAL QUE	COM		780087102	233	5714	SH	DEFINED	18
ROYAL BK CDA MONTREAL QUE	COM		780087102	4089	100470	SH	DEFINED	23
ROYAL BK CDA MONTREAL QUE	COM		780087102	41	1010	SH	DEFINED	5
ROYAL BK CDA MONTREAL QUE	COM		780087102	5132	126100	SH	DEFINED	22
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E		780097705	64	2500	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SPON ADR PRF G		780097887	40	1600	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SPON ADR F		780097804	46	1779	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF M		780097796	7	300	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF		780097788	11	500	SH	DEFINED	11
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF		780097788	58	2700	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF		780097788	43	2000	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E		780097705	13	498	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPONS ADR A		780259206	56204	839119	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPON ADR B		780259107	940	13456	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPON ADR B		780259107	201	2879	SH	DEFINED	20
ROYAL DUTCH SHELL PLC	SPONS ADR A		780259206	1608	24000	SH	DEFINED	8
ROYAL DUTCH SHELL PLC	SPONS ADR A		780259206	1109	16564	SH	DEFINED	5
ROYAL DUTCH SHELL PLC	SPONS ADR A		780259206	17012	253980	SH	DEFINED	20
ROYAL DUTCH SHELL PLC	SPONS ADR A		780259206	1024	15341	SH	DEFINED	1

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

ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	65965	984851	SH	DEFINED	21
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	36508	545491	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	319	4768	SH	DEFINED	11
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	25106	419050	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	196	2807	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	3899	58204	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	78	1111	SH	DEFINED	18
ROYAL KPN NV	SPONSORED ADR	780641205	2	138	SH	DEFINED	18
ROYCE VALUE TR INC	COM	780910105	26	1323	SH	DEFINED	18
RPC INC	COM	749660106	3374	138970	SH	DEFINED	3
RPM INTL INC	COM	749685103	442	24550	SH	DEFINED	11
RPM INTL INC	COM	749685103	53	2930	SH	DEFINED	5
RPM INTL INC	COM	749685103	67	3741	SH	DEFINED	18
RSA SEC INC	COM	749719100	24946	920500	SH	DEFINED	20
RSA SEC INC	COM	749719100	7489	276363	SH	DEFINED	18
RSA SEC INC	COM	749719100	19	700	SH	DEFINED	11
RSA SEC INC	COM	749719100	117	4300	SH	DEFINED	21
RTI INTL METALS INC	COM	74973W107	17429	312125	SH	DEFINED	18
RTI INTL METALS INC	COM	74973W107	2463	44100	SH	DEFINED	21
RTI INTL METALS INC	COM	74973W107	43762	783700	SH	DEFINED	20
RUBY TUESDAY INC	COM	781182100	37	1500	SH	DEFINED	18
RUBY TUESDAY INC	COM	781182100	604	24730	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	90	3680	SH	DEFINED	2
RUDDICK CORP	COM	781258108	27009	1101950	SH	DEFINED	6
RUDDICK CORP	COM	781258108	110	4500	SH	DEFINED	3
RUSH ENTERPRISES INC	CL A	781846209	296	16300	SH	DEFINED	19
RUSH ENTERPRISES INC	CL A	781846209	3824	210440	SH	DEFINED	3
RUSS BERRIE & CO	COM	782233100	1144	93300	SH	DEFINED	6
RUSSELL CORP	COM	782352108	5	250	SH	DEFINED	5
RUSSELL CORP	COM	782352108	1351	74380	SH	DEFINED	6
RUTHS CHRIS STEAK HSE INC	COM	783332109	1048	51300	SH	DEFINED	3
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	0	6	SH	DEFINED	18
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	137	2600	SH	DEFINED	7
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	1605	30705	SH	DEFINED	17
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	78545	1502952	SH	DEFINED	6
RYANS RESTAURANT GROUP INC	COM	783520109	12058	1012415	SH	DEFINED	6
RYDER SYS INC	COM	783549108	40	680	SH	DEFINED	20
RYDER SYS INC	COM	783549108	221	3780	SH	DEFINED	18
RYDER SYS INC	COM	783549108	669	11446	SH	DEFINED	19
RYDER SYS INC	COM	783549108	24286	415650	SH	DEFINED	6
RYDER SYS INC	COM	783549108	75158	1286290	SH	DEFINED	3
RYERSON INC	COM	78375P107	1401	51900	SH	DEFINED	3
RYERSON INC	COM	78375P107	1817	67300	SH	DEFINED	19
RYLAND GROUP INC	COM	783764103	60998	1400000	SH	DEFINED	13
RYLAND GROUP INC	COM	783764103	130	2981	SH	DEFINED	18
RYLAND GROUP INC	COM	783764103	32632	748961	SH	DEFINED	10
RYLAND GROUP INC	COM	783764103	267331	6135658	SH	DEFINED	8
RYLAND GROUP INC	COM	783764103	30	700	SH	DEFINED	11
RYLAND GROUP INC	COM	783764103	152	3500	SH	DEFINED	21
RYLAND GROUP INC	COM	783764103	1155	26500	SH	DEFINED	3
S & T BANCORP INC	COM	783859101	1696	51029	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	529	24063	SH	DEFINED	19
SABRE HLDGS CORP	CL A	785905100	2817	128023	SH	DEFINED	18
SABRE HLDGS CORP	CL A	785905100	7989	363134	SH	DEFINED	21
SABRE HLDGS CORP	CL A	785905100	4	160	SH	DEFINED	11
SABRE HLDGS CORP	CL A	785905100	73661	3348246	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	17044	774750	SH	DEFINED	20
SAFECO CORP	COM	786429100	4658	82664	SH	DEFINED	2
SAFECO CORP	COM	786429100	1205	21381	SH	DEFINED	19
SAFECO CORP	COM	786429100	34	600	SH	DEFINED	17
SAFECO CORP	COM	786429100	39	700	SH	DEFINED	11
SAFECO CORP	COM	786429100	316	5610	SH	DEFINED	6

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

SAFEGUARD SCIENTIFICS INC	COM	786449108	6	3000	SH	DEFINED	17
SAFENET INC	COM	78645R107	2169	122400	SH	DEFINED	21
SAFENET INC	COM	78645R107	9	525	SH	DEFINED	5
SAFENET INC	COM	78645R107	284	16000	SH	DEFINED	20
SAFETY INS GROUP INC	COM	78648T100	16943	356330	SH	DEFINED	6
SAFETY INS GROUP INC	COM	78648T100	12760	268340	SH	DEFINED	3
SAFETY INS GROUP INC	COM	78648T100	14	302	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	6375	245186	SH	DEFINED	21
SAFEWAY INC	COM NEW	786514208	31	1187	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	91859	3533048	SH	DEFINED	20
SAFEWAY INC	COM NEW	786514208	3156	121391	SH	DEFINED	19
SAFEWAY INC	COM NEW	786514208	7695	295950	SH	DEFINED	22
SAFEWAY INC	COM NEW	786514208	1	50	SH	DEFINED	17
SAFEWAY INC	COM NEW	786514208	149220	5739245	SH	DEFINED	18
SAFEWAY INC	COM NEW	786514208	5988	230309	SH	DEFINED	23
SAFEWAY INC	COM NEW	786514208	5638	216830	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	499	19200	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	14131	543500	SH	DEFINED	3
SAFLINK CORP	COM NEW	786578302	0	780	SH	DEFINED	11
SAKS INC	COM	79377W108	140	8675	SH	DEFINED	21
SAKS INC	COM	79377W108	13	800	SH	DEFINED	1
SAKS INC	COM	79377W108	114	7040	SH	DEFINED	6
SALESFORCE COM INC	COM	79466L302	91	3410	SH	DEFINED	21
SALESFORCE COM INC	COM	79466L302	9	323	SH	DEFINED	18
SALISBURY BANCORP INC	COM	795226109	86	2184	SH	DEFINED	17
SALISBURY BANCORP INC	COM	795226109	571	14538	SH	DEFINED	18
SALOMON BR EMRG MKTS INC II.	COM	794910109	13	1000	SH	DEFINED	17
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	1	104	SH	DEFINED	18
SALOMON BROS CP & INCM FD IN	COM	795500107	66	3901	SH	DEFINED	18
SALOMON BROS EMERG MKT DEBT	COM	79550E107	13	768	SH	DEFINED	18
SALOMON BROS GLBL HIGH INC F	COM	79550G102	88	7007	SH	DEFINED	18
SALOMON BROS HIGH INCOME FD	COM	794907105	351	35863	SH	DEFINED	18
SALOMON BROS VAR RATE STRT F	COM	79550X105	0	3	SH	DEFINED	18
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	0	33	SH	DEFINED	18
SALOMON BROTHERS FD INC	COM	795477108	190	12252	SH	DEFINED	18
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	11	287	SH	DEFINED	17
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	58	1500	SH	DEFINED	18
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	312	8857	SH	DEFINED	2
SANDERSON FARMS INC	COM	800013104	42	1494	SH	DEFINED	6
SANDISK CORP	COM	80004C101	4175	81889	SH	DEFINED	21
SANDISK CORP	COM	80004C101	63	1235	SH	DEFINED	4
SANDISK CORP	COM	80004C101	1794	35181	SH	DEFINED	19
SANDISK CORP	COM	80004C101	232949	4569410	SH	DEFINED	20
SANDISK CORP	COM	80004C101	43	845	SH	DEFINED	2
SANDISK CORP	COM	80004C101	42	830	SH	DEFINED	5
SANDISK CORP	COM	80004C101	20	400	SH	DEFINED	17
SANDISK CORP	COM	80004C101	484705	9507744	SH	DEFINED	18
SANDY SPRING BANCORP INC	COM	800363103	38	1048	SH	DEFINED	11
SANDY SPRING BANCORP INC	COM	800363103	905	25110	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	1	315	SH	DEFINED	18
SANMINA SCI CORP	COM	800907107	8	1798	SH	DEFINED	5
SANMINA SCI CORP	COM	800907107	3692	802600	SH	DEFINED	22
SANMINA SCI CORP	COM	800907107	13743	2987640	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	91	19780	SH	DEFINED	6
SANMINA SCI CORP	COM	800907107	1	125	SH	DEFINED	17
SANMINA SCI CORP	COM	800907107	26	5700	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	1853	402778	SH	DEFINED	19
SANOFI AVENTIS	SPONSORED ADR	80105N105	1565	32390	SH	DEFINED	17
SANOFI AVENTIS	SPONSORED ADR	80105N105	190	3900	SH	DEFINED	5
SANOFI AVENTIS	SPONSORED ADR	80105N105	41722	856721	SH	DEFINED	18
SANOFI AVENTIS	SPONSORED ADR	80105N105	146131	3000646	SH	DEFINED	21
SANOFI AVENTIS	SPONSORED ADR	80105N105	41	850	SH	DEFINED	11

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

SANOFI AVENTIS	SPONSORED ADR	80105N105	33951	711698	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	49474	1015900	SH	DEFINED	20
SANOFI AVENTIS	SPONSORED ADR	80105N105	148	3049	SH	DEFINED	7
SANTA FE ENERGY TR	RCPT DEP UNITS	802013102	6	200	SH	DEFINED	18
SANTARUS INC	COM	802817304	389	58500	SH	DEFINED	5
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	99	1884	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	37182	707954	SH	DEFINED	18
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1204	22915	SH	DEFINED	17
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1643	31290	SH	DEFINED	20
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	179	3400	SH	DEFINED	7
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	142	2700	SH	DEFINED	11
SAPIENT CORP	COM	803062108	1571	296400	SH	DEFINED	20
SAPIENT CORP	COM	803062108	514	97000	SH	DEFINED	18
SAPIENT CORP	COM	803062108	6616	1248300	SH	DEFINED	21
SAPPI LTD	SPON ADR NEW	803069202	28882	2312419	SH	DEFINED	6
SAPPI LTD	SPON ADR NEW	803069202	292	23350	SH	DEFINED	17
SARA LEE CORP	COM	803111103	7030	438794	SH	DEFINED	17
SARA LEE CORP	COM	803111103	42	2600	SH	DEFINED	11
SARA LEE CORP	COM	803111103	1689	105444	SH	DEFINED	20
SARA LEE CORP	COM	803111103	343	21441	SH	DEFINED	18
SARA LEE CORP	COM	803111103	1501	93711	SH	DEFINED	2
SARA LEE CORP	COM	803111103	287	17900	SH	DEFINED	21
SARA LEE CORP	COM	803111103	63	3939	SH	DEFINED	5
SARA LEE CORP	COM	803111103	520	32470	SH	DEFINED	6
SARA LEE CORP	COM	803111103	2193	136907	SH	DEFINED	19
SASOL LTD	SPONSORED ADR	803866300	852	22050	SH	DEFINED	11
SASOL LTD	SPONSORED ADR	803866300	1	30	SH	DEFINED	18
SATYAM COMPUTER SERVICES LTD	ADR	804098101	431	13000	SH	DEFINED	5
SATYAM COMPUTER SERVICES LTD	ADR	804098101	524	15800	SH	DEFINED	3
SATYAM COMPUTER SERVICES LTD	ADR	804098101	1582	47743	SH	DEFINED	22
SAUER-DANFOSS INC	COM	804137107	10367	407833	SH	DEFINED	18
SAUER-DANFOSS INC	COM	804137107	10370	407947	SH	DEFINED	20
SAUER-DANFOSS INC	COM	804137107	127	5000	SH	DEFINED	2
SAUL CTRS INC	COM	804395101	26	650	SH	DEFINED	11
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	16	3000	SH	DEFINED	18
SAVVIS INC	COM NEW	805423308	509	17198	SH	DEFINED	20
SBA COMMUNICATIONS CORP	COM	78388J106	9416	360230	SH	DEFINED	3
SCANA CORP NEW	COM	80589M102	255	6610	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	2793	72401	SH	DEFINED	18
SCANA CORP NEW	COM	80589M102	19	500	SH	DEFINED	17
SCANA CORP NEW	COM	80589M102	39	1000	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	14302	370700	SH	DEFINED	20
SCANA CORP NEW	COM	80589M102	14	350	SH	DEFINED	2
SCHEIN HENRY INC	COM	806407102	125	2678	SH	DEFINED	5
SCHEIN HENRY INC	COM	806407102	121	2600	SH	DEFINED	18
SCHEIN HENRY INC	COM	806407102	7	144	SH	DEFINED	11
SCHEIN HENRY INC	COM	806407102	30	644	SH	DEFINED	2
SCHERING A G	SPONSORED ADR	806585204	46	410	SH	DEFINED	18
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	2	50	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	806605101	6515	342366	SH	DEFINED	23
SCHERING PLOUGH CORP	COM	806605101	596	31325	SH	DEFINED	21
SCHERING PLOUGH CORP	COM	806605101	4571	240225	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	5103	268137	SH	DEFINED	19
SCHERING PLOUGH CORP	COM	806605101	14	750	SH	DEFINED	4
SCHERING PLOUGH CORP	COM	806605101	13907	730791	SH	DEFINED	20
SCHERING PLOUGH CORP	COM	806605101	3	150	SH	DEFINED	7
SCHERING PLOUGH CORP	COM	806605101	802	42169	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	90	4727	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	6418	337251	SH	DEFINED	18
SCHERING PLOUGH CORP	COM	806605101	7637	401282	SH	DEFINED	17
SCHIFF NUTRITION INTL INC	COM	806693107	917	137210	SH	DEFINED	6

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

SCHLUMBERGER LTD	COM		806857108	30226	464270	SH	DEFINED	1
SCHLUMBERGER LTD	COM		806857108	18044	277127	SH	DEFINED	2
SCHLUMBERGER LTD	BCV	1.500% 6/0	806857AC2	2724	1500000	PRN	DEFINED	14
SCHLUMBERGER LTD	COM		806857108	14147	217273	SH	DEFINED	19
SCHLUMBERGER LTD	COM		806857108	6511	100000	SH	DEFINED	7
SCHLUMBERGER LTD	COM		806857108	52652	808657	SH	DEFINED	20
SCHLUMBERGER LTD	COM		806857108	19189	294718	SH	DEFINED	17
SCHLUMBERGER LTD	COM		806857108	2578	39590	SH	DEFINED	11
SCHLUMBERGER LTD	COM		806857108	83961	1289520	SH	DEFINED	18
SCHLUMBERGER LTD	COM		806857108	4245	65200	SH	DEFINED	21
SCHLUMBERGER LTD	COM		806857108	14994	230294	SH	DEFINED	3
SCHLUMBERGER LTD	COM		806857108	1572	24145	SH	DEFINED	5
SCHOLASTIC CORP	COM		807066105	56	2135	SH	DEFINED	1
SCHOLASTIC CORP	COM		807066105	18018	693800	SH	DEFINED	6
SCHOOL SPECIALTY INC	COM		807863105	1	30	SH	DEFINED	18
SCHWAB CHARLES CORP NEW	COM		808513105	955	59780	SH	DEFINED	18
SCHWAB CHARLES CORP NEW	COM		808513105	3761	235380	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM		808513105	1211	75785	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM		808513105	111	7000	SH	DEFINED	1
SCHWAB CHARLES CORP NEW	COM		808513105	39	2449	SH	DEFINED	5
SCHWAB CHARLES CORP NEW	COM		808513105	2970	185831	SH	DEFINED	19
SCHWAB CHARLES CORP NEW	COM		808513105	124	7740	SH	DEFINED	21
SCHWAB CHARLES CORP NEW	COM		808513105	259	16200	SH	DEFINED	20
SCHWAB CHARLES CORP NEW	COM		808513105	14	884	SH	DEFINED	17
SCHWEITZER-MAUDUIT INTL INC	COM		808541106	43	2000	SH	DEFINED	6
SCIENTIFIC GAMES CORP	CL A		80874P109	1	25	SH	DEFINED	18
SCIENTIFIC GAMES CORP	CL A		80874P109	1319	37029	SH	DEFINED	20
SCIENTIFIC GAMES CORP	CL A		80874P109	100	2800	SH	DEFINED	17
SCOTTISH PWR PLC	SP ADR FNL NEW		81013T804	34	786	SH	DEFINED	2
SCOTTISH PWR PLC	SP ADR FNL NEW		81013T804	18	417	SH	DEFINED	17
SCOTTS MIRACLE GRO CO	CL A		810186106	443	10460	SH	DEFINED	18
SCOTTS MIRACLE GRO CO	CL A		810186106	1105	26100	SH	DEFINED	20
SCOTTS MIRACLE GRO CO	CL A		810186106	643	15190	SH	DEFINED	2
SCOTTS MIRACLE GRO CO	CL A		810186106	237	5600	SH	DEFINED	5
SCOTTS MIRACLE GRO CO	CL A		810186106	5375	127000	SH	DEFINED	21
SCRIPPS E W CO OHIO	CL A		811054204	36	841	SH	DEFINED	18
SCRIPPS E W CO OHIO	CL A		811054204	668	15477	SH	DEFINED	19
SCRIPPS E W CO OHIO	CL A		811054204	43	1000	SH	DEFINED	17
SCRIPPS E W CO OHIO	CL A		811054204	475	11000	SH	DEFINED	2
SEABRIGHT INSURANCE HLDGS IN	COM		811656107	1066	66200	SH	DEFINED	6
SEACOAST BKG CORP FLA	COM		811707306	56	2100	SH	DEFINED	3
SEACOAST BKG CORP FLA	COM		811707306	1997	75000	SH	DEFINED	20
SEACOR HOLDINGS INC	COM		811904101	5386	65600	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS		G7945J104	97	4300	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS		G7945J104	34	1500	SH	DEFINED	17
SEAGATE TECHNOLOGY	SHS		G7945J104	844	37300	SH	DEFINED	20
SEAGATE TECHNOLOGY	SHS		G7945J104	11	500	SH	DEFINED	2
SEAGATE TECHNOLOGY	SHS		G7945J104	16884	745757	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS		G7945J104	603694	26664931	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS		G7945J104	23646	1044450	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS		G7945J104	73540	3248255	SH	DEFINED	10
SEALED AIR CORP NEW	COM		81211K100	5	105	SH	DEFINED	17
SEALED AIR CORP NEW	COM		81211K100	16	300	SH	DEFINED	2
SEALED AIR CORP NEW	COM		81211K100	16	307	SH	DEFINED	18
SEALED AIR CORP NEW	COM		81211K100	765	14697	SH	DEFINED	19
SEARS HLDGS CORP	COM		812350106	2702	17400	SH	DEFINED	19
SEARS HLDGS CORP	COM		812350106	1708148	11031696	SH	DEFINED	8
SEARS HLDGS CORP	COM		812350106	7	47	SH	DEFINED	6
SEARS HLDGS CORP	COM		812350106	256	1650	SH	DEFINED	11
SEARS HLDGS CORP	COM		812350106	1457	9380	SH	DEFINED	3
SEARS HLDGS CORP	COM		812350106	71	458	SH	DEFINED	17
SEARS HLDGS CORP	COM		812350106	59	381	SH	DEFINED	18

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

SEARS HLDGS CORP	COM	812350106	2485	16000	SH	DEFINED	22
SEARS HLDGS CORP	COM	812350106	199573	1288900	SH	DEFINED	10
SEATTLE GENETICS INC	COM	812578102	5	1000	SH	DEFINED	18
SEI INVESTMENTS CO	COM	784117103	274	5600	SH	DEFINED	3
SELECT COMFORT CORP	COM	81616X103	11470	499343	SH	DEFINED	3
SELECT COMFORT CORP	COM	81616X103	978	42597	SH	DEFINED	19
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	1724	53400	SH	DEFINED	19
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	0	53400	SH	DEFINED	20
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	0	30000	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	0	5000	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	0	411400	SH	DEFINED	20
SELECTIVE INS GROUP INC	COM	816300107	17081	305732	SH	DEFINED	3
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	27	820	SH	DEFINED	2
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	59	1800	SH	DEFINED	5
SEMITOOL INC	COM	816909105	10	1150	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	21	460	SH	DEFINED	2
SEMPRA ENERGY	COM	816851109	80161	1762550	SH	DEFINED	20
SEMPRA ENERGY	COM	816851109	2128	46794	SH	DEFINED	19
SEMPRA ENERGY	COM	816851109	14	319	SH	DEFINED	17
SEMPRA ENERGY	COM	816851109	4	95	SH	DEFINED	11
SEMPRA ENERGY	COM	816851109	4627	101730	SH	DEFINED	3
SEMPRA ENERGY	COM	816851109	187200	4116086	SH	DEFINED	21
SEMPRA ENERGY	COM	816851109	59121	1299941	SH	DEFINED	18
SEMPRA ENERGY	COM	816851109	36	800	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	594	13050	SH	DEFINED	6
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	0	53	SH	DEFINED	18
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	182	10150	SH	DEFINED	17
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	4	200	SH	DEFINED	18
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	14	800	SH	DEFINED	3
SENOXYX INC	COM	81724Q107	1068	74000	SH	DEFINED	20
SENOXYX INC	COM	81724Q107	427	29600	SH	DEFINED	18
SENOXYX INC	COM	81724Q107	5289	366500	SH	DEFINED	21
SENSIENT TECHNOLOGIES CORP	COM	81725T100	41	1970	SH	DEFINED	17
SENSIENT TECHNOLOGIES CORP	COM	81725T100	19	900	SH	DEFINED	11
SENSIENT TECHNOLOGIES CORP	COM	81725T100	29	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	28331	1354890	SH	DEFINED	6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	252	12050	SH	DEFINED	18
SEPRACOR INC	COM	817315104	5434	95100	SH	DEFINED	20
SEPRACOR INC	COM	817315104	29	500	SH	DEFINED	17
SEPRACOR INC	COM	817315104	1	11	SH	DEFINED	18
SEPRACOR INC	COM	817315104	337	5900	SH	DEFINED	21
SEPRACOR INC	COM	817315104	31	550	SH	DEFINED	5
SEPRACOR INC	COM	817315104	154278	2700000	SH	DEFINED	13
SEPRACOR INC	COM	817315104	7	119	SH	DEFINED	2
SEPRACOR INC	COM	817315104	46	800	SH	DEFINED	4
SEPRACOR INC	COM	817315104	187153	3275350	SH	DEFINED	8
SEPRACOR INC	SDCV 5.000% 2/1	817315AL8	2453	25000	SH	DEFINED	18
SEQUA CORPORATION	CL A	817320104	82	1000	SH	DEFINED	2
SERONO S A	SPONSORED ADR	81752M101	0	27	SH	DEFINED	18
SERVICE CORP INTL	COM	817565104	155	19000	SH	DEFINED	5
SERVICE CORP INTL	COM	817565104	28	3500	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	11	1410	SH	DEFINED	6
SERVICE CORP INTL	COM	817565104	4	500	SH	DEFINED	17
SERVICE CORP INTL	COM	817565104	576	70797	SH	DEFINED	20
SERVICEMASTER CO	COM	81760N109	10045	972450	SH	DEFINED	18
SERVICEMASTER CO	COM	81760N109	12	1150	SH	DEFINED	5
SERVICEMASTER CO	COM	81760N109	233	22586	SH	DEFINED	2
SERVICEMASTER CO	COM	81760N109	39	3795	SH	DEFINED	11
SERVICEMASTER CO	COM	81760N109	540	52252	SH	DEFINED	17
SERVICEMASTER CO	COM	81760N109	36519	3535275	SH	DEFINED	20
SFBC INTL INC	COM	784121105	28006	1847322	SH	DEFINED	6
SFBC INTL INC	NOTE 2.250% 8/1	784121AB1	0	5700000	PRN	DEFINED	20

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

SFBC INTL INC	COM	784121105	3673	242300	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1345	47550	SH	DEFINED	22
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	817	28870	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	2204	77894	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	42	1500	SH	DEFINED	18
SHAW GROUP INC	COM	820280105	3685	132559	SH	DEFINED	3
SHAW GROUP INC	COM	820280105	9	314	SH	DEFINED	18
SHAW GROUP INC	COM	820280105	150	5410	SH	DEFINED	21
SHAW GROUP INC	COM	820280105	21	750	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	24983	526180	SH	DEFINED	20
SHERWIN WILLIAMS CO	COM	824348106	3570	75188	SH	DEFINED	18
SHERWIN WILLIAMS CO	COM	824348106	1442	30365	SH	DEFINED	3
SHERWIN WILLIAMS CO	COM	824348106	267	5625	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	65	1370	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM	824348106	52	1100	SH	DEFINED	11
SHERWIN WILLIAMS CO	COM	824348106	8028	169090	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	3747	78920	SH	DEFINED	17
SHERWIN WILLIAMS CO	COM	824348106	941	19817	SH	DEFINED	19
SHIRE PLC	SPONSORED ADR	82481R106	101737	2300175	SH	DEFINED	8
SHIRE PLC	SPONSORED ADR	82481R106	33	750	SH	DEFINED	5
SHIRE PLC	SPONSORED ADR	82481R106	187	4220	SH	DEFINED	18
SHIRE PLC	SPONSORED ADR	82481R106	146	3300	SH	DEFINED	6
SHOE CARNIVAL INC	COM	824889109	3579	150010	SH	DEFINED	3
SHUFFLE MASTER INC	COM	825549108	52	1596	SH	DEFINED	18
SHUFFLE MASTER INC	COM	825549108	2985	91050	SH	DEFINED	20
SHURGARD STORAGE CTRS INC	COM	82567D104	648	10375	SH	DEFINED	18
SHURGARD STORAGE CTRS INC	COM	82567D104	17	270	SH	DEFINED	17
SHURGARD STORAGE CTRS INC	COM	82567D104	1572	25150	SH	DEFINED	3
SHURGARD STORAGE CTRS INC	COM	82567D104	66	1051	SH	DEFINED	19
SIEMENS A G	SPONSORED ADR	826197501	37429	439537	SH	DEFINED	6
SIEMENS A G	SPONSORED ADR	826197501	52	603	SH	DEFINED	18
SIEMENS A G	SPONSORED ADR	826197501	21	244	SH	DEFINED	5
SIEMENS A G	SPONSORED ADR	826197501	106	1220	SH	DEFINED	21
SIEMENS A G	SPONSORED ADR	826197501	174	2000	SH	DEFINED	20
SIEMENS A G	SPONSORED ADR	826197501	2269	26277	SH	DEFINED	17
SIERRA BANCORP	COM	82620P102	1512	57657	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	122	2700	SH	DEFINED	19
SIERRA HEALTH SVCS INC	COM	826322109	7799	173200	SH	DEFINED	20
SIERRA HEALTH SVCS INC	COM	826322109	85	1895	SH	DEFINED	18
SIERRA HEALTH SVCS INC	COM	826322109	8787	195135	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	21	1510	SH	DEFINED	6
SIERRA PAC RES NEW	COM	826428104	66	4690	SH	DEFINED	2
SIERRA PAC RES NEW	COM	826428104	10350	739304	SH	DEFINED	18
SIERRA PAC RES NEW	COM	826428104	7721	551489	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	551	39349	SH	DEFINED	19
SIGMA ALDRICH CORP	COM	826552101	421	5800	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	142	1950	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	25261	347754	SH	DEFINED	17
SIGMA ALDRICH CORP	COM	826552101	3316	45647	SH	DEFINED	18
SIGMA ALDRICH CORP	COM	826552101	192	2640	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	875	12042	SH	DEFINED	19
SIGMATRON INTL INC	COM	82661L101	442	52606	SH	DEFINED	6
SIGNET GROUP PLC	SP ADR REP 10	82668L872	144	8090	SH	DEFINED	18
SILGAN HOLDINGS INC	COM	827048109	677	18300	SH	DEFINED	19
SILGAN HOLDINGS INC	COM	827048109	7298	197193	SH	DEFINED	3
SILGAN HOLDINGS INC	COM	827048109	41049	1109131	SH	DEFINED	6
SILICON IMAGE INC	COM	82705T102	3448	319888	SH	DEFINED	3
SILICON LABORATORIES INC	COM	826919102	87	2470	SH	DEFINED	21
SILICON LABORATORIES INC	COM	826919102	5	139	SH	DEFINED	18
SILICON LABORATORIES INC	COM	826919102	689	19602	SH	DEFINED	20
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	39475	2792500	SH	DEFINED	6
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	1239	87025	SH	DEFINED	17

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

SILICON STORAGE TECHNOLOGY I	COM		827057100	307	76820	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL		827084864	8039	1344341	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL		827084864	27425	4653251	SH	DEFINED	6
SILICONWARE PRECISION INDS L	SPONSD ADR SPL		827084864	960	161625	SH	DEFINED	17
SILVER WHEATON CORP	COM		828336107	4	400	SH	DEFINED	5
SIMMONS 1ST NATL CORP	CL A \$1 PAR		828730200	4534	156280	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM		828806109	547	6600	SH	DEFINED	7
SIMON PPTY GROUP INC NEW	COM		828806109	91	1100	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	PFD CONV I 6%		828806802	10035	146500	SH	DEFINED	20
SIMON PPTY GROUP INC NEW	COM		828806109	16754	202000	SH	DEFINED	20
SIMON PPTY GROUP INC NEW	COM		828806109	2964	35738	SH	DEFINED	19
SIMON PPTY GROUP INC NEW	COM		828806109	4985	60110	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	COM		828806109	1369	16507	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	COM		828806109	50	600	SH	DEFINED	5
SIMON PPTY GROUP INC NEW	COM		828806109	135	1625	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	PFD CONV I 6%		828806802	7699	112400	SH	DEFINED	21
SIMPSON MANUFACTURING CO INC	COM		829073105	133	3688	SH	DEFINED	21
SIMPSON MANUFACTURING CO INC	COM		829073105	11418	316740	SH	DEFINED	3
SIMPSON MANUFACTURING CO INC	COM		829073105	45	1260	SH	DEFINED	18
SINA CORP	ORD		G81477104	52458	2100000	SH	DEFINED	13
SINA CORP	NOTE	7/1	82922RAB9	8700	8700000	PRN	DEFINED	21
SINA CORP	NOTE	7/1	82922RAB9	0	1100000	PRN	DEFINED	20
SINGAPORE FD INC	COM		82929L109	3	250	SH	DEFINED	18
SIRENZA MICRODEVICES INC	COM		82966T106	238	19580	SH	DEFINED	3
SIRF TECHNOLOGY HLDGS INC	COM		82967H101	6	200	SH	DEFINED	17
SIRF TECHNOLOGY HLDGS INC	COM		82967H101	1907	59200	SH	DEFINED	20
SIRIUS SATELLITE RADIO INC	COM		82966U103	165	34750	SH	DEFINED	21
SIRIUS SATELLITE RADIO INC	COM		82966U103	110845	23335766	SH	DEFINED	20
SIRIUS SATELLITE RADIO INC	COM		82966U103	22	4700	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM		82966U103	1	300	SH	DEFINED	5
SIRIUS SATELLITE RADIO INC	COM		82966U103	2585	544175	SH	DEFINED	18
SIRNA THERAPEUTICS INC	COM		829669100	16	2820	SH	DEFINED	5
SIRVA INC	COM		82967Y104	1036	160200	SH	DEFINED	3
SIRVA INC	COM		82967Y104	554	85560	SH	DEFINED	19
SITEL CORP	COM		82980K107	62	15700	SH	DEFINED	3
SIX FLAGS INC	COM		83001P109	17	3000	SH	DEFINED	18
SIZELER PPTY INVS INC	COM		830137105	488	30400	SH	DEFINED	3
SK TELECOM LTD	SPONSORED ADR		78440P108	23820	1017082	SH	DEFINED	18
SK TELECOM LTD	SPONSORED ADR		78440P108	1725	74195	SH	DEFINED	17
SK TELECOM LTD	SPONSORED ADR		78440P108	30879	1318500	SH	DEFINED	22
SK TELECOM LTD	SPONSORED ADR		78440P108	80688	3478604	SH	DEFINED	6
SK TELECOM LTD	SPONSORED ADR		78440P108	13	550	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR		78440P108	1417	60485	SH	DEFINED	20
SKECHERS U S A INC	CL A		830566105	24323	1008854	SH	DEFINED	3
SKY FINL GROUP INC	COM		83080P103	12	500	SH	DEFINED	2
SKY FINL GROUP INC	COM		83080P103	13378	566627	SH	DEFINED	6
SKY FINL GROUP INC	COM		83080P103	71	3024	SH	DEFINED	11
SKYEPHARMA PLC	SPONSORED ADR		830808101	3	500	SH	DEFINED	7
SKYWEST INC	COM		830879102	1573	63422	SH	DEFINED	19
SKYWEST INC	COM		830879102	2783	112200	SH	DEFINED	20
SKYWEST INC	COM		830879102	3238	130554	SH	DEFINED	18
SKYWEST INC	COM		830879102	25081	1011350	SH	DEFINED	3
SKYWEST INC	COM		830879102	22771	918170	SH	DEFINED	6
SKYWORKS SOLUTIONS INC	COM		83088M102	11	2000	SH	DEFINED	20
SKYWORKS SOLUTIONS INC	COM		83088M102	1	105	SH	DEFINED	17
SL GREEN RLTY CORP	COM		78440X101	2	20	SH	DEFINED	18
SL GREEN RLTY CORP	COM		78440X101	71	652	SH	DEFINED	19
SL GREEN RLTY CORP	COM		78440X101	3711	33896	SH	DEFINED	3
SL GREEN RLTY CORP	COM		78440X101	25460	232577	SH	DEFINED	20
SLM CORP	COM		78442P106	651	12299	SH	DEFINED	2
SLM CORP	COM		78442P106	1907	36037	SH	DEFINED	18
SLM CORP	COM		78442P106	64	1200	SH	DEFINED	5

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

SLM CORP	COM	78442P106	2376	44900	SH	DEFINED	20
SLM CORP	COM	78442P106	3916	74001	SH	DEFINED	19
SLM CORP	COM	78442P106	96	1811	SH	DEFINED	21
SLM CORP	COM	78442P106	1939	36649	SH	DEFINED	17
SMART & FINAL INC	COM	831683107	5232	310705	SH	DEFINED	6
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	38	4300	SH	DEFINED	3
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	1931	50116	SH	DEFINED	20
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	782	20307	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	40	1038	SH	DEFINED	21
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	17055	442652	SH	DEFINED	18
SMITH A O	COM	831865209	51	1100	SH	DEFINED	2
SMITH A O	COM	831865209	1187	25600	SH	DEFINED	19
SMITH A O	COM	831865209	27099	584533	SH	DEFINED	3
SMITH INTL INC	COM	832110100	373	8378	SH	DEFINED	5
SMITH INTL INC	COM	832110100	16854	379000	SH	DEFINED	20
SMITH INTL INC	COM	832110100	8781	197450	SH	DEFINED	3
SMITH INTL INC	COM	832110100	2838	63825	SH	DEFINED	18
SMITH INTL INC	COM	832110100	285	6400	SH	DEFINED	21
SMITH INTL INC	COM	832110100	42	950	SH	DEFINED	11
SMITH INTL INC	COM	832110100	31	700	SH	DEFINED	17
SMITH MICRO SOFTWARE INC	COM	832154108	37	2300	SH	DEFINED	3
SMITHFIELD FOODS INC	COM	832248108	35834	1242935	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	625	13993	SH	DEFINED	18
SMUCKER J M CO	COM NEW	832696405	15	335	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	4817	107770	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	150	3350	SH	DEFINED	21
SMUCKER J M CO	COM NEW	832696405	3	63	SH	DEFINED	5
SMUCKER J M CO	COM NEW	832696405	12	251	SH	DEFINED	17
SMUCKER J M CO	COM NEW	832696405	1022	22873	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	33	737	SH	DEFINED	20
SMUCKER J M CO	COM NEW	832696405	5	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	1249	27950	SH	DEFINED	3
SMURFIT-STONE CONTAINER CORP	COM	832727101	2	225	SH	DEFINED	17
SMURFIT-STONE CONTAINER CORP	COM	832727101	1	100	SH	DEFINED	18
SMURFIT-STONE CONTAINER CORP	COM	832727101	73	6680	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	288	26335	SH	DEFINED	5
SNAP ON INC	COM	833034101	146	3600	SH	DEFINED	5
SNAP ON INC	COM	833034101	3722	92092	SH	DEFINED	18
SNAP ON INC	COM	833034101	426	10532	SH	DEFINED	19
SNAP ON INC	COM	833034101	44	1080	SH	DEFINED	6
SNAP ON INC	COM	833034101	4784	118353	SH	DEFINED	20
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	104	1000	SH	DEFINED	2
SODEXHO ALLIANCE SA	SPONSORED ADR	833792104	4	80	SH	DEFINED	18
SOFTBRANDS INC	COM	83402A107	4	2250	SH	DEFINED	5
SOHU COM INC	COM	83408W103	8807	341500	SH	DEFINED	20
SOHU COM INC	COM	83408W103	28408	1101500	SH	DEFINED	21
SOHU COM INC	COM	83408W103	1960	76000	SH	DEFINED	18
SOLECTRON CORP	COM	834182107	1493	436600	SH	DEFINED	22
SOLECTRON CORP	COM	834182107	9	2530	SH	DEFINED	18
SOLECTRON CORP	COM	834182107	373	109048	SH	DEFINED	5
SOLECTRON CORP	COM	834182107	25	7300	SH	DEFINED	4
SOLECTRON CORP	COM	834182107	16805	4913758	SH	DEFINED	3
SOLECTRON CORP	COM	834182107	573	167517	SH	DEFINED	19
SOLECTRON CORP	COM	834182107	306	89569	SH	DEFINED	20
SOLECTRON CORP	COM	834182107	81	23730	SH	DEFINED	6
SOLECTRON CORP	COM	834182107	3	950	SH	DEFINED	17
SOMERSET HILLS BANCORP	COM	834728107	404	30700	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G102	17891	806620	SH	DEFINED	6
SONIC AUTOMOTIVE INC	CL A	83545G102	2330	105060	SH	DEFINED	3
SONIC CORP	COM	835451105	69	3320	SH	DEFINED	18
SONICWALL INC	COM	835470105	2038	226675	SH	DEFINED	3
SONICWALL INC	COM	835470105	678	75377	SH	DEFINED	19

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

SONOCO PRODS CO	COM	835495102	16	505	SH	DEFINED	11
SONOCO PRODS CO	COM	835495102	23	717	SH	DEFINED	2
SONOCO PRODS CO	COM	835495102	96	3037	SH	DEFINED	18
SONOCO PRODS CO	COM	835495102	27	850	SH	DEFINED	5
SONOCO PRODS CO	COM	835495102	5211	164641	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	855	27000	SH	DEFINED	20
SONOCO PRODS CO	COM	835495102	336	10626	SH	DEFINED	17
SONUS NETWORKS INC	COM	835916107	148	30000	SH	DEFINED	18
SONUS NETWORKS INC	COM	835916107	13	2725	SH	DEFINED	5
SONY CORP	ADR NEW	835699307	2156	49351	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	1189	27000	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	48062	1114251	SH	DEFINED	6
SONY CORP	ADR NEW	835699307	109	2467	SH	DEFINED	18
SONY CORP	ADR NEW	835699307	96	2176	SH	DEFINED	21
SONY CORP	ADR NEW	835699307	16	368	SH	DEFINED	5
SOTHEBYS HLDGS INC	CL A	835898107	12424	473300	SH	DEFINED	3
SOTHEBYS HLDGS INC	CL A	835898107	1532	58354	SH	DEFINED	19
SOTHEBYS HLDGS INC	CL A	835898107	177	6758	SH	DEFINED	21
SOTHEBYS HLDGS INC	CL A	835898107	9	356	SH	DEFINED	18
SOURCE CAP INC	COM	836144105	87	1200	SH	DEFINED	5
SOURCECORP	COM	836167106	66	2650	SH	DEFINED	3
SOUTH FINL GROUP INC	COM	837841105	22	847	SH	DEFINED	2
SOUTH JERSEY INDS INC	COM	838518108	25	900	SH	DEFINED	17
SOUTH JERSEY INDS INC	COM	838518108	9205	336060	SH	DEFINED	6
SOUTHERN CO	COM	842587107	141	4400	SH	DEFINED	7
SOUTHERN CO	COM	842587107	4290	133854	SH	DEFINED	19
SOUTHERN CO	COM	842587107	3953	123326	SH	DEFINED	18
SOUTHERN CO	COM	842587107	327	10205	SH	DEFINED	20
SOUTHERN CO	COM	842587107	171	5337	SH	DEFINED	2
SOUTHERN CO	COM	842587107	7481	233429	SH	DEFINED	17
SOUTHERN CO	COM	842587107	149	4646	SH	DEFINED	5
SOUTHERN CO	COM	842587107	728	22728	SH	DEFINED	3
SOUTHERN CO	COM	842587107	138	4310	SH	DEFINED	11
SOUTHERN CO	COM	842587107	558	17400	SH	DEFINED	6
SOUTHERN COPPER CORP	COM	84265V105	11	120	SH	DEFINED	5
SOUTHERN COPPER CORP	COM	84265V105	18880	211732	SH	DEFINED	3
SOUTHERN COPPER CORP	COM	84265V105	26	290	SH	DEFINED	19
SOUTHERN UN CO NEW	COM	844030106	23	860	SH	DEFINED	6
SOUTHERN UN CO NEW	COM	844030106	20	745	SH	DEFINED	17
SOUTHERN UN CO NEW	COM	844030106	2484	91810	SH	DEFINED	3
SOUTHWEST AIRLS CO	COM	844741108	1219	74484	SH	DEFINED	17
SOUTHWEST AIRLS CO	COM	844741108	6863	419273	SH	DEFINED	21
SOUTHWEST AIRLS CO	COM	844741108	187282	11440538	SH	DEFINED	18
SOUTHWEST AIRLS CO	COM	844741108	3322	202908	SH	DEFINED	19
SOUTHWEST AIRLS CO	COM	844741108	134959	8244304	SH	DEFINED	20
SOUTHWEST AIRLS CO	COM	844741108	12	750	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	331	20210	SH	DEFINED	6
SOUTHWEST AIRLS CO	COM	844741108	233	14205	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	44	2700	SH	DEFINED	5
SOUTHWEST BANCORP INC OKLA	COM	844767103	2741	107500	SH	DEFINED	6
SOUTHWEST BANCORP INC OKLA	COM	844767103	1842	72240	SH	DEFINED	3
SOUTHWEST BANCORP INC OKLA	COM	844767103	670	26272	SH	DEFINED	19
SOUTHWEST GAS CORP	COM	844895102	1432	45700	SH	DEFINED	3
SOUTHWESTERN ENERGY CO	COM	845467109	14	438	SH	DEFINED	18
SOUTHWESTERN ENERGY CO	COM	845467109	393	12600	SH	DEFINED	21
SOUTHWESTERN ENERGY CO	COM	845467109	42	1340	SH	DEFINED	5
SOVEREIGN BANCORP INC	COM	845905108	266	13100	SH	DEFINED	7
SOVEREIGN BANCORP INC	COM	845905108	362	17811	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	1377	67781	SH	DEFINED	19
SOVEREIGN BANCORP INC	COM	845905108	17208	847282	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	8	400	SH	DEFINED	2
SOVEREIGN BANCORP INC	COM	845905108	51	2500	SH	DEFINED	5

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

SOVEREIGN BANCORP INC	COM	845905108	58	2855	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	133	6563	SH	DEFINED	17
SOVRAN SELF STORAGE INC	COM	84610H108	18	353	SH	DEFINED	17
SPAIN FD	COM	846330108	6	500	SH	DEFINED	18
SPANSION INC	COM CL A	84649R101	2689	168700	SH	DEFINED	3
SPARTAN STORES INC	COM	846822104	3122	213384	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	1232	54500	SH	DEFINED	19
SPARTECH CORP	COM NEW	847220209	2487	110040	SH	DEFINED	3
SPDR TR	UNIT SER 1	78462F103	6271	49288	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	73	570	SH	DEFINED	4
SPDR TR	UNIT SER 1	78462F103	852	6700	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F103	0	36355	SH	DEFINED	18
SPECTRALINK CORP	COM	847580107	7192	815415	SH	DEFINED	6
SPECTRALINK CORP	COM	847580107	2899	328647	SH	DEFINED	3
SPECTRUM BRANDS INC	COM	84762L105	634	49100	SH	DEFINED	20
SPECTRUM BRANDS INC	COM	84762L105	3019	233700	SH	DEFINED	21
SPECTRUM BRANDS INC	COM	84762L105	12727	985080	SH	DEFINED	6
SPECTRUM BRANDS INC	COM	84762L105	252	19500	SH	DEFINED	18
SPECTRUM CTL INC	COM	847615101	352	38000	SH	DEFINED	17
SPEEDWAY MOTORSPORTS INC	COM	847788106	551	14612	SH	DEFINED	19
SPEEDWAY MOTORSPORTS INC	COM	847788106	6110	161900	SH	DEFINED	6
SPEEDWAY MOTORSPORTS INC	COM	847788106	1832	48550	SH	DEFINED	3
SPEEDWAY MOTORSPORTS INC	COM	847788106	79	2089	SH	DEFINED	18
SPHERION CORP	COM	848420105	3620	396980	SH	DEFINED	3
SPIRIT FIN CORP	COM	848568309	2563	227612	SH	DEFINED	18
SPIRIT FIN CORP	COM	848568309	17564	1559895	SH	DEFINED	20
SPIRIT FIN CORP	COM	848568309	2341	207900	SH	DEFINED	3
SPIRIT FIN CORP	COM	848568309	40	3578	SH	DEFINED	19
SPRINT NEXTEL CORP	COM FON	852061100	258261	12919496	SH	DEFINED	21
SPRINT NEXTEL CORP	COM FON	852061100	874	43738	SH	DEFINED	17
SPRINT NEXTEL CORP	COM FON	852061100	5055	252867	SH	DEFINED	11
SPRINT NEXTEL CORP	COM FON	852061100	329	16479	SH	DEFINED	2
SPRINT NEXTEL CORP	COM FON	852061100	83727	4188464	SH	DEFINED	18
SPRINT NEXTEL CORP	COM FON	852061100	10929	546718	SH	DEFINED	3
SPRINT NEXTEL CORP	COM FON	852061100	179910	9000000	SH	DEFINED	13
SPRINT NEXTEL CORP	COM FON	852061100	293711	14692885	SH	DEFINED	10
SPRINT NEXTEL CORP	COM FON	852061100	3506	175411	SH	DEFINED	7
SPRINT NEXTEL CORP	COM FON	852061100	1079	53953	SH	DEFINED	5
SPRINT NEXTEL CORP	COM FON	852061100	2568507	128489600	SH	DEFINED	8
SPRINT NEXTEL CORP	COM FON	852061100	10814	540992	SH	DEFINED	19
SPRINT NEXTEL CORP	COM FON	852061100	51	2535	SH	DEFINED	4
SPRINT NEXTEL CORP	COM FON	852061100	86939	4349110	SH	DEFINED	20
SPRINT NEXTEL CORP	COM FON	852061100	6007	300465	SH	DEFINED	6
SPSS INC	COM	78462K102	6725	209240	SH	DEFINED	3
SPX CORP	COM	784635104	182	3252	SH	DEFINED	17
SPX CORP	COM	784635104	8504	152000	SH	DEFINED	18
SPX CORP	COM	784635104	40	715	SH	DEFINED	5
SPX CORP	COM	784635104	10350	184990	SH	DEFINED	6
SRA INTL INC	CL A	78464R105	11	400	SH	DEFINED	11
SRA INTL INC	CL A	78464R105	8338	307050	SH	DEFINED	1
SRA INTL INC	CL A	78464R105	14	525	SH	DEFINED	5
SSA GLOBAL TECHNOLOGIES INC	COM	78465P108	2070	106830	SH	DEFINED	3
ST JOE CO	COM	790148100	833	17900	SH	DEFINED	6
ST JOE CO	COM	790148100	1457	31300	SH	DEFINED	18
ST JOE CO	COM	790148100	797	17119	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	27	833	SH	DEFINED	21
ST JUDE MED INC	COM	790849103	5800	178890	SH	DEFINED	18
ST JUDE MED INC	COM	790849103	21423	661728	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	363	11200	SH	DEFINED	20
ST JUDE MED INC	COM	790849103	89	2735	SH	DEFINED	5
ST JUDE MED INC	COM	790849103	554	17100	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	2108	65012	SH	DEFINED	19

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

ST JUDE MED INC	COM	790849103	204	6300	SH	DEFINED	11
ST MARY LD & EXPL CO	COM	792228108	2	60	SH	DEFINED	18
ST MARY LD & EXPL CO	COM	792228108	1484	36863	SH	DEFINED	19
ST MARY LD & EXPL CO	COM	792228108	34555	858510	SH	DEFINED	3
ST MARY LD & EXPL CO	COM	792228108	612	15200	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	39	950	SH	DEFINED	20
ST PAUL TRAVELERS INC	COM	792860108	155327	3484227	SH	DEFINED	20
ST PAUL TRAVELERS INC	COM	792860108	6068	136119	SH	DEFINED	19
ST PAUL TRAVELERS INC	COM	792860108	98627	2212367	SH	DEFINED	10
ST PAUL TRAVELERS INC	COM	792860108	13004	291690	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	844538	18944325	SH	DEFINED	8
ST PAUL TRAVELERS INC	COM	792860108	203	4555	SH	DEFINED	2
ST PAUL TRAVELERS INC	COM	792860108	161	3605	SH	DEFINED	11
ST PAUL TRAVELERS INC	COM	792860108	65947	1479300	SH	DEFINED	21
ST PAUL TRAVELERS INC	COM	792860108	175886	3945412	SH	DEFINED	18
ST PAUL TRAVELERS INC	COM	792860108	12578	282140	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	577	12945	SH	DEFINED	17
ST PAUL TRAVELERS INC	COM	792860108	1005	22548	SH	DEFINED	5
ST PAUL TRAVELERS INC	COM	792860108	45330	1016833	SH	DEFINED	6
STAGE STORES INC	COM NEW	85254C305	25714	779206	SH	DEFINED	6
STAGE STORES INC	COM NEW	85254C305	4514	136800	SH	DEFINED	3
STANCORP FINL GROUP INC	COM	852891100	137	2700	SH	DEFINED	21
STANCORP FINL GROUP INC	COM	852891100	6781	133541	SH	DEFINED	1
STANCORP FINL GROUP INC	COM	852891100	14894	292550	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	338	6640	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	28051	1284970	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	118	5400	SH	DEFINED	21
STANDARD MICROSYSTEMS CORP	COM	853626109	24	1100	SH	DEFINED	6
STANDARD MICROSYSTEMS CORP	COM	853626109	19	880	SH	DEFINED	4
STANDARD MICROSYSTEMS CORP	COM	853626109	16434	752800	SH	DEFINED	20
STANDARD PAC CORP NEW	COM	85375C101	5928	230670	SH	DEFINED	6
STANDARD PAC CORP NEW	COM	85375C101	2	60	SH	DEFINED	18
STANDARD PAC CORP NEW	COM	85375C101	123	4800	SH	DEFINED	5
STANDARD PARKING CORP	COM	853790103	130	4800	SH	DEFINED	3
STANDEX INTL CORP	COM	854231107	6275	206740	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	3670	153100	SH	DEFINED	6
STANLEY WKS	COM	854616109	1603	33940	SH	DEFINED	6
STANLEY WKS	COM	854616109	603	12767	SH	DEFINED	19
STANLEY WKS	COM	854616109	388	8212	SH	DEFINED	17
STANLEY WKS	COM	854616109	9	200	SH	DEFINED	18
STANTEC INC	COM	85472N109	706	37200	SH	DEFINED	7
STAPLES INC	COM	855030102	8902	359368	SH	DEFINED	1
STAPLES INC	COM	855030102	395	16252	SH	DEFINED	2
STAPLES INC	COM	855030102	13	550	SH	DEFINED	11
STAPLES INC	COM	855030102	3193	131140	SH	DEFINED	19
STAPLES INC	COM	855030102	2617	107609	SH	DEFINED	17
STAPLES INC	COM	855030102	321	13183	SH	DEFINED	5
STAPLES INC	COM	855030102	350	14378	SH	DEFINED	18
STAPLES INC	COM	855030102	33059	1357661	SH	DEFINED	21
STAPLES INC	COM	855030102	7950	326500	SH	DEFINED	20
STARBUCKS CORP	COM	855244109	150	3970	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	68	1800	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	5220	138232	SH	DEFINED	19
STARBUCKS CORP	COM	855244109	12	309	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	1332	35274	SH	DEFINED	18
STARBUCKS CORP	COM	855244109	1467	38841	SH	DEFINED	5
STARTEK INC	COM	85569C107	1557	104150	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	2339	38763	SH	DEFINED	19
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	8	135	SH	DEFINED	7
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	154	2559	SH	DEFINED	18
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	1478	24509	SH	DEFINED	17
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	116	1923	SH	DEFINED	2

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

STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	108	1795	SH	DEFINED	5
STATE BANCORP INC N.Y	COM	855716106	0	7	SH	DEFINED	18
STATE STR CORP	COM	857477103	4253	73207	SH	DEFINED	19
STATE STR CORP	COM	857477103	70520	1213974	SH	DEFINED	20
STATE STR CORP	COM	857477103	144781	2492353	SH	DEFINED	18
STATE STR CORP	COM	857477103	41	704	SH	DEFINED	4
STATE STR CORP	COM	857477103	26285	452483	SH	DEFINED	1
STATE STR CORP	COM	857477103	21358	367674	SH	DEFINED	17
STATE STR CORP	COM	857477103	759	13066	SH	DEFINED	2
STATE STR CORP	COM	857477103	483	8314	SH	DEFINED	5
STATE STR CORP	COM	857477103	4980	85730	SH	DEFINED	21
STATE STR CORP	COM	857477103	116	2000	SH	DEFINED	11
STATION CASINOS INC	COM	857689103	16031	235466	SH	DEFINED	20
STATION CASINOS INC	COM	857689103	3079	45227	SH	DEFINED	18
STATION CASINOS INC	COM	857689103	79028	1160808	SH	DEFINED	21
STATOIL ASA	SPONSORED ADR	85771P102	86	3000	SH	DEFINED	17
STEAK N SHAKE CO	COM	857873103	313	20700	SH	DEFINED	18
STEAK N SHAKE CO	COM	857873103	3343	220800	SH	DEFINED	21
STEAK N SHAKE CO	COM	857873103	704	46500	SH	DEFINED	20
STEEL DYNAMICS INC	COM	858119100	927	14102	SH	DEFINED	19
STEEL DYNAMICS INC	COM	858119100	2557	38900	SH	DEFINED	20
STEEL DYNAMICS INC	COM	858119100	15784	240095	SH	DEFINED	3
STEEL DYNAMICS INC	COM	858119100	62	940	SH	DEFINED	18
STEELCASE INC	CL A	858155203	1230	74800	SH	DEFINED	20
STEELCASE INC	CL A	858155203	141	8590	SH	DEFINED	6
STEELCASE INC	CL A	858155203	6146	373600	SH	DEFINED	21
STEELCASE INC	CL A	858155203	12643	768580	SH	DEFINED	3
STEELCASE INC	CL A	858155203	725	44100	SH	DEFINED	19
STEELCASE INC	CL A	858155203	495	30100	SH	DEFINED	18
STEIN MART INC	COM	858375108	1	65	SH	DEFINED	18
STEINER LEISURE LTD	ORD	P8744Y102	4961	125500	SH	DEFINED	3
STEINWAY MUSICAL INSTRS INC	COM	858495104	7	300	SH	DEFINED	17
STEINWAY MUSICAL INSTRS INC	COM	858495104	1534	62570	SH	DEFINED	6
STERICYCLE INC	COM	858912108	104	1600	SH	DEFINED	11
STERICYCLE INC	COM	858912108	98	1500	SH	DEFINED	18
STERICYCLE INC	COM	858912108	39	600	SH	DEFINED	5
STERICYCLE INC	COM	858912108	125	1925	SH	DEFINED	7
STERICYCLE INC	COM	858912108	7380	113365	SH	DEFINED	17
STERIS CORP	COM	859152100	9075	396990	SH	DEFINED	2
STERIS CORP	COM	859152100	14033	613850	SH	DEFINED	3
STERIS CORP	COM	859152100	73	3200	SH	DEFINED	5
STERIS CORP	COM	859152100	174	7600	SH	DEFINED	11
STERIS CORP	COM	859152100	282	12315	SH	DEFINED	18
STERIS CORP	COM	859152100	143	6275	SH	DEFINED	21
STERLING BANCORP	COM	859158107	3	157	SH	DEFINED	18
STERLING BANCSHARES INC	COM	858907108	8699	463950	SH	DEFINED	3
STERLING BANCSHARES INC	COM	858907108	730	38954	SH	DEFINED	19
STERLING CONSTRUCTION CO INC	COM	859241101	502	18200	SH	DEFINED	3
STERLING CONSTRUCTION CO INC	COM	859241101	5	195	SH	DEFINED	5
STERLING FINL CORP	COM	859317109	775	35400	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	500	16400	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	79	2600	SH	DEFINED	5
STERLING FINL CORP WASH	COM	859319105	4594	150574	SH	DEFINED	6
STERLING FINL CORP WASH	COM	859319105	125	4100	SH	DEFINED	11
STEWART INFORMATION SVCS COR	COM	860372101	482	13276	SH	DEFINED	19
STEWART INFORMATION SVCS COR	COM	860372101	9963	274390	SH	DEFINED	6
STEWART INFORMATION SVCS COR	COM	860372101	12604	347130	SH	DEFINED	3
STILLWATER MNG CO	COM	86074Q102	3	214	SH	DEFINED	17
STMICROELECTRONICS N V	NY REGISTRY	861012102	1	66	SH	DEFINED	18
STMICROELECTRONICS N V	NY REGISTRY	861012102	10	600	SH	DEFINED	3
STOLT NIELSEN S A	SP ADR REG COM	861565109	1	40	SH	DEFINED	18
STOLT NIELSEN S A	SP ADR REG COM	861565109	106	4500	SH	DEFINED	20

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

STONE ENERGY CORP	COM	861642106	43831	941580	SH	DEFINED	6
STONE ENERGY CORP	COM	861642106	1491	32039	SH	DEFINED	2
STONERIDGE INC	COM	86183P102	28	3400	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	6690	478514	SH	DEFINED	5
STRATAGENE CORP	COM	86269H107	19	3079	SH	DEFINED	18
STRATEGIC DIAGNOSTICS INC	COM	862700101	5	1800	SH	DEFINED	5
STRATEGIC HOTELS & RESORTS I	COM	86272T106	854	41200	SH	DEFINED	19
STRATEGIC HOTELS & RESORTS I	COM	86272T106	1857	89550	SH	DEFINED	3
STRATEX NETWORKS INC	COM	86279T109	2795	824500	SH	DEFINED	3
STRATEX NETWORKS INC	COM	86279T109	10	2818	SH	DEFINED	17
STRATTEC SEC CORP	COM	863111100	3230	64850	SH	DEFINED	6
STREETTRACKS GOLD TR	GOLD SHS	863307104	63	1030	SH	DEFINED	7
STREETTRACKS GOLD TR	GOLD SHS	863307104	0	48750	SH	DEFINED	18
STREETTRACKS GOLD TR	GOLD SHS	863307104	0	490950	SH	DEFINED	20
STREETTRACKS GOLD TR	GOLD SHS	863307104	321	5240	SH	DEFINED	2
STREETTRACKS GOLD TR	GOLD SHS	863307104	532	8685	SH	DEFINED	17
STREETTRACKS SER TR	DJ WLSH REIT	86330E604	117	1540	SH	DEFINED	17
STRIDE RITE CORP	COM	863314100	700	53040	SH	DEFINED	3
STRIDE RITE CORP	COM	863314100	12	900	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	917	69500	SH	DEFINED	19
STRYKER CORP	COM	863667101	20362	483540	SH	DEFINED	18
STRYKER CORP	COM	863667101	344	8150	SH	DEFINED	17
STRYKER CORP	COM	863667101	876	20800	SH	DEFINED	2
STRYKER CORP	COM	863667101	2203	52313	SH	DEFINED	19
STRYKER CORP	COM	863667101	147	3500	SH	DEFINED	21
STRYKER CORP	COM	863667101	391	9280	SH	DEFINED	5
STRYKER CORP	COM	863667101	19806	470347	SH	DEFINED	1
STUDENT LN CORP	COM	863902102	6	30	SH	DEFINED	18
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUEZ	SPONSORED ADR	864686100	98	2345	SH	DEFINED	20
SUEZ	SPONSORED ADR	864686100	6	155	SH	DEFINED	18
SUEZ	SPONSORED ADR	864686100	1451	34765	SH	DEFINED	17
SUEZ	SPONSORED ADR	864686100	6110	146345	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	16	500	SH	DEFINED	5
SUMMA INDS	COM	86562T105	581	58971	SH	DEFINED	6
SUMMIT BANCSHARES INC TEX	COM	866011109	854	40000	SH	DEFINED	1
SUMMIT BK CORP GA	COM	866013105	960	62000	SH	DEFINED	1
SUN BANCORP INC	COM	86663B102	24	1463	SH	DEFINED	17
SUN COMMUNITIES INC	COM	866674104	455	14000	SH	DEFINED	18
SUN COMMUNITIES INC	COM	866674104	33	1000	SH	DEFINED	2
SUN HYDRAULICS CORP	COM	866942105	123	5900	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	122	3043	SH	DEFINED	18
SUN LIFE FINL INC	COM	866796105	25	624	SH	DEFINED	5
SUN LIFE FINL INC	COM	866796105	148	3700	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	23359	585735	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	2614	629968	SH	DEFINED	19
SUN MICROSYSTEMS INC	COM	866810104	769	185200	SH	DEFINED	21
SUN MICROSYSTEMS INC	COM	866810104	27	6400	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	12480	3007134	SH	DEFINED	20
SUN MICROSYSTEMS INC	COM	866810104	1727	416065	SH	DEFINED	18
SUN MICROSYSTEMS INC	COM	866810104	8	2000	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	61	14747	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	4545	1095223	SH	DEFINED	6
SUN MICROSYSTEMS INC	COM	866810104	17	4109	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	189	45697	SH	DEFINED	17
SUNCOR ENERGY INC	COM	867229106	147	1820	SH	DEFINED	3
SUNCOR ENERGY INC	COM	867229106	44224	544400	SH	DEFINED	7
SUNCOR ENERGY INC	COM	867229106	13	155	SH	DEFINED	11
SUNCOR ENERGY INC	COM	867229106	54693	675145	SH	DEFINED	20
SUNCOR ENERGY INC	COM	867229106	998	12325	SH	DEFINED	5
SUNCOR ENERGY INC	COM	867229106	31648	390667	SH	DEFINED	18
SUNCOR ENERGY INC	COM	867229106	95874	1183481	SH	DEFINED	21

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

SUNOCO INC	COM	86764P109	1675	24178	SH	DEFINED	19
SUNOCO INC	COM	86764P109	126	1820	SH	DEFINED	21
SUNOCO INC	COM	86764P109	307	4428	SH	DEFINED	17
SUNOCO INC	COM	86764P109	73	1050	SH	DEFINED	4
SUNOCO INC	COM	86764P109	61	868	SH	DEFINED	20
SUNOCO INC	COM	86764P109	69	1000	SH	DEFINED	2
SUNOCO INC	COM	86764P109	200	2880	SH	DEFINED	6
SUNOCO INC	COM	86764P109	16128	232756	SH	DEFINED	3
SUNOCO INC	COM	86764P109	181	2610	SH	DEFINED	18
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	2118	51850	SH	DEFINED	3
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	41	1000	SH	DEFINED	18
SUNOPTA INC	COM	8676EP108	25	2700	SH	DEFINED	5
SUNRISE SENIOR LIVING INC	COM	86768K106	2	55	SH	DEFINED	18
SUNRISE SENIOR LIVING INC	COM	86768K106	277	10000	SH	DEFINED	3
SUNRISE SENIOR LIVING INC	COM	86768K106	28	1000	SH	DEFINED	17
SUNSTONE HOTEL INVS INC NEW	COM	867892101	1078	37081	SH	DEFINED	19
SUNSTONE HOTEL INVS INC NEW	COM	867892101	16243	558933	SH	DEFINED	3
SUNSTONE HOTEL INVS INC NEW	COM	867892101	0	8	SH	DEFINED	18
SUNTERRA CORP	COM NEW	86787D208	1408	137480	SH	DEFINED	3
SUNTERRA CORP	COM NEW	86787D208	5	450	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	206	2700	SH	DEFINED	21
SUNTRUST BKS INC	COM	867914103	5021	65840	SH	DEFINED	19
SUNTRUST BKS INC	COM	867914103	667	8750	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	3957	51887	SH	DEFINED	20
SUNTRUST BKS INC	COM	867914103	1371	17984	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	212	2780	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	64	844	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	1391	18244	SH	DEFINED	18
SUNTRUST BKS INC	COM	867914103	492	6448	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	4754	62000	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	195	2566	SH	DEFINED	17
SUPERIOR ENERGY SVCS INC	COM	868157108	2696	79530	SH	DEFINED	3
SUPERIOR ESSEX INC	COM	86815V105	918	30685	SH	DEFINED	6
SUPERIOR ESSEX INC	COM	86815V105	4294	143457	SH	DEFINED	3
SUPERIOR INDS INTL INC	COM	868168105	109	5960	SH	DEFINED	5
SUPERIOR WELL SVCS INC	COM	86837X105	1597	64127	SH	DEFINED	18
SUPERIOR WELL SVCS INC	COM	86837X105	2036	81773	SH	DEFINED	20
SUPERTEL HOSPITALITY INC MD	COM	868526104	26	4000	SH	DEFINED	17
SUPERVALU INC	COM	868536103	24	766	SH	DEFINED	17
SUPERVALU INC	COM	868536103	529	17220	SH	DEFINED	18
SUPERVALU INC	COM	868536103	3115	101479	SH	DEFINED	6
SUPERVALU INC	COM	868536103	4	136	SH	DEFINED	2
SUPERVALU INC	COM	868536103	16	508	SH	DEFINED	5
SUPERVALU INC	COM	868536103	1141	37152	SH	DEFINED	19
SUPPORTSOFT INC	COM	868587106	33	8500	SH	DEFINED	6
SUPPORTSOFT INC	COM	868587106	4	900	SH	DEFINED	11
SUPREME INDS INC	CL A	868607102	998	139050	SH	DEFINED	6
SURMODICS INC	COM	868873100	36	1000	SH	DEFINED	18
SURMODICS INC	COM	868873100	16	450	SH	DEFINED	2
SUSQUEHANNA BANCSHARES INC P	COM	869099101	27	1125	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	10	420	SH	DEFINED	17
SUSQUEHANNA BANCSHARES INC P	COM	869099101	1130	47300	SH	DEFINED	3
SUSQUEHANNA BANCSHARES INC P	COM	869099101	14424	603508	SH	DEFINED	6
SUSQUEHANNA BANCSHARES INC P	COM	869099101	249	10399	SH	DEFINED	4
SUSSEX BANCORP	COM	869245100	463	31500	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q101	4514	99295	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	2	45	SH	DEFINED	18
SWIFT ENERGY CO	COM	870738101	24831	578399	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	803	18709	SH	DEFINED	19
SWIFT TRANSN CO	COM	870756103	25522	803586	SH	DEFINED	3
SWIFT TRANSN CO	COM	870756103	11932	375703	SH	DEFINED	6
SWISS HELVETIA FD INC	COM	870875101	77	4604	SH	DEFINED	18

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

SWISSCOM AG	SPONSORED ADR	871013108	4	111	SH	DEFINED	18
SWS GROUP INC	COM	78503N107	3570	148000	SH	DEFINED	6
SYBASE INC	COM	871130100	97	4992	SH	DEFINED	5
SYBASE INC	COM	871130100	11	580	SH	DEFINED	20
SYBASE INC	COM	871130100	113	5800	SH	DEFINED	11
SYBASE INC	COM	871130100	24392	1257313	SH	DEFINED	3
SYBASE INC	COM	871130100	31	1600	SH	DEFINED	18
SYBASE INC	COM	871130100	11	580	SH	DEFINED	19
SYCAMORE NETWORKS INC	COM	871206108	5543	1365375	SH	DEFINED	3
SYCAMORE NETWORKS INC	COM	871206108	14	3450	SH	DEFINED	5
SYKES ENTERPRISES INC	COM	871237103	6268	387850	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	5794	372858	SH	DEFINED	5
SYMANTEC CORP	COM	871503108	97550	6277340	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	8222	529100	SH	DEFINED	10
SYMANTEC CORP	COM	871503108	350	22498	SH	DEFINED	7
SYMANTEC CORP	COM	871503108	7077	455404	SH	DEFINED	4
SYMANTEC CORP	COM	871503108	31	2008	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	2947	189612	SH	DEFINED	19
SYMANTEC CORP	COM	871503108	45	2900	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	1536	98849	SH	DEFINED	20
SYMANTEC CORP	COM	871503108	350	22548	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	6072	390733	SH	DEFINED	18
SYMANTEC CORP	COM	871503108	4129	265708	SH	DEFINED	17
SYMANTEC CORP	COM	871503108	185	11900	SH	DEFINED	6
SYMANTEC CORP	COM	871503108	4800	15000	CALL	DEFINED	13
SYMBOL TECHNOLOGIES INC	COM	871508107	497	46048	SH	DEFINED	19
SYMBOL TECHNOLOGIES INC	COM	871508107	6	525	SH	DEFINED	2
SYMBOL TECHNOLOGIES INC	COM	871508107	47	4400	SH	DEFINED	5
SYMBOL TECHNOLOGIES INC	COM	871508107	2	143	SH	DEFINED	18
SYMBOL TECHNOLOGIES INC	COM	871508107	1	107	SH	DEFINED	17
SYNERON MEDICAL LTD	ORD SHS	M87245102	8609	412275	SH	DEFINED	6
SYNGENTA AG	SPONSORED ADR	87160A100	6	231	SH	DEFINED	18
SYNGENTA AG	SPONSORED ADR	87160A100	133	5005	SH	DEFINED	20
SYNGENTA AG	SPONSORED ADR	87160A100	14	528	SH	DEFINED	17
SYNNEX CORP	COM	87162W100	910	48000	SH	DEFINED	3
SYNNEX CORP	COM	87162W100	9554	503910	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	30	1600	SH	DEFINED	18
SYNOPSIS INC	COM	871607107	2165	115354	SH	DEFINED	23
SYNOPSIS INC	COM	871607107	1563	83250	SH	DEFINED	3
SYNOPSIS INC	COM	871607107	10701	570100	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	34	1805	SH	DEFINED	5
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	4	450	SH	DEFINED	5
SYNOVUS FINL CORP	COM	87161C105	1555	58066	SH	DEFINED	19
SYNOVUS FINL CORP	COM	87161C105	32	1192	SH	DEFINED	2
SYNOVUS FINL CORP	COM	87161C105	79	2950	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	2266	84630	SH	DEFINED	3
SYNOVUS FINL CORP	COM	87161C105	1487	55537	SH	DEFINED	18
SYNTROLEUM CORP	COM	871630109	47953	7900000	SH	DEFINED	13
SYPRIS SOLUTIONS INC	COM	871655106	9	1000	SH	DEFINED	5
SYSCO CORP	COM	871829107	26565	869271	SH	DEFINED	2
SYSCO CORP	COM	871829107	12113	396373	SH	DEFINED	20
SYSCO CORP	COM	871829107	3404	111402	SH	DEFINED	19
SYSCO CORP	COM	871829107	14995	492240	SH	DEFINED	1
SYSCO CORP	COM	871829107	43278	1416845	SH	DEFINED	17
SYSCO CORP	COM	871829107	14051	459775	SH	DEFINED	18
SYSCO CORP	COM	871829107	626	20500	SH	DEFINED	11
SYSCO CORP	COM	871829107	243	7953	SH	DEFINED	5
SYSTEMAX INC	COM	871851101	25	3250	SH	DEFINED	18
TAIWAN GREATER CHINA FD	SH BEN INT	874037104	7	1239	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	27	2995	SH	DEFINED	2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3414	371805	SH	DEFINED	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	78926	8597624	SH	DEFINED	20

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

TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	968	105466	SH	DEFINED	19
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	5854	637681	SH	DEFINED	21
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	849	92478	SH	DEFINED	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3672	399954	SH	DEFINED	22
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	144	15700	SH	DEFINED	5
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	163735	17836068	SH	DEFINED	18
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	6535	604000	SH	DEFINED	21
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	543	50200	SH	DEFINED	18
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	1343	124100	SH	DEFINED	20
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	55413	5198250	SH	DEFINED	8
TAL INTL GROUP INC	COM	874083108	385	15970	SH	DEFINED	3
TALBOTS INC	COM	874161102	542	29400	SH	DEFINED	17
TALBOTS INC	COM	874161102	8112	439700	SH	DEFINED	6
TALISMAN ENERGY INC	COM	87425E103	41	2321	SH	DEFINED	20
TALISMAN ENERGY INC	COM	87425E103	41	2321	SH	DEFINED	19
TALISMAN ENERGY INC	COM	87425E103	19728	1126280	SH	DEFINED	7
TALISMAN ENERGY INC	COM	87425E103	10	585	SH	DEFINED	11
TALISMAN ENERGY INC	COM	87425E103	9516	544410	SH	DEFINED	3
TALK AMERICA HLDGS INC	COM NEW	87426R202	11250	1817427	SH	DEFINED	6
TALK AMERICA HLDGS INC	COM NEW	87426R202	1	150	SH	DEFINED	2
TAM SA	SP ADR REP PFD	87484D103	158	5800	SH	DEFINED	20
TAM SA	SP ADR REP PFD	87484D103	22070	811404	SH	DEFINED	22
TANGER FACTORY OUTLET CTRS I	COM	875465106	95	3000	SH	DEFINED	1
TANGER FACTORY OUTLET CTRS I	COM	875465106	514	15872	SH	DEFINED	19
TANGER FACTORY OUTLET CTRS I	COM	875465106	29	900	SH	DEFINED	11
TANGER FACTORY OUTLET CTRS I	COM	875465106	6598	203825	SH	DEFINED	3
TANOX INC	COM	87588Q109	22	1600	SH	DEFINED	2
TANOX INC	COM	87588Q109	4163	301020	SH	DEFINED	21
TANOX INC	COM	87588Q109	785	56770	SH	DEFINED	19
TANOX INC	COM	87588Q109	841	60800	SH	DEFINED	20
TANOX INC	COM	87588Q109	856	61865	SH	DEFINED	18
TARGET CORP	COM	87612E106	38511	788036	SH	DEFINED	21
TARGET CORP	COM	87612E106	37512	767592	SH	DEFINED	6
TARGET CORP	COM	87612E106	33856	692783	SH	DEFINED	2
TARGET CORP	COM	87612E106	3665	75000	SH	DEFINED	7
TARGET CORP	COM	87612E106	714	14620	SH	DEFINED	11
TARGET CORP	COM	87612E106	16844	344675	SH	DEFINED	17
TARGET CORP	COM	87612E106	44958	919952	SH	DEFINED	18
TARGET CORP	COM	87612E106	7599	155491	SH	DEFINED	1
TARGET CORP	COM	87612E106	6111	125045	SH	DEFINED	5
TARGET CORP	COM	87612E106	19631	401699	SH	DEFINED	3
TARGET CORP	COM	87612E106	7631	156155	SH	DEFINED	19
TARGET CORP	COM	87612E106	35	712	SH	DEFINED	4
TARGET CORP	COM	87612E106	15340	313884	SH	DEFINED	20
TARRAGON CORP	COM	876287103	30	2136	SH	DEFINED	17
TASTY BAKING CO	COM	876553306	38	4000	SH	DEFINED	17
TATA MTRS LTD	SPONSORED ADR	876568502	6	350	SH	DEFINED	2
TATA MTRS LTD	SPONSORED ADR	876568502	252	14600	SH	DEFINED	18
TATA MTRS LTD	SPONSORED ADR	876568502	2275	131900	SH	DEFINED	3
TATA MTRS LTD	SPONSORED ADR	876568502	1725	100000	SH	DEFINED	20
TAUBMAN CTRS INC	COM	876664103	42	1023	SH	DEFINED	19
TAUBMAN CTRS INC	COM	876664103	21818	533441	SH	DEFINED	3
TAUBMAN CTRS INC	COM	876664103	119	2900	SH	DEFINED	18
TAUBMAN CTRS INC	COM	876664103	213	5200	SH	DEFINED	20
TAYLOR CAP GROUP INC	COM	876851106	3079	75435	SH	DEFINED	6
TAYLOR CAP GROUP INC	COM	876851106	1613	39520	SH	DEFINED	3
TCF FINL CORP	COM	872275102	5155	194910	SH	DEFINED	6
TCF FINL CORP	COM	872275102	4	150	SH	DEFINED	18
TCF FINL CORP	COM	872275102	6973	263736	SH	DEFINED	1
TCF FINL CORP	COM	872275102	7062	267013	SH	DEFINED	2
TCF FINL CORP	COM	872275102	118	4450	SH	DEFINED	5
TCF FINL CORP	COM	872275102	26	1000	SH	DEFINED	17

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

TCW STRATEGIC INCOME FUND IN	COM	872340104	7	1530	SH	DEFINED	18
TD AMERITRADE HLDG CORP	COM	87236Y108	15	1000	SH	DEFINED	1
TD AMERITRADE HLDG CORP	COM	87236Y108	74050	5000000	SH	DEFINED	13
TD AMERITRADE HLDG CORP	COM	87236Y108	1	85	SH	DEFINED	18
TD AMERITRADE HLDG CORP	COM	87236Y108	3	175	SH	DEFINED	2
TD AMERITRADE HLDG CORP	COM	87236Y108	22	1506	SH	DEFINED	5
TD BANKNORTH INC	COM	87235A101	2536	86833	SH	DEFINED	1
TD BANKNORTH INC	COM	87235A101	35	1174	SH	DEFINED	6
TD BANKNORTH INC	COM	87235A101	307	10414	SH	DEFINED	5
TD BANKNORTH INC	COM	87235A101	1169	39700	SH	DEFINED	17
TD BANKNORTH INC	COM	87235A101	14	490	SH	DEFINED	2
TD BANKNORTH INC	COM	87235A101	114	3884	SH	DEFINED	11
TEAM INC	COM	878155100	58	2300	SH	DEFINED	3
TECH DATA CORP	COM	878237106	2	50	SH	DEFINED	17
TECH DATA CORP	COM	878237106	146	3800	SH	DEFINED	6
TECH DATA CORP	COM	878237106	438	11429	SH	DEFINED	5
TECH DATA CORP	COM	878237106	3569	93164	SH	DEFINED	20
TECH DATA CORP	COM	878237106	2988	78007	SH	DEFINED	18
TECHNE CORP	COM	878377100	30076	590643	SH	DEFINED	3
TECHNE CORP	COM	878377100	532	10450	SH	DEFINED	20
TECHNE CORP	COM	878377100	715	14042	SH	DEFINED	19
TECHNICAL OLYMPIC USA INC	COM	878483106	6958	484527	SH	DEFINED	3
TECHNIP NEW	SPONSORED ADR	878546209	2	28	SH	DEFINED	18
TECHNIP NEW	SPONSORED ADR	878546209	1374	25115	SH	DEFINED	17
TECHNIP NEW	SPONSORED ADR	878546209	29671	549598	SH	DEFINED	6
TECHNITROL INC	COM	878555101	109	4700	SH	DEFINED	5
TECHNITROL INC	COM	878555101	28	1200	SH	DEFINED	18
TECHNITROL INC	COM	878555101	13776	595086	SH	DEFINED	3
TECHNOLOGY SOLUTIONS CO	COM NEW	87872T207	0	1	SH	DEFINED	18
TECHTEAM GLOBAL INC	COM	878311109	9	1000	SH	DEFINED	18
TECO ENERGY INC	COM	872375100	563	37693	SH	DEFINED	19
TECO ENERGY INC	COM	872375100	824	55160	SH	DEFINED	17
TECO ENERGY INC	COM	872375100	19005	1272080	SH	DEFINED	6
TECO ENERGY INC	COM	872375100	17	1130	SH	DEFINED	2
TECO ENERGY INC	COM	872375100	5548	371375	SH	DEFINED	3
TECUMSEH PRODS CO	CL B	878895101	14	900	SH	DEFINED	18
TECUMSEH PRODS CO	CL A	878895200	678	35300	SH	DEFINED	21
TECUMSEH PRODS CO	CL A	878895200	52	2700	SH	DEFINED	18
TECUMSEH PRODS CO	CL B	878895101	571	36000	SH	DEFINED	21
TEJON RANCH CO DEL	COM	879080109	41	1000	SH	DEFINED	18
TEKELEC	COM	879101103	5967	483179	SH	DEFINED	3
TEKTRONIX INC	COM	879131100	1581	53751	SH	DEFINED	2
TEKTRONIX INC	COM	879131100	7647	259911	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	35	1200	SH	DEFINED	5
TEKTRONIX INC	COM	879131100	434	14746	SH	DEFINED	19
TEKTRONIX INC	COM	879131100	8308	282399	SH	DEFINED	20
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	1209	94815	SH	DEFINED	22
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	3546	305700	SH	DEFINED	3
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	12	600	SH	DEFINED	11
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	10	525	SH	DEFINED	5
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	18	900	SH	DEFINED	17
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	10	500	SH	DEFINED	2
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	0	14	SH	DEFINED	18
TELECOM HLDERS TR	DEPOSITRY RCPT	87927P200	0	639400	SH	DEFINED	18
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	1	30	SH	DEFINED	17
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	38	1356	SH	DEFINED	21
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	1	44	SH	DEFINED	18
TELECOMUNICACOES DE SAO PAUL	SPON ADR PFD	87929A102	7	350	SH	DEFINED	5
TELEDYNE TECHNOLOGIES INC	COM	879360105	6207	189480	SH	DEFINED	3
TELEDYNE TECHNOLOGIES INC	COM	879360105	2	68	SH	DEFINED	5
TELEFLEX INC	COM	879369106	459	8500	SH	DEFINED	6
TELEFLEX INC	COM	879369106	19	354	SH	DEFINED	18

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

TELEFLEX INC	COM	879369106	164	3044	SH	DEFINED	21
TELEFLEX INC	COM	879369106	54	1000	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	1840	36991	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	25499	512653	SH	DEFINED	18
TELEFONICA S A	SPONSORED ADR	879382208	52	1052	SH	DEFINED	21
TELEFONICA S A	SPONSORED ADR	879382208	1221	24551	SH	DEFINED	20
TELEFONICA S A	SPONSORED ADR	879382208	946	19013	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	6402	128695	SH	DEFINED	17
TELEFONICA S A	SPONSORED ADR	879382208	141	2843	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	181	8705	SH	DEFINED	18
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	130	6232	SH	DEFINED	17
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	7241	347600	SH	DEFINED	3
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	241	11560	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	9	450	SH	DEFINED	11
TELENOR ASA	SPONSORED ADR	87944W105	22	600	SH	DEFINED	17
TELENOR ASA	SPONSORED ADR	87944W105	73	2003	SH	DEFINED	18
TELENOR ASA	SPONSORED ADR	87944W105	74	2030	SH	DEFINED	20
TELEPHONE & DATA SYS INC	SPL COM	879433860	197	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	1035	25000	SH	DEFINED	20
TELEPHONE & DATA SYS INC	COM	879433100	96	2325	SH	DEFINED	21
TELEPHONE & DATA SYS INC	COM	879433100	120	2900	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	210	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	145	3501	SH	DEFINED	18
TELEPHONE & DATA SYS INC	SPL COM	879433860	63	1625	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	67	1625	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	74	1900	SH	DEFINED	6
TELEPHONE & DATA SYS INC	SPL COM	879433860	972	25000	SH	DEFINED	20
TELEPHONE & DATA SYS INC	SPL COM	879433860	90	2325	SH	DEFINED	21
TELEPHONE & DATA SYS INC	SPL COM	879433860	4	107	SH	DEFINED	11
TELEPHONE & DATA SYS INC	SPL COM	879433860	136	3500	SH	DEFINED	18
TELETECH HOLDINGS INC	COM	879939106	13	1050	SH	DEFINED	5
TELETECH HOLDINGS INC	COM	879939106	2131	168350	SH	DEFINED	3
TELLABS INC	COM	879664100	3679	276434	SH	DEFINED	20
TELLABS INC	COM	879664100	11	800	SH	DEFINED	18
TELLABS INC	COM	879664100	91	6845	SH	DEFINED	5
TELLABS INC	COM	879664100	5392	405090	SH	DEFINED	6
TELLABS INC	COM	879664100	1074	80706	SH	DEFINED	19
TELLABS INC	COM	879664100	367	27547	SH	DEFINED	17
TELSTRA CORP LTD	SPON ADR FINAL	87969N204	1	102	SH	DEFINED	18
TELSTRA CORP LTD	SPON ADR FINAL	87969N204	40	2950	SH	DEFINED	21
TELUS CORP	NON-VTG SHS	87971M202	128	3148	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	206	4800	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	1840	42915	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	6612	154230	SH	DEFINED	3
TEMPLE INLAND INC	COM	879868107	12	290	SH	DEFINED	20
TEMPLE INLAND INC	COM	879868107	852	19879	SH	DEFINED	19
TEMPLETON DRAGON FD INC	COM	88018T101	2	78	SH	DEFINED	18
TEMPLETON EMERG MKTS INCOME	COM	880192109	23	1919	SH	DEFINED	18
TEMPLETON EMERGING MKTS FD I	COM	880191101	19	1053	SH	DEFINED	18
TEMPLETON GLOBAL INCOME FD	COM	880198106	39	4566	SH	DEFINED	18
TEMPUR PEDIC INTL INC	COM	88023U101	21	1585	SH	DEFINED	5
TEMPUR PEDIC INTL INC	COM	88023U101	4235	313500	SH	DEFINED	21
TEMPUR PEDIC INTL INC	COM	88023U101	37181	2752065	SH	DEFINED	6
TEMPUR PEDIC INTL INC	COM	88023U101	900	66600	SH	DEFINED	20
TEMPUR PEDIC INTL INC	COM	88023U101	2	140	SH	DEFINED	7
TEMPUR PEDIC INTL INC	COM	88023U101	359	26600	SH	DEFINED	18
TEMPUR PEDIC INTL INC	COM	88023U101	5	400	SH	DEFINED	17
TENARIS S A	SPONSORED ADR	88031M109	97	2400	SH	DEFINED	11
TENARIS S A	SPONSORED ADR	88031M109	1557	38465	SH	DEFINED	22
TENARIS S A	SPONSORED ADR	88031M109	13754	339700	SH	DEFINED	3
TENET HEALTHCARE CORP	COM	88033G100	600	85948	SH	DEFINED	19
TENET HEALTHCARE CORP	COM	88033G100	92	13119	SH	DEFINED	20

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

TENET HEALTHCARE CORP	COM	88033G100	2	242	SH	DEFINED	17
TENET HEALTHCARE CORP	COM	88033G100	6824	977668	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	10	1406	SH	DEFINED	18
TENET HEALTHCARE CORP	COM	88033G100	16	2352	SH	DEFINED	21
TENET HEALTHCARE CORP	COM	88033G100	31	4500	SH	DEFINED	5
TENNANT CO	COM	880345103	6837	135980	SH	DEFINED	3
TENNECO INC	COM	880349105	3	120	SH	DEFINED	11
TENNECO INC	COM	880349105	1376	52941	SH	DEFINED	3
TENNECO INC	COM	880349105	1	40	SH	DEFINED	18
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1476	41875	SH	DEFINED	18
TERADYNE INC	COM	880770102	490	35148	SH	DEFINED	19
TERADYNE INC	COM	880770102	245	17600	SH	DEFINED	21
TERADYNE INC	COM	880770102	51790	3717869	SH	DEFINED	20
TERADYNE INC	COM	880770102	5069	363900	SH	DEFINED	18
TERADYNE INC	COM	880770102	46	3300	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	22	220	SH	DEFINED	2
TEREX CORP NEW	COM	880779103	44046	446265	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	250	2531	SH	DEFINED	21
TEREX CORP NEW	COM	880779103	13	132	SH	DEFINED	18
TERNIUM SA	SPON ADR	880890108	12462	515600	SH	DEFINED	3
TERRA INDS INC	COM	880915103	0	12	SH	DEFINED	11
TESCO CORP	COM	88157K101	48	2330	SH	DEFINED	18
TESORO CORP	COM	881609101	27105	364517	SH	DEFINED	3
TESORO CORP	COM	881609101	156	2100	SH	DEFINED	22
TESORO CORP	COM	881609101	108	1450	SH	DEFINED	20
TESSCO TECHNOLOGIES INC	COM	872386107	1562	77874	SH	DEFINED	6
TESSERA TECHNOLOGIES INC	COM	88164L100	6264	227773	SH	DEFINED	21
TESSERA TECHNOLOGIES INC	COM	88164L100	542	19700	SH	DEFINED	18
TESSERA TECHNOLOGIES INC	COM	88164L100	1304	47400	SH	DEFINED	20
TETRA TECH INC NEW	COM	88162G103	18	1000	SH	DEFINED	11
TETRA TECH INC NEW	COM	88162G103	2149	121150	SH	DEFINED	3
TETRA TECH INC NEW	COM	88162G103	71	4000	SH	DEFINED	18
TEVA PHARMACEUTICAL FIN II L	DBCV 0.250% 2/0	88164RAB3	1519562	14825000	PRN	DEFINED	21
TEVA PHARMACEUTICAL FIN II L	DBCV 0.250% 2/0	88164RAB3	194750	1900000	PRN	DEFINED	20
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	50632	1602785	SH	DEFINED	20
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	29379	930000	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	54777	1733997	SH	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1227	38844	SH	DEFINED	22
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	60110	1902829	SH	DEFINED	21
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	23	736	SH	DEFINED	11
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	166	5237	SH	DEFINED	17
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	9785	309742	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	41	1302	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1408	44560	SH	DEFINED	5
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	5480	235190	SH	DEFINED	3
TEXAS INDS INC	COM	882491103	11	200	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	159	5309	SH	DEFINED	1
TEXAS INSTRS INC	COM	882508104	715	23600	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	43207	1426453	SH	DEFINED	21
TEXAS INSTRS INC	COM	882508104	14548	481395	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	1438	47461	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	955251	31536833	SH	DEFINED	18
TEXAS INSTRS INC	COM	882508104	9693	320000	SH	DEFINED	19
TEXAS INSTRS INC	COM	882508104	15294	504907	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	6058	200000	SH	DEFINED	8
TEXAS INSTRS INC	COM	882508104	567	18710	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	339908	11221805	SH	DEFINED	20
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	11361	300543	SH	DEFINED	1
TEXAS ROADHOUSE INC	CL A	882681109	62	4600	SH	DEFINED	5
TEXAS ROADHOUSE INC	CL A	882681109	127	9415	SH	DEFINED	21
TEXAS ROADHOUSE INC	CL A	882681109	7	520	SH	DEFINED	18
TEXAS UTD BANCSHARES INC	COM	882838105	28	1000	SH	DEFINED	11

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

TEXAS UTD BANCSHARES INC	COM		882838105	59	2100	SH	DEFINED	6
TEXTRON INC	COM		883203101	38138	413730	SH	DEFINED	20
TEXTRON INC	COM		883203101	50449	547285	SH	DEFINED	18
TEXTRON INC	COM		883203101	914	9916	SH	DEFINED	5
TEXTRON INC	COM		883203101	119620	1297682	SH	DEFINED	21
TEXTRON INC	COM		883203101	44884	486919	SH	DEFINED	6
TEXTRON INC	COM		883203101	18	200	SH	DEFINED	2
TEXTRON INC	COM		883203101	1296	14062	SH	DEFINED	17
TEXTRON INC	COM		883203101	2160	23431	SH	DEFINED	19
THE BANK HOLDINGS INC	COM		88331E104	119	6300	SH	DEFINED	1
THERMO ELECTRON CORP	COM		883556102	284	7830	SH	DEFINED	6
THERMO ELECTRON CORP	COM		883556102	187	5164	SH	DEFINED	18
THERMO ELECTRON CORP	COM		883556102	16	450	SH	DEFINED	5
THERMO ELECTRON CORP	COM		883556102	82	2265	SH	DEFINED	21
THERMO ELECTRON CORP	COM		883556102	1189	32800	SH	DEFINED	20
THERMO ELECTRON CORP	COM		883556102	1089	30037	SH	DEFINED	19
THERMO ELECTRON CORP	COM		883556102	59	1635	SH	DEFINED	2
THESTREET COM	COM		88368Q103	551	43000	SH	DEFINED	3
THOMAS & BETTS CORP	COM		884315102	26	500	SH	DEFINED	11
THOMAS & BETTS CORP	COM		884315102	25	491	SH	DEFINED	20
THOMAS & BETTS CORP	COM		884315102	25	491	SH	DEFINED	19
THOMAS & BETTS CORP	COM		884315102	24939	486138	SH	DEFINED	3
THOMSON CORP	COM		884903105	12792	330767	SH	DEFINED	7
THOR INDS INC	COM		885160101	401	8273	SH	DEFINED	18
THOR INDS INC	COM		885160101	2641	54500	SH	DEFINED	3
THOR INDS INC	COM		885160101	153	3156	SH	DEFINED	21
THORATEC CORP	COM NEW		885175307	29	2100	SH	DEFINED	2
THORNBURG MTG INC	COM		885218107	2064	74060	SH	DEFINED	2
THQ INC	COM NEW		872443403	43	2000	SH	DEFINED	18
THRESHOLD PHARMACEUTICAL INC	COM		885807107	0	67	SH	DEFINED	18
TIBCO SOFTWARE INC	COM		88632Q103	6741	956100	SH	DEFINED	21
TIBCO SOFTWARE INC	COM		88632Q103	529	74980	SH	DEFINED	18
TIBCO SOFTWARE INC	COM		88632Q103	1316	186736	SH	DEFINED	20
TIDEWATER INC	COM		886423102	6357	129200	SH	DEFINED	22
TIDEWATER INC	COM		886423102	9	175	SH	DEFINED	17
TIDEWATER INC	COM		886423102	26757	543830	SH	DEFINED	6
TIDEWATER INC	COM		886423102	30	600	SH	DEFINED	5
TIDEWATER INC	COM		886423102	27994	568978	SH	DEFINED	3
TIERONE CORP	COM		88650R108	81	2400	SH	DEFINED	5
TIERONE CORP	COM		88650R108	888	26310	SH	DEFINED	19
TIERONE CORP	COM		88650R108	4469	132330	SH	DEFINED	3
TIFFANY & CO NEW	COM		886547108	14600	442157	SH	DEFINED	6
TIFFANY & CO NEW	COM		886547108	52	1575	SH	DEFINED	11
TIFFANY & CO NEW	COM		886547108	838	25378	SH	DEFINED	19
TIFFANY & CO NEW	COM		886547108	1916	58714	SH	DEFINED	17
TIFFANY & CO NEW	COM		886547108	95	2892	SH	DEFINED	21
TIFFANY & CO NEW	COM		886547108	364	11013	SH	DEFINED	18
TIM HORTONS INC	COM		88706M103	477	18500	SH	DEFINED	7
TIM PARTICIPACOE S A	SPONS ADR PFD		88706P106	18020	654100	SH	DEFINED	3
TIM PARTICIPACOE S A	SPONS ADR PFD		88706P106	44982	1632734	SH	DEFINED	22
TIM PARTICIPACOE S A	SPONS ADR PFD		88706P106	382	13855	SH	DEFINED	20
TIMBERLAND BANCORP INC	COM		887098101	1343	43030	SH	DEFINED	6
TIMBERLAND CO	CL A		887100105	5632	215777	SH	DEFINED	20
TIMBERLAND CO	CL A		887100105	5955	228178	SH	DEFINED	18
TIMBERLAND CO	CL A		887100105	73	2800	SH	DEFINED	2
TIMBERLAND CO	CL A		887100105	9092	348360	SH	DEFINED	3
TIMBERLAND CO	CL A		887100105	26054	998230	SH	DEFINED	6
TIMBERLAND CO	CL A		887100105	5	200	SH	DEFINED	17
TIME WARNER INC	COM		887317105	8186	475040	SH	DEFINED	17
TIME WARNER INC	COM		887317105	863910	49936991	SH	DEFINED	20
TIME WARNER INC	COM		887317105	6145	355215	SH	DEFINED	7
TIME WARNER INC	COM		887317105	735	42500	SH	DEFINED	11

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

TIME WARNER INC	COM	887317105	108921	6296021	SH	DEFINED	10
TIME WARNER INC	COM	887317105	892145	51569055	SH	DEFINED	8
TIME WARNER INC	COM	887317105	143273	8281694	SH	DEFINED	21
TIME WARNER INC	COM	887317105	1748	101060	SH	DEFINED	5
TIME WARNER INC	COM	887317105	8584	496186	SH	DEFINED	2
TIME WARNER INC	COM	887317105	645	37300	SH	DEFINED	6
TIME WARNER INC	COM	887317105	14070	813300	SH	DEFINED	3
TIME WARNER INC	COM	887317105	1018809	58890720	SH	DEFINED	18
TIME WARNER INC	COM	887317105	15055	870212	SH	DEFINED	19
TIME WARNER INC	COM	887317105	3800	10000	CALL	DEFINED	13
TIME WARNER TELECOM INC	CL A	887319101	743	50042	SH	DEFINED	19
TIME WARNER TELECOM INC	CL A	887319101	16113	1085025	SH	DEFINED	3
TIME WARNER TELECOM INC	CL A	887319101	122	8200	SH	DEFINED	18
TIME WARNER TELECOM INC	CL A	887319101	1475	99300	SH	DEFINED	21
TIME WARNER TELECOM INC	CL A	887319101	925	62300	SH	DEFINED	20
TIMKEN CO	COM	887389104	10354	308980	SH	DEFINED	3
TIMKEN CO	COM	887389104	10115	301839	SH	DEFINED	18
TIMKEN CO	COM	887389104	17596	525110	SH	DEFINED	6
TIMKEN CO	COM	887389104	302	9000	SH	DEFINED	21
TIMKEN CO	COM	887389104	13	400	SH	DEFINED	2
TIMKEN CO	COM	887389104	325	9700	SH	DEFINED	22
TIMKEN CO	COM	887389104	9133	272546	SH	DEFINED	20
TJX COS INC NEW	COM	872540109	1883	82383	SH	DEFINED	19
TJX COS INC NEW	COM	872540109	267	11700	SH	DEFINED	6
TJX COS INC NEW	COM	872540109	69	3014	SH	DEFINED	5
TJX COS INC NEW	COM	872540109	1	50	SH	DEFINED	1
TJX COS INC NEW	COM	872540109	14402	630000	SH	DEFINED	8
TJX COS INC NEW	COM	872540109	1407	61560	SH	DEFINED	3
TJX COS INC NEW	COM	872540109	30	1310	SH	DEFINED	21
TJX COS INC NEW	COM	872540109	106	4625	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	93	4047	SH	DEFINED	17
TJX COS INC NEW	NOTE	2/1 872540AL3	500624	6250000	PRN	DEFINED	20
TJX COS INC NEW	COM	872540109	467	20410	SH	DEFINED	18
TLC VISION CORP	COM	872549100	71	15575	SH	DEFINED	6
TODCO	CL A	88889T107	16209	396800	SH	DEFINED	3
TODCO	CL A	88889T107	2333	57100	SH	DEFINED	20
TODCO	CL A	88889T107	4	107	SH	DEFINED	11
TOFUTTI BRANDS INC	COM	88906B105	1	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	37227	1455890	SH	DEFINED	20
TOLL BROTHERS INC	COM	889478103	1749	68414	SH	DEFINED	18
TOLL BROTHERS INC	COM	889478103	59	2312	SH	DEFINED	5
TOLL BROTHERS INC	COM	889478103	44121	1725500	SH	DEFINED	21
TOMKINS PLC	SPONSORED ADR	890030208	1060	49200	SH	DEFINED	20
TOMKINS PLC	SPONSORED ADR	890030208	106	4900	SH	DEFINED	2
TOMKINS PLC	SPONSORED ADR	890030208	154	7130	SH	DEFINED	7
TOMKINS PLC	SPONSORED ADR	890030208	20316	942736	SH	DEFINED	18
TOMPKINSTRUSTCO INC	COM	890110109	1931	44900	SH	DEFINED	20
TOMPKINSTRUSTCO INC	COM	890110109	1484	34504	SH	DEFINED	18
TOO INC	COM	890333107	749	19500	SH	DEFINED	19
TOO INC	COM	890333107	14598	380258	SH	DEFINED	3
TOOTSIE ROLL INDS INC	COM	890516107	186	6390	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	18	618	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	23	795	SH	DEFINED	17
TOOTSIE ROLL INDS INC	COM	890516107	36	1232	SH	DEFINED	18
TOPPS INC	COM	890786106	41	5000	SH	DEFINED	5
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	4	500	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	9436	155410	SH	DEFINED	6
TORCHMARK CORP	COM	891027104	1	24	SH	DEFINED	18
TORCHMARK CORP	COM	891027104	1100	18108	SH	DEFINED	19
TOREADOR RES CORP	COM	891050106	34	1200	SH	DEFINED	18
TORO CO	COM	891092108	301	6440	SH	DEFINED	3
TORO CO	COM	891092108	431	9237	SH	DEFINED	18

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

TORO CO	COM	891092108	37	800	SH	DEFINED	17
TORONTO DOMINION BK ONT	COM NEW	891160509	44	867	SH	DEFINED	18
TORONTO DOMINION BK ONT	COM NEW	891160509	2465	48555	SH	DEFINED	23
TORONTO DOMINION BK ONT	COM NEW	891160509	15	286	SH	DEFINED	5
TORONTO DOMINION BK ONT	COM NEW	891160509	4668	91950	SH	DEFINED	22
TORONTO DOMINION BK ONT	COM NEW	891160509	45	881	SH	DEFINED	21
TORONTO DOMINION BK ONT	COM NEW	891160509	72296	1418495	SH	DEFINED	7
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	29	1000	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	144	2192	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	5	80	SH	DEFINED	7
TOTAL S A	SPONSORED ADR	89151E109	116212	1773680	SH	DEFINED	20
TOTAL S A	SPONSORED ADR	89151E109	2423	36976	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	8225	125541	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	88521	1351047	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	212101	3237190	SH	DEFINED	21
TOTAL S A	SPONSORED ADR	89151E109	4683	71463	SH	DEFINED	17
TOTAL SYS SVCS INC	COM	891906109	38	2000	SH	DEFINED	5
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	214	2046	SH	DEFINED	17
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	117	1123	SH	DEFINED	18
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	119	1139	SH	DEFINED	21
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	42	400	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	38	360	SH	DEFINED	7
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	162	1550	SH	DEFINED	2
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	617	5897	SH	DEFINED	5
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	28565	273110	SH	DEFINED	6
TRACTOR SUPPLY CO	COM	892356106	66	1193	SH	DEFINED	5
TRADESTATION GROUP INC	COM	89267P105	6892	543950	SH	DEFINED	3
TRADESTATION GROUP INC	COM	89267P105	1	47	SH	DEFINED	18
TRAFFIX INC	COM	892721101	5	1000	SH	DEFINED	18
TRAMMELL CROW CO	COM	89288R106	142	4041	SH	DEFINED	5
TRAMMELL CROW CO	COM	89288R106	1632	46390	SH	DEFINED	19
TRAMMELL CROW CO	COM	89288R106	11187	318091	SH	DEFINED	3
TRANS WORLD ENTMT CORP	COM	89336Q100	21	2912	SH	DEFINED	5
TRANS WORLD ENTMT CORP	COM	89336Q100	37	5100	SH	DEFINED	6
TRANSACTION SYS ARCHITECTS	COM	893416107	18583	445733	SH	DEFINED	3
TRANSACTION SYS ARCHITECTS	COM	893416107	810	19439	SH	DEFINED	19
TRANSALTA CORP	COM	89346D107	7613	367155	SH	DEFINED	7
TRANSATLANTIC HLDGS INC	COM	893521104	5195	92929	SH	DEFINED	17
TRANSATLANTIC HLDGS INC	COM	893521104	157	2812	SH	DEFINED	11
TRANSATLANTIC HLDGS INC	COM	893521104	134	2400	SH	DEFINED	6
TRANSATLANTIC HLDGS INC	COM	893521104	54	971	SH	DEFINED	1
TRANSCANADA CORP	COM	89353D107	17913	625474	SH	DEFINED	7
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	4	315	SH	DEFINED	17
TRANSDIGM GROUP INC	COM	893641100	2524	105400	SH	DEFINED	20
TRANSMONTAIGNE INC	COM	893934109	8227	733920	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	70	866	SH	DEFINED	5
TRANSOCEAN INC	ORD	G90078109	398	4954	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	17604	219182	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	4007	49890	SH	DEFINED	11
TRANSOCEAN INC	ORD	G90078109	2565	31940	SH	DEFINED	3
TRANSOCEAN INC	ORD	G90078109	424	5273	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	4719	58752	SH	DEFINED	19
TRANSOCEAN INC	ORD	G90078109	4819	60000	SH	DEFINED	8
TRANSOCEAN INC	ORD	G90078109	48	600	SH	DEFINED	4
TRAVELERS PPTY CAS CORP NEW	NT CV JR 2032	89420G307	39	1600	SH	DEFINED	14
TRC COS INC	COM	872625108	1090	103550	SH	DEFINED	21
TRC COS INC	COM	872625108	33	3150	SH	DEFINED	18
TREEHOUSE FOODS INC	COM	89469A104	101	4216	SH	DEFINED	17
TREEHOUSE FOODS INC	COM	89469A104	68	2831	SH	DEFINED	20
TREND MICRO INC	SPONS ADR NEW	89486M206	19271	568455	SH	DEFINED	18
TREND MICRO INC	SPONS ADR NEW	89486M206	1027	30300	SH	DEFINED	20
TRI CONTL CORP	COM	895436103	64	3310	SH	DEFINED	18

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

TRIAD GTY INC	COM	895925105	17880	365789	SH	DEFINED	6
TRIAD GTY INC	COM	895925105	9503	194424	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	10505	214916	SH	DEFINED	20
TRIAD HOSPITALS INC	COM	89579K109	3	69	SH	DEFINED	2
TRIAD HOSPITALS INC	COM	89579K109	594	15000	SH	DEFINED	17
TRIAD HOSPITALS INC	COM	89579K109	550	13900	SH	DEFINED	22
TRIAD HOSPITALS INC	COM	89579K109	626	15810	SH	DEFINED	3
TRIAD HOSPITALS INC	COM	89579K109	4671	118008	SH	DEFINED	23
TRIAD HOSPITALS INC	COM	89579K109	590	14900	SH	DEFINED	18
TRIAD HOSPITALS INC	COM	89579K109	7992	201930	SH	DEFINED	6
TRIARC COS INC	CL B SER 1	895927309	115	7330	SH	DEFINED	5
TRIBUNE CO NEW	COM	896047107	1415	43631	SH	DEFINED	17
TRIBUNE CO NEW	COM	896047107	324	10000	SH	DEFINED	4
TRIBUNE CO NEW	COM	896047107	211	6500	SH	DEFINED	1
TRIBUNE CO NEW	COM	896047107	1044	32207	SH	DEFINED	18
TRIBUNE CO NEW	COM	896047107	349	10764	SH	DEFINED	11
TRIBUNE CO NEW	COM	896047107	438	13520	SH	DEFINED	6
TRIBUNE CO NEW	COM	896047107	79	2440	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	1194	36804	SH	DEFINED	19
TRIBUNE CO NEW	SB DB EXCH2%29	896047305	695	10000	PRN	DEFINED	14
TRICO BANCSHARES	COM	896095106	1601	58471	SH	DEFINED	6
TRICO BANCSHARES	COM	896095106	33	1200	SH	DEFINED	3
TRICO MARINE SERVICES INC	COM NEW	896106200	3722	109470	SH	DEFINED	3
TRICO MARINE SERVICES INC	COM NEW	896106200	989	29100	SH	DEFINED	19
TRIDENT MICROSYSTEMS INC	COM	895919108	0	22	SH	DEFINED	18
TRIDENT MICROSYSTEMS INC	COM	895919108	1403	73900	SH	DEFINED	20
TRIMBLE NAVIGATION LTD	COM	896239100	36	810	SH	DEFINED	18
TRIMBLE NAVIGATION LTD	COM	896239100	2165	48500	SH	DEFINED	3
TRIMBLE NAVIGATION LTD	COM	896239100	36	800	SH	DEFINED	19
TRIMBLE NAVIGATION LTD	COM	896239100	13	300	SH	DEFINED	2
TRIMBLE NAVIGATION LTD	COM	896239100	2103	47100	SH	DEFINED	20
TRINITY BIOTECH PLC	SPON ADR NEW	896438306	19	2500	SH	DEFINED	5
TRINITY INDS INC	COM	896522109	1573	38948	SH	DEFINED	19
TRINITY INDS INC	COM	896522109	7508	185850	SH	DEFINED	22
TRINITY INDS INC	COM	896522109	255	6300	SH	DEFINED	6
TRINITY INDS INC	COM	896522109	13707	339285	SH	DEFINED	3
TRIPATH IMAGING INC	COM	896942109	1133	171120	SH	DEFINED	3
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1758	394130	SH	DEFINED	3
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1338	299900	SH	DEFINED	19
TRIUMPH GROUP INC NEW	COM	896818101	86	1800	SH	DEFINED	5
TRIZEC PROPERTIES INC	COM	89687P107	4790	167244	SH	DEFINED	17
TRIZETO GROUP INC	COM	896882107	191	12900	SH	DEFINED	3
TRONOX INC	COM CL B	897051207	922	70026	SH	DEFINED	6
TRONOX INC	COM CL B	897051207	110	8354	SH	DEFINED	23
TRONOX INC	COM CL B	897051207	1	66	SH	DEFINED	11
TRONOX INC	COM CL B	897051207	4	295	SH	DEFINED	17
TRONOX INC	COM CL B	897051207	21	1610	SH	DEFINED	2
TRONOX INC	COM CL B	897051207	72	5494	SH	DEFINED	18
TRONOX INC	COM CL B	897051207	3	193	SH	DEFINED	20
TRONOX INC	COM CL B	897051207	229	17420	SH	DEFINED	22
TRONOX INC	COM CL B	897051207	46	3530	SH	DEFINED	3
TRONOX INC	COM CL B	897051207	1	90	SH	DEFINED	5
TRUMP ENTMT RESORTS INC	COM	89816T103	1	40	SH	DEFINED	18
TRUSTCO BK CORP N Y	COM	898349105	2450	222300	SH	DEFINED	6
TRUSTCO BK CORP N Y	COM	898349105	6	550	SH	DEFINED	17
TRUSTMARK CORP	COM	898402102	37093	1197702	SH	DEFINED	6
TRUSTREET PPTYS INC	COM	898404108	70	5300	SH	DEFINED	2
TRUSTREET PPTYS INC	PFD CV A	898404207	1	42	SH	DEFINED	18
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	14130	517970	SH	DEFINED	6
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	4168	152786	SH	DEFINED	3
TSR INC	COM	872885108	303	70140	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	7115	491734	SH	DEFINED	3

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

TTM TECHNOLOGIES INC	COM	87305R109	1052	72700	SH	DEFINED	19
TUESDAY MORNING CORP	COM NEW	899035505	9744	741000	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	2794	141900	SH	DEFINED	20
TUPPERWARE BRANDS CORP	COM	899896104	390	19800	SH	DEFINED	17
TUPPERWARE BRANDS CORP	COM	899896104	32874	1669580	SH	DEFINED	6
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	2	200	SH	DEFINED	18
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	132	11147	SH	DEFINED	5
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	404	34039	SH	DEFINED	22
TUT SYSTEMS	COM	901103101	3	1412	SH	DEFINED	20
TXU CORP	COM	873168108	108	1800	SH	DEFINED	17
TXU CORP	COM	873168108	83	1382	SH	DEFINED	11
TXU CORP	COM	873168108	481	8045	SH	DEFINED	18
TXU CORP	COM	873168108	31353	524381	SH	DEFINED	3
TXU CORP	COM	873168108	5004	83695	SH	DEFINED	19
TXU CORP	COM	873168108	12562	210110	SH	DEFINED	20
TXU CORP	COM	873168108	24	400	SH	DEFINED	2
TXU CORP	COM	873168108	1321	22100	SH	DEFINED	6
TXU CORP	COM	873168108	3540	59200	SH	DEFINED	22
TYCO INTL LTD NEW	COM	902124106	19774	719037	SH	DEFINED	4
TYCO INTL LTD NEW	COM	902124106	625778	22755571	SH	DEFINED	20
TYCO INTL LTD NEW	COM	902124106	820201	29825486	SH	DEFINED	18
TYCO INTL LTD NEW	COM	902124106	2798	101757	SH	DEFINED	3
TYCO INTL LTD NEW	COM	902124106	341	12400	SH	DEFINED	6
TYCO INTL LTD NEW	COM	902124106	4760	173083	SH	DEFINED	5
TYCO INTL LTD NEW	COM	902124106	286275	10410000	SH	DEFINED	10
TYCO INTL LTD NEW	COM	902124106	879	31972	SH	DEFINED	11
TYCO INTL LTD NEW	COM	902124106	10259	373053	SH	DEFINED	19
TYCO INTL LTD NEW	COM	902124106	523	19025	SH	DEFINED	7
TYCO INTL LTD NEW	COM	902124106	2152676	78279123	SH	DEFINED	8
TYCO INTL LTD NEW	COM	902124106	37010	1345832	SH	DEFINED	21
TYCO INTL LTD NEW	COM	902124106	288750	10500000	SH	DEFINED	13
TYSON FOODS INC	CL A	902494103	185	12430	SH	DEFINED	6
TYSON FOODS INC	CL A	902494103	40	2700	SH	DEFINED	17
TYSON FOODS INC	CL A	902494103	674	45374	SH	DEFINED	19
TYSON FOODS INC	CL A	902494103	5	363	SH	DEFINED	18
U S AIRWAYS GROUP INC	COM	90341W108	950	18800	SH	DEFINED	3
U S AIRWAYS GROUP INC	COM	90341W108	1479	29260	SH	DEFINED	5
U S CONCRETE INC	COM	90333L102	1032	93400	SH	DEFINED	20
U S CONCRETE INC	COM	90333L102	29	2595	SH	DEFINED	18
U S CONCRETE INC	COM	90333L102	509	46100	SH	DEFINED	3
U S G CORP	COM NEW	903293405	14	190	SH	DEFINED	2
U S G CORP	COM NEW	903293405	49812	683011	SH	DEFINED	3
U S G CORP	COM NEW	903293405	5	72	SH	DEFINED	11
U S PHYSICAL THERAPY INC	COM	90337L108	14	925	SH	DEFINED	5
U S XPRESS ENTERPRISES INC	CL A	90338N103	7412	274330	SH	DEFINED	3
UAL CORP	COM NEW	902549807	3	112	SH	DEFINED	17
UAP HLDG CORP	COM	903441103	1530	70150	SH	DEFINED	3
UAP HLDG CORP	COM	903441103	26445	1212500	SH	DEFINED	8
UBS AG	NAMEN AKT	H8920M855	414	3770	SH	DEFINED	5
UBS AG	NAMEN AKT	H8920M855	1911	17420	SH	DEFINED	3
UBS AG	NAMEN AKT	H8920M855	21	195	SH	DEFINED	11
UCBH HOLDINGS INC	COM	90262T308	10115	611560	SH	DEFINED	18
UCBH HOLDINGS INC	COM	90262T308	11552	698400	SH	DEFINED	20
UGI CORP NEW	COM	902681105	852	34600	SH	DEFINED	18
UGI CORP NEW	COM	902681105	203	8265	SH	DEFINED	21
UGI CORP NEW	COM	902681105	44	1800	SH	DEFINED	17
UGI CORP NEW	COM	902681105	0	2	SH	DEFINED	7
UIL HLDG CORP	COM	902748102	128	2275	SH	DEFINED	11
UIL HLDG CORP	COM	902748102	56	1000	SH	DEFINED	17
UIL HLDG CORP	COM	902748102	1419	25200	SH	DEFINED	3
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	2046	106800	SH	DEFINED	20
ULTRA PETROLEUM CORP	COM	903914109	18	300	SH	DEFINED	2

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

ULTRA PETROLEUM CORP	COM	903914109	2406	40600	SH	DEFINED	20
ULTRA PETROLEUM CORP	COM	903914109	7	120	SH	DEFINED	5
ULTRAPAR PARTICIPACOES S A	SP ADR REP PFD	90400P101	8	500	SH	DEFINED	20
ULTRAPAR PARTICIPACOES S A	SP ADR REP PFD	90400P101	3308	210317	SH	DEFINED	22
UMB FINL CORP	COM	902788108	22	660	SH	DEFINED	2
UMB FINL CORP	COM	902788108	3131	93904	SH	DEFINED	6
UMB FINL CORP	COM	902788108	227	6800	SH	DEFINED	5
UMPQUA HLDGS CORP	COM	904214103	3731	145450	SH	DEFINED	3
UMPQUA HLDGS CORP	COM	904214103	7617	296977	SH	DEFINED	18
UMPQUA HLDGS CORP	COM	904214103	510	19870	SH	DEFINED	19
UMPQUA HLDGS CORP	COM	904214103	7574	295295	SH	DEFINED	20
UNDER ARMOUR INC	CL A	904311107	42	980	SH	DEFINED	5
UNDER ARMOUR INC	CL A	904311107	77	1800	SH	DEFINED	11
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	1168	17600	SH	DEFINED	22
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	25394	382500	SH	DEFINED	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	242	3645	SH	DEFINED	6
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	517	7790	SH	DEFINED	20
UNICO AMERN CORP	COM	904607108	617	57818	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	2080	60300	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	2394	69400	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	1548	68650	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	23	1000	SH	DEFINED	2
UNILEVER N V	N Y SHS NEW	904784709	135	6003	SH	DEFINED	18
UNILEVER N V	N Y SHS NEW	904784709	224	9939	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	220	9750	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	342	15151	SH	DEFINED	21
UNILEVER N V	N Y SHS NEW	904784709	1460	64761	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	1498	66454	SH	DEFINED	19
UNILEVER PLC	SPON ADR NEW	904767704	9	405	SH	DEFINED	17
UNILEVER PLC	SPON ADR NEW	904767704	85	3789	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	5794	257043	SH	DEFINED	21
UNILEVER PLC	SPON ADR NEW	904767704	240225	10657738	SH	DEFINED	18
UNILEVER PLC	SPON ADR NEW	904767704	106506	4725193	SH	DEFINED	20
UNION PAC CORP	COM	907818108	2107	22665	SH	DEFINED	18
UNION PAC CORP	COM	907818108	2653	28540	SH	DEFINED	3
UNION PAC CORP	COM	907818108	186	2000	SH	DEFINED	11
UNION PAC CORP	COM	907818108	5703	61352	SH	DEFINED	6
UNION PAC CORP	COM	907818108	2586	27815	SH	DEFINED	2
UNION PAC CORP	COM	907818108	521	5600	SH	DEFINED	5
UNION PAC CORP	COM	907818108	302	3266	SH	DEFINED	1
UNION PAC CORP	COM	907818108	1330	14299	SH	DEFINED	17
UNION PAC CORP	COM	907818108	4503	48441	SH	DEFINED	19
UNIONBANCAL CORP	COM	908906100	174	2700	SH	DEFINED	18
UNISOURCE ENERGY CORP	COM	909205106	11926	382864	SH	DEFINED	3
UNISYS CORP	COM	909214108	326	51918	SH	DEFINED	17
UNISYS CORP	COM	909214108	387	61665	SH	DEFINED	19
UNISYS CORP	COM	909214108	0	1	SH	DEFINED	18
UNISYS CORP	COM	909214108	662	105436	SH	DEFINED	20
UNIT CORP	COM	909218109	91	1600	SH	DEFINED	20
UNIT CORP	COM	909218109	71	1250	SH	DEFINED	17
UNIT CORP	COM	909218109	634	11150	SH	DEFINED	22
UNIT CORP	COM	909218109	41259	725247	SH	DEFINED	3
UNITED AUTO GROUP INC	COM	909440109	24537	1149260	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	70	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	10967	299413	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	18	500	SH	DEFINED	11
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	717	23570	SH	DEFINED	3
UNITED CMNTY FINL CORP OHIO	COM	909839102	5561	463457	SH	DEFINED	6
UNITED DOMINION REALTY TR IN	COM	910197102	700	25000	SH	DEFINED	20
UNITED DOMINION REALTY TR IN	COM	910197102	2014	71893	SH	DEFINED	17
UNITED DOMINION REALTY TR IN	COM	910197102	101	3589	SH	DEFINED	18
UNITED DOMINION REALTY TR IN	COM	910197102	66	2349	SH	DEFINED	11

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

UNITED DOMINION REALTY TR IN	COM	910197102	241	8600	SH	DEFINED	2
UNITED FINL CORP MINN	COM	909919102	625	28948	SH	DEFINED	1
UNITED FIRE & CAS CO	COM	910331107	5056	167796	SH	DEFINED	6
UNITED FIRE & CAS CO	COM	910331107	1	40	SH	DEFINED	18
UNITED INDL CORP	COM	910671106	4162	91970	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	287	6340	SH	DEFINED	3
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	438	141785	SH	DEFINED	17
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	18618	6048372	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	511	164335	SH	DEFINED	22
UNITED NAT FOODS INC	COM	911163103	17	500	SH	DEFINED	17
UNITED NAT FOODS INC	COM	911163103	94	2843	SH	DEFINED	5
UNITED NAT FOODS INC	COM	911163103	343	10398	SH	DEFINED	18
UNITED NAT FOODS INC	COM	911163103	7	200	SH	DEFINED	11
UNITED NAT FOODS INC	COM	911163103	101	3050	SH	DEFINED	2
UNITED NAT FOODS INC	COM	911163103	4087	123773	SH	DEFINED	21
UNITED NAT FOODS INC	COM	911163103	796	24100	SH	DEFINED	20
UNITED ONLINE INC	COM	911268100	12	1000	SH	DEFINED	18
UNITED ONLINE INC	COM	911268100	2	180	SH	DEFINED	17
UNITED ONLINE INC	COM	911268100	33749	2812421	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	951	79290	SH	DEFINED	19
UNITED ONLINE INC	COM	911268100	3	250	SH	DEFINED	2
UNITED ONLINE INC	COM	911268100	7330	610870	SH	DEFINED	3
UNITED PANAM FINANCIAL CP	COM	911301109	605	19900	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	172735	2098081	SH	DEFINED	20
UNITED PARCEL SERVICE INC	CL B	911312106	391	4754	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	6960	84543	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	935	11351	SH	DEFINED	21
UNITED PARCEL SERVICE INC	CL B	911312106	8426	102345	SH	DEFINED	17
UNITED PARCEL SERVICE INC	CL B	911312106	1729	21000	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	279	3389	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	16481	200179	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	16507	200493	SH	DEFINED	19
UNITED PARCEL SERVICE INC	CL B	911312106	95059	1154611	SH	DEFINED	18
UNITED PARCEL SERVICE INC	CL B	911312106	3	40	SH	DEFINED	7
UNITED RENTALS INC	COM	911363109	6369	199170	SH	DEFINED	3
UNITED RENTALS INC	COM	911363109	470	14700	SH	DEFINED	20
UNITED RENTALS INC	COM	911363109	633	19800	SH	DEFINED	22
UNITED RETAIL GROUP INC	COM	911380103	1578	101730	SH	DEFINED	3
UNITED SEC BANCSHARES INC	SHS	911459105	1778	60109	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	436	7200	SH	DEFINED	3
UNITED STATES CELLULAR CORP	COM	911684108	133	2190	SH	DEFINED	6
UNITED STATES LIME & MINERAL	COM	911922102	99	3000	SH	DEFINED	17
UNITED STATES STL CORP NEW	COM	912909108	212582	3031685	SH	DEFINED	8
UNITED STATES STL CORP NEW	COM	912909108	1643	23433	SH	DEFINED	19
UNITED STATES STL CORP NEW	COM	912909108	13	190	SH	DEFINED	17
UNITED STATES STL CORP NEW	COM	912909108	2	25	SH	DEFINED	18
UNITED STATES STL CORP NEW	COM	912909108	27	386	SH	DEFINED	2
UNITED STATES STL CORP NEW	COM	912909108	441756	6300000	SH	DEFINED	13
UNITED STATES STL CORP NEW	COM	912909108	8765	125000	SH	DEFINED	10
UNITED STATIONERS INC	COM	913004107	7889	159953	SH	DEFINED	18
UNITED STATIONERS INC	COM	913004107	5	100	SH	DEFINED	5
UNITED STATIONERS INC	COM	913004107	7906	160291	SH	DEFINED	20
UNITED SURGICAL PARTNERS INT	COM	913016309	1	28	SH	DEFINED	18
UNITED SURGICAL PARTNERS INT	COM	913016309	1890	62850	SH	DEFINED	20
UNITED TECHNOLOGIES CORP	COM	913017109	11445	180454	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	212298	3347494	SH	DEFINED	20
UNITED TECHNOLOGIES CORP	COM	913017109	11819	186357	SH	DEFINED	19
UNITED TECHNOLOGIES CORP	COM	913017109	2548	40175	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	75089	1184000	SH	DEFINED	21
UNITED TECHNOLOGIES CORP	COM	913017109	20054	316207	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	21285	335617	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	50153	790806	SH	DEFINED	6

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

UNITED TECHNOLOGIES CORP	COM	913017109	71429	1127219	SH	DEFINED	17
UNITED TECHNOLOGIES CORP	COM	913017109	8663	136599	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	9646	152090	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	176959	2790271	SH	DEFINED	18
UNITED UTILS PLC	SPONSORED ADR	91311Q105	4	150	SH	DEFINED	18
UNITED UTILS PLC	SPONSORED ADR	91311Q105	5	200	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	10906	243541	SH	DEFINED	19
UNITEDHEALTH GROUP INC	COM	91324P102	17791	397300	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	1883978	42071873	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	7863	175600	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	273	6094	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	11128	248507	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	988569	22076138	SH	DEFINED	18
UNITEDHEALTH GROUP INC	COM	91324P102	900	20100	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	948103	21172462	SH	DEFINED	20
UNITEDHEALTH GROUP INC	COM	91324P102	7521	167089	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	114270	2551814	SH	DEFINED	21
UNITEDHEALTH GROUP INC	COM	91324P102	27584	615985	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	2494	55700	SH	DEFINED	22
UNITEDHEALTH GROUP INC	COM	91324P102	1352	30183	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	102	2285	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	216341	4831200	SH	DEFINED	10
UNITRIN INC	COM	913275103	70	1600	SH	DEFINED	18
UNITRIN INC	COM	913275103	5221	119770	SH	DEFINED	6
UNIVERSAL AMERN FINL CORP	COM	913377107	833	63360	SH	DEFINED	20
UNIVERSAL AMERN FINL CORP	COM	913377107	330	25100	SH	DEFINED	18
UNIVERSAL AMERN FINL CORP	COM	913377107	3917	297900	SH	DEFINED	21
UNIVERSAL CORP VA	COM	913456109	19	500	SH	DEFINED	17
UNIVERSAL CORP VA	COM	913456109	21542	578780	SH	DEFINED	6
UNIVERSAL DISPLAY CORP	COM	91347P105	13	1000	SH	DEFINED	18
UNIVERSAL ELECTRS INC	COM	913483103	1925	108700	SH	DEFINED	20
UNIVERSAL FST PRODS INC	COM	913543104	6959	110928	SH	DEFINED	6
UNIVERSAL FST PRODS INC	COM	913543104	2396	38190	SH	DEFINED	3
UNIVERSAL FST PRODS INC	COM	913543104	204	3250	SH	DEFINED	5
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	2	61	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	341	6791	SH	DEFINED	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	804	16000	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	111	2200	SH	DEFINED	11
UNIVEST CORP PA	COM	915271100	2647	95831	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	282	8430	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	1350	40288	SH	DEFINED	19
UNIVISION COMMUNICATIONS INC	CL A	914906102	360	10748	SH	DEFINED	5
UNIVISION COMMUNICATIONS INC	CL A	914906102	37	1102	SH	DEFINED	21
UNIVISION COMMUNICATIONS INC	CL A	914906102	184	5500	SH	DEFINED	18
UNIVISION COMMUNICATIONS INC	CL A	914906102	1944	58025	SH	DEFINED	1
UNUMPROVIDENT CORP	COM	91529Y106	144	7942	SH	DEFINED	5
UNUMPROVIDENT CORP	COM	91529Y106	479	26399	SH	DEFINED	6
UNUMPROVIDENT CORP	COM	91529Y106	8	415	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	48	2667	SH	DEFINED	20
UNUMPROVIDENT CORP	COM	91529Y106	965	53250	SH	DEFINED	19
UPM KYMMENE CORP	SPONSORED ADR	915436109	17603	837325	SH	DEFINED	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	140	6500	SH	DEFINED	2
UPM KYMMENE CORP	SPONSORED ADR	915436109	3	130	SH	DEFINED	18
UPM KYMMENE CORP	SPONSORED ADR	915436109	863	40495	SH	DEFINED	17
URBAN OUTFITTERS INC	COM	917047102	6028	344668	SH	DEFINED	21
URBAN OUTFITTERS INC	COM	917047102	7230	413400	SH	DEFINED	20
URBAN OUTFITTERS INC	COM	917047102	18105	1035180	SH	DEFINED	8
URBAN OUTFITTERS INC	COM	917047102	477	27298	SH	DEFINED	18
URS CORP NEW	COM	903236107	28	655	SH	DEFINED	18
US BANCORP DEL	COM NEW	902973304	62699	2030424	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	438	14195	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	26334	852780	SH	DEFINED	2

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

US BANCORP DEL	COM NEW	902973304	36522	1184063	SH	DEFINED	17
US BANCORP DEL	COM NEW	902973304	11578	374939	SH	DEFINED	20
US BANCORP DEL	COM NEW	902973304	12	400	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	9914	321042	SH	DEFINED	19
US BANCORP DEL	COM NEW	902973304	531	17125	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	5235	169519	SH	DEFINED	5
US BANCORP DEL	COM NEW	902973304	8033	260151	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	3357	108718	SH	DEFINED	18
USA TRUCK INC	COM	902925106	3299	185130	SH	DEFINED	3
USEC INC	COM	90333E108	2	200	SH	DEFINED	17
USI HLDGS CORP	COM	90333H101	18	1375	SH	DEFINED	5
UST INC	COM	902911106	21	460	SH	DEFINED	6
UST INC	COM	902911106	1314	29079	SH	DEFINED	19
UST INC	COM	902911106	2260	50000	SH	DEFINED	17
UST INC	COM	902911106	40	875	SH	DEFINED	5
UST INC	COM	902911106	193	4276	SH	DEFINED	18
UST INC	COM	902911106	43	960	SH	DEFINED	2
UTI WORLDWIDE INC	ORD	G87210103	10	400	SH	DEFINED	11
UTI WORLDWIDE INC	ORD	G87210103	2121	84050	SH	DEFINED	1
UTSTARCOM INC	NOTE 0.875% 3/0	918076AB6	0	8700000	PRN	DEFINED	20
V F CORP	COM	918204108	348	5122	SH	DEFINED	18
V F CORP	COM	918204108	1074	15818	SH	DEFINED	19
V F CORP	COM	918204108	2438	35890	SH	DEFINED	11
V F CORP	COM	918204108	117	1725	SH	DEFINED	2
V F CORP	COM	918204108	3766	55450	SH	DEFINED	3
V F CORP	COM	918204108	671	9880	SH	DEFINED	6
VA SOFTWARE CORP	COM	91819B105	21	5500	SH	DEFINED	3
VAIL RESORTS INC	COM	91879Q109	1	26	SH	DEFINED	18
VALASSIS COMMUNICATIONS INC	COM	918866104	5	200	SH	DEFINED	17
VALASSIS COMMUNICATIONS INC	COM	918866104	2871	121700	SH	DEFINED	6
VALEANT PHARMACEUTICALS INTL	COM	91911X104	237	14000	SH	DEFINED	21
VALEANT PHARMACEUTICALS INTL	COM	91911X104	6942	410310	SH	DEFINED	18
VALEANT PHARMACEUTICALS INTL	COM	91911X104	67815	4008000	SH	DEFINED	20
VALERO ENERGY CORP NEW	COM	91913Y100	2159	32457	SH	DEFINED	23
VALERO ENERGY CORP NEW	COM	91913Y100	194	2914	SH	DEFINED	20
VALERO ENERGY CORP NEW	COM	91913Y100	136	2050	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM	91913Y100	607	9131	SH	DEFINED	18
VALERO ENERGY CORP NEW	COM	91913Y100	7401	111262	SH	DEFINED	19
VALERO ENERGY CORP NEW	COM	91913Y100	40929	615291	SH	DEFINED	3
VALERO ENERGY CORP NEW	COM	91913Y100	868	13050	SH	DEFINED	22
VALERO ENERGY CORP NEW	COM	91913Y100	13161	197865	SH	DEFINED	17
VALERO ENERGY CORP NEW	COM	91913Y100	53	800	SH	DEFINED	11
VALERO L P	COM UT LTD PRT	91913W104	55	1114	SH	DEFINED	18
VALLEY NATL BANCORP	COM	919794107	133	5155	SH	DEFINED	5
VALMONT INDS INC	COM	920253101	37	800	SH	DEFINED	2
VALMONT INDS INC	COM	920253101	1627	34990	SH	DEFINED	3
VALOR COMMUNICATIONS GROUP I	COM	920255106	3	300	SH	DEFINED	17
VALOR COMMUNICATIONS GROUP I	COM	920255106	1570	137100	SH	DEFINED	3
VALSPAR CORP	COM	920355104	15	580	SH	DEFINED	19
VALSPAR CORP	COM	920355104	8445	319750	SH	DEFINED	3
VALSPAR CORP	COM	920355104	5988	226720	SH	DEFINED	21
VALSPAR CORP	COM	920355104	777	29429	SH	DEFINED	18
VALSPAR CORP	COM	920355104	580	21950	SH	DEFINED	22
VALSPAR CORP	COM	920355104	1233	46680	SH	DEFINED	20
VALSPAR CORP	COM	920355104	8287	313800	SH	DEFINED	2
VALUECLICK INC	COM	92046N102	766	49900	SH	DEFINED	20
VALUECLICK INC	COM	92046N102	3771	245700	SH	DEFINED	21
VALUECLICK INC	COM	92046N102	305	19900	SH	DEFINED	18
VAN KAMPEN CALIF VALUE MUN I	COM	92112B107	0	718	SH	DEFINED	18
VAN KAMPEN HIGH INCOME TR II	SH BEN INT	920913100	4	970	SH	DEFINED	18
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	0	1000	SH	DEFINED	18
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	0	1	SH	DEFINED	18

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

VAN KAMPEN PA VALUE MUN INCO	COM		92112T108	0	1503	SH	DEFINED	18
VAN KAMPEN TR INVT GRADE MUN	COM		920929106	0	1667	SH	DEFINED	18
VAN KAMPEN TR INVT GRADE N Y	COM		920931102	0	936	SH	DEFINED	18
VANGUARD INDEX FDS	SML CP G VIPER		922908595	0	2400	SH	DEFINED	18
VANGUARD INDEX FDS	STK MRK VIPERS		922908769	0	35465	SH	DEFINED	18
VARIAN INC	COM		922206107	25	600	SH	DEFINED	2
VARIAN INC	COM		922206107	8	200	SH	DEFINED	18
VARIAN INC	COM		922206107	13	302	SH	DEFINED	17
VARIAN MED SYS INC	COM		92220P105	167	3520	SH	DEFINED	2
VARIAN MED SYS INC	COM		92220P105	756	15975	SH	DEFINED	5
VARIAN MED SYS INC	COM		92220P105	90	1908	SH	DEFINED	17
VARIAN MED SYS INC	COM		92220P105	22217	466450	SH	DEFINED	1
VARIAN MED SYS INC	COM		92220P105	105	2218	SH	DEFINED	21
VARIAN MED SYS INC	COM		92220P105	105	2208	SH	DEFINED	18
VARIAN SEMICONDUCTOR EQUIPMN	COM		922207105	10	300	SH	DEFINED	18
VARIAN SEMICONDUCTOR EQUIPMN	COM		922207105	27	825	SH	DEFINED	5
VASOGEN INC	COM		92232F103	0	1000	SH	DEFINED	7
VCA ANTECH INC	COM		918194101	67	2090	SH	DEFINED	18
VCA ANTECH INC	COM		918194101	4636	145200	SH	DEFINED	20
VECTOR GROUP LTD	COM		92240M108	6	397	SH	DEFINED	1
VECTREN CORP	COM		92240G101	190	6982	SH	DEFINED	2
VECTREN CORP	COM		92240G101	74	2700	SH	DEFINED	18
VECTREN CORP	COM		92240G101	19409	712250	SH	DEFINED	6
VEECO INSTRS INC DEL	COM		922417100	18201	763450	SH	DEFINED	3
VENTANA MED SYS INC	COM		92276H106	2722	57700	SH	DEFINED	20
VENTANA MED SYS INC	COM		92276H106	24	510	SH	DEFINED	18
VENTAS INC	COM		92276F100	47	1400	SH	DEFINED	4
VENTAS INC	COM		92276F100	14	400	SH	DEFINED	2
VEOLIA ENVIRONNEMENT	SPONSORED ADR		92334N103	0	5	SH	DEFINED	18
VEOLIA ENVIRONNEMENT	SPONSORED ADR		92334N103	528	10205	SH	DEFINED	11
VERIFONE HLDGS INC	COM		92342Y109	32	1039	SH	DEFINED	18
VERISIGN INC	COM		92343E102	91225	3937218	SH	DEFINED	20
VERISIGN INC	COM		92343E102	1193	51469	SH	DEFINED	19
VERISIGN INC	COM		92343E102	187	8073	SH	DEFINED	5
VERISIGN INC	COM		92343E102	97923	4226282	SH	DEFINED	18
VERISIGN INC	COM		92343E102	0	4	SH	DEFINED	2
VERISIGN INC	COM		92343E102	56	2400	SH	DEFINED	11
VERISIGN INC	COM		92343E102	1472	63518	SH	DEFINED	21
VERITAS DGC INC	COM		92343P107	583	11300	SH	DEFINED	18
VERITAS DGC INC	COM		92343P107	40200	779376	SH	DEFINED	3
VERITAS DGC INC	COM		92343P107	2182	42300	SH	DEFINED	19
VERIZON COMMUNICATIONS	COM		92343V104	526	15699	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM		92343V104	80	2397	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM		92343V104	52	1550	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM		92343V104	60736	1813546	SH	DEFINED	20
VERIZON COMMUNICATIONS	COM		92343V104	5281	157689	SH	DEFINED	21
VERIZON COMMUNICATIONS	COM		92343V104	47054	1405007	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM		92343V104	17890	534185	SH	DEFINED	19
VERIZON COMMUNICATIONS	COM		92343V104	8686	259358	SH	DEFINED	17
VERIZON COMMUNICATIONS	COM		92343V104	1497	44705	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM		92343V104	180030	5375639	SH	DEFINED	18
VERIZON COMMUNICATIONS	COM		92343V104	2845	84960	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM		92343V104	50387	1504537	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM		92343V104	562	16775	SH	DEFINED	22
VERIZON COMMUNICATIONS	COM		92343V104	514	15354	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM		92343V104	2755	82263	SH	DEFINED	23
VERTEX PHARMACEUTICALS INC	NOTE 5.000% 9/1		92532FAD2	0	50000	SH	DEFINED	18
VERTEX PHARMACEUTICALS INC	COM		92532F100	3539	96410	SH	DEFINED	21
VERTEX PHARMACEUTICALS INC	COM		92532F100	11904	324280	SH	DEFINED	18
VERTEX PHARMACEUTICALS INC	COM		92532F100	101143	2755193	SH	DEFINED	20
VERTICALNET INC	COM PAR \$ 0.01		92532L305	0	109	SH	DEFINED	17
VERTRUE INC	COM		92534N101	6650	154540	SH	DEFINED	6

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

VIACELL INC	COM	92554J105	179	39374	SH	DEFINED	18
VIACELL INC	COM	92554J105	6	1265	SH	DEFINED	21
VIACELL INC	COM	92554J105	2987	656480	SH	DEFINED	20
VIACOM INC NEW	CL B	92553P201	476	13275	SH	DEFINED	6
VIACOM INC NEW	CL B	92553P201	299	8349	SH	DEFINED	21
VIACOM INC NEW	CL B	92553P201	24150	673832	SH	DEFINED	18
VIACOM INC NEW	CL B	92553P201	100	2813	SH	DEFINED	17
VIACOM INC NEW	CL B	92553P201	41	1132	SH	DEFINED	2
VIACOM INC NEW	CL B	92553P201	308	8588	SH	DEFINED	3
VIACOM INC NEW	CL B	92553P201	49	1352	SH	DEFINED	1
VIACOM INC NEW	CL B	92553P201	4663	130104	SH	DEFINED	19
VIACOM INC NEW	CL B	92553P201	51395	1434018	SH	DEFINED	20
VIACOM INC NEW	CL A	92553P102	54	1500	SH	DEFINED	2
VIACOM INC NEW	CL A	92553P102	21	595	SH	DEFINED	17
VIACOM INC NEW	CL A	92553P102	264	7350	SH	DEFINED	21
VIACOM INC NEW	CL B	92553P201	116	3238	SH	DEFINED	5
VIACOM INC NEW	CL A	92553P102	18	505	SH	DEFINED	18
VIAD CORP	COM NEW	92552R406	10	325	SH	DEFINED	17
VIASYS HEALTHCARE INC	COM NEW	92553Q209	5253	205200	SH	DEFINED	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	19	730	SH	DEFINED	18
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1644	64221	SH	DEFINED	19
VIASYS HEALTHCARE INC	COM NEW	92553Q209	123	4792	SH	DEFINED	20
VICOR CORP	COM	925815102	13	775	SH	DEFINED	5
VICOR CORP	COM	925815102	418	25250	SH	DEFINED	3
VIGNETTE CORP	COM NEW	926734401	8650	593250	SH	DEFINED	3
VIGNETTE CORP	COM NEW	926734401	61	4152	SH	DEFINED	20
VIISAGE TECHNOLOGY INC	COM NEW	92675K205	15	1000	SH	DEFINED	5
VIMICRO INTL CORP	ADR	92718N109	6696	532700	SH	DEFINED	6
VINEYARD NATL BANCORP	COM	927426106	1627	60490	SH	DEFINED	3
VIRBAC CORP	COM	927649103	8	2000	SH	DEFINED	5
VIRGINIA COMM BANCORP INC	COM	92778Q109	55	2300	SH	DEFINED	3
VIRGINIA COMM BANCORP INC	COM	92778Q109	34	1404	SH	DEFINED	11
VISHAY INTERTECHNOLOGY INC	COM	928298108	1354	86050	SH	DEFINED	20
VISHAY INTERTECHNOLOGY INC	COM	928298108	105	6670	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	35	2194	SH	DEFINED	17
VISHAY INTERTECHNOLOGY INC	COM	928298108	16	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	785	49900	SH	DEFINED	22
VISHAY INTERTECHNOLOGY INC	COM	928298108	46	2900	SH	DEFINED	5
VISHAY INTERTECHNOLOGY INC	COM	928298108	30201	1919959	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	363	23090	SH	DEFINED	18
VISTEON CORP	COM	92839U107	2	321	SH	DEFINED	2
VISTEON CORP	COM	92839U107	2	326	SH	DEFINED	18
VISTEON CORP	COM	92839U107	3	390	SH	DEFINED	17
VITAL IMAGES INC	COM	92846N104	49	2000	SH	DEFINED	2
VITAL SIGNS INC	COM	928469105	1294	26130	SH	DEFINED	3
VITESSE SEMICONDUCTOR CORP	COM	928497106	0	50	SH	DEFINED	2
VITESSE SEMICONDUCTOR CORP	COM	928497106	21	14694	SH	DEFINED	20
VITESSE SEMICONDUCTOR CORP	COM	928497106	0	1	SH	DEFINED	18
VITRAN INC	COM	92850E107	639	27200	SH	DEFINED	3
VITRIA TECHNOLOGY	COM NEW	92849Q401	63	22099	SH	DEFINED	20
VIVENDI	SPON ADR NEW	92851S204	87	2478	SH	DEFINED	17
VIVENDI	SPON ADR NEW	92851S204	0	8	SH	DEFINED	18
VIVO PARTICIPACOES S A	SPON ADR PFD	92855S101	14031	5703791	SH	DEFINED	22
VIVO PARTICIPACOES S A	SPON ADR PFD	92855S101	0	19	SH	DEFINED	18
VIVO PARTICIPACOES S A	SPON ADR PFD	92855S101	127	51496	SH	DEFINED	20
VIVUS INC	COM	928551100	0	3	SH	DEFINED	2
VIVUS INC	COM	928551100	10	2700	SH	DEFINED	5
VNUS MED TECHNOLOGIES INC	COM	928566108	38	4500	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	2468	115865	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	564	26465	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	255914	12014730	SH	DEFINED	18
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	151439	7109831	SH	DEFINED	20

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

VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	101	4735	SH	DEFINED	7
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	485	22760	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	8700	408942	SH	DEFINED	17
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	25045	1202312	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	862	40464	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	7978	374576	SH	DEFINED	21
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1319	61926	SH	DEFINED	19
VOLCOM INC	COM	92864N101	2495	78000	SH	DEFINED	20
VOLT INFORMATION SCIENCES IN	COM	928703107	2412	51760	SH	DEFINED	3
VOLVO AKTIEBOLAGET	ADR B	928856400	9	185	SH	DEFINED	18
VORNADO RLTY TR	SH BEN INT	929042109	48	496	SH	DEFINED	18
VORNADO RLTY TR	SH BEN INT	929042109	2626	26916	SH	DEFINED	17
VORNADO RLTY TR	SH BEN INT	929042109	719	7368	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	29	300	SH	DEFINED	11
VORNADO RLTY TR	SH BEN INT	929042109	35	360	SH	DEFINED	5
VORNADO RLTY TR	SH BEN INT	929042109	13540	138800	SH	DEFINED	20
VORNADO RLTY TR	SH BEN INT	929042109	2243	22993	SH	DEFINED	19
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	50912	3267800	SH	DEFINED	22
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	2440	156600	SH	DEFINED	20
VULCAN MATLS CO	COM	929160109	1403	17982	SH	DEFINED	19
VULCAN MATLS CO	COM	929160109	18	225	SH	DEFINED	11
VULCAN MATLS CO	COM	929160109	234	3000	SH	DEFINED	18
VULCAN MATLS CO	COM	929160109	232	2970	SH	DEFINED	3
W & T OFFSHORE INC	COM	92922P106	868	22321	SH	DEFINED	19
W & T OFFSHORE INC	COM	92922P106	31801	817719	SH	DEFINED	3
W HLDG CO INC	COM	929251106	0	7	SH	DEFINED	18
W P CAREY & CO LLC	COM	92930Y107	76	3000	SH	DEFINED	17
W P CAREY & CO LLC	COM	92930Y107	42	1649	SH	DEFINED	18
W P CAREY & CO LLC	COM	92930Y107	25	1000	SH	DEFINED	4
W-H ENERGY SVCS INC	COM	92925E108	34945	687490	SH	DEFINED	3
WABASH NATL CORP	COM	929566107	9271	603600	SH	DEFINED	6
WABTEC CORP	COM	929740108	1625	43438	SH	DEFINED	19
WABTEC CORP	COM	929740108	9213	246338	SH	DEFINED	20
WABTEC CORP	COM	929740108	7269	194347	SH	DEFINED	18
WABTEC CORP	COM	929740108	27053	723354	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	49552	916273	SH	DEFINED	21
WACHOVIA CORP 2ND NEW	COM	929903102	1181	21830	SH	DEFINED	11
WACHOVIA CORP 2ND NEW	COM	929903102	45091	833791	SH	DEFINED	18
WACHOVIA CORP 2ND NEW	COM	929903102	14948	276398	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	997	18435	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	1250	23115	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	15689	290110	SH	DEFINED	19
WACHOVIA CORP 2ND NEW	COM	929903102	78174	1445531	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	33613	621548	SH	DEFINED	20
WACHOVIA CORP 2ND NEW	COM	929903102	1076	19902	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	3315	61302	SH	DEFINED	5
WACHOVIA CORP 2ND NEW	COM	929903102	376	6932	SH	DEFINED	1
WACHOVIA CORP 2ND NEW	COM	929903102	9219	170480	SH	DEFINED	17
WACOAL HOLDINGS CORP	ADR	930004205	5	74	SH	DEFINED	18
WADDELL & REED FINL INC	CL A	930059100	4787	232835	SH	DEFINED	6
WADDELL & REED FINL INC	CL A	930059100	2899	141000	SH	DEFINED	20
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	980	88410	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	256623	5327454	SH	DEFINED	21
WAL MART STORES INC	COM	931142103	23103	479611	SH	DEFINED	19
WAL MART STORES INC	COM	931142103	50	1042	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	1982	41009	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	384100	7973834	SH	DEFINED	20
WAL MART STORES INC	COM	931142103	13013	270150	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	24046	499187	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	1842	38246	SH	DEFINED	22
WAL MART STORES INC	COM	931142103	1591	33022	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	30888	641219	SH	DEFINED	3

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

WAL MART STORES INC	COM	931142103	652	13532	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	2944	61111	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	19977	414712	SH	DEFINED	6
WAL MART STORES INC	COM	931142103	4817	100000	SH	DEFINED	8
WAL MART STORES INC	COM	931142103	335311	6961002	SH	DEFINED	18
WALGREEN CO	COM	931422109	4668	104113	SH	DEFINED	3
WALGREEN CO	COM	931422109	1548	34525	SH	DEFINED	5
WALGREEN CO	COM	931422109	5829	130000	SH	DEFINED	2
WALGREEN CO	COM	931422109	81610	1820027	SH	DEFINED	20
WALGREEN CO	COM	931422109	26296	584727	SH	DEFINED	1
WALGREEN CO	COM	931422109	122	2711	SH	DEFINED	4
WALGREEN CO	COM	931422109	31052	692501	SH	DEFINED	18
WALGREEN CO	COM	931422109	561	12510	SH	DEFINED	11
WALGREEN CO	COM	931422109	7	150	SH	DEFINED	7
WALGREEN CO	COM	931422109	8323	185605	SH	DEFINED	19
WALGREEN CO	COM	931422109	32899	733690	SH	DEFINED	17
WALTER INDS INC	COM	93317Q105	40	700	SH	DEFINED	3
WALTER INDS INC	COM	93317Q105	2191	38000	SH	DEFINED	22
WARNER MUSIC GROUP CORP	COM	934550104	1274	43230	SH	DEFINED	18
WARNER MUSIC GROUP CORP	COM	934550104	13039	442300	SH	DEFINED	21
WASHINGTON BKG CO OAK HBR WA	COM	937303105	1091	49423	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	457	19718	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	225	9700	SH	DEFINED	18
WASHINGTON FED INC	COM	938824109	2057	88688	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	39	1681	SH	DEFINED	17
WASHINGTON FED INC	COM	938824109	54326	2342645	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	1454	31907	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	44760	982021	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	166	3650	SH	DEFINED	7
WASHINGTON MUT INC	COM	939322103	180	3950	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	6044	132613	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	7887	173039	SH	DEFINED	19
WASHINGTON MUT INC	COM	939322103	1804	39588	SH	DEFINED	20
WASHINGTON MUT INC	COM	939322103	1752	38436	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	637	13981	SH	DEFINED	21
WASHINGTON MUT INC	COM	939322103	1860	40804	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	13674	300000	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	645	14140	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	2500	54859	SH	DEFINED	18
WASHINGTON POST CO	CL B	939640108	140	180	SH	DEFINED	21
WASHINGTON POST CO	CL B	939640108	98	125	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	1404	1800	SH	DEFINED	3
WASHINGTON POST CO	CL B	939640108	1704	2184	SH	DEFINED	17
WASHINGTON POST CO	CL B	939640108	207	266	SH	DEFINED	18
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	268	7306	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	207	5625	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	24	666	SH	DEFINED	5
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	184	5000	SH	DEFINED	3
WASHINGTON TR BANCORP	COM	940610108	1112	40100	SH	DEFINED	6
WASTE CONNECTIONS INC	COM	941053100	27	750	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	695515	19384488	SH	DEFINED	8
WASTE MGMT INC DEL	COM	94106L109	497	13850	SH	DEFINED	7
WASTE MGMT INC DEL	COM	94106L109	303	8450	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	88809	2475167	SH	DEFINED	10
WASTE MGMT INC DEL	COM	94106L109	36	1000	SH	DEFINED	2
WASTE MGMT INC DEL	COM	94106L109	224	6240	SH	DEFINED	21
WASTE MGMT INC DEL	COM	94106L109	3856	107456	SH	DEFINED	19
WASTE MGMT INC DEL	COM	94106L109	924	25747	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	133480	3720176	SH	DEFINED	20
WASTE MGMT INC DEL	COM	94106L109	122	3400	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	962	26810	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	12906	359694	SH	DEFINED	4

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

WASTE MGMT INC DEL	COM		94106L109	1690	47095	SH	DEFINED	5
WASTE MGMT INC DEL	COM		94106L109	118642	3306639	SH	DEFINED	18
WATCHGUARD TECHNOLOGIES INC	COM		941105108	5	1200	SH	DEFINED	11
WATERS CORP	COM		941848103	80	1800	SH	DEFINED	5
WATERS CORP	COM		941848103	1773	39933	SH	DEFINED	17
WATERS CORP	COM		941848103	1421	32000	SH	DEFINED	20
WATERS CORP	COM		941848103	28	625	SH	DEFINED	18
WATERS CORP	COM		941848103	829	18667	SH	DEFINED	19
WATERS CORP	COM		941848103	222	5000	SH	DEFINED	7
WATSCO INC	COM		942622200	2	30	SH	DEFINED	18
WATSCO INC	COM		942622200	20906	349490	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM		942683103	403	17324	SH	DEFINED	20
WATSON PHARMACEUTICALS INC	DBCV	1.750% 3/1	942683AC7	327	368000	PRN	DEFINED	14
WATSON PHARMACEUTICALS INC	COM		942683103	147	6300	SH	DEFINED	5
WATSON PHARMACEUTICALS INC	COM		942683103	5349	229770	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	COM		942683103	5	200	SH	DEFINED	17
WATSON PHARMACEUTICALS INC	COM		942683103	36	1547	SH	DEFINED	18
WATSON PHARMACEUTICALS INC	COM		942683103	425	18261	SH	DEFINED	19
WATSON WYATT WORLDWIDE INC	CL A		942712100	9226	262545	SH	DEFINED	20
WATSON WYATT WORLDWIDE INC	CL A		942712100	60	1700	SH	DEFINED	3
WATSON WYATT WORLDWIDE INC	CL A		942712100	7181	204355	SH	DEFINED	18
WAVE SYSTEMS CORP	CL A		943526103	218	324700	SH	DEFINED	18
WAVE SYSTEMS CORP	CL A		943526103	42	62100	SH	DEFINED	21
WAVE SYSTEMS CORP	CL A		943526103	746	1113200	SH	DEFINED	20
WCI CMNTYS INC	COM		92923C104	1568	77850	SH	DEFINED	6
WD-40 CO	COM		929236107	183	5450	SH	DEFINED	3
WEATHERFORD INTERNATIONAL LT	COM		G95089101	3116	62799	SH	DEFINED	19
WEATHERFORD INTERNATIONAL LT	COM		G95089101	154	3110	SH	DEFINED	11
WEATHERFORD INTERNATIONAL LT	COM		G95089101	12	248	SH	DEFINED	2
WEATHERFORD INTERNATIONAL LT	COM		G95089101	25	500	SH	DEFINED	1
WEATHERFORD INTERNATIONAL LT	COM		G95089101	135	2725	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM		G95089101	1028	20720	SH	DEFINED	5
WEBEX COMMUNICATIONS INC	COM		94767L109	20	550	SH	DEFINED	5
WEBEX COMMUNICATIONS INC	COM		94767L109	19750	555720	SH	DEFINED	20
WEBEX COMMUNICATIONS INC	COM		94767L109	6724	189200	SH	DEFINED	21
WEBEX COMMUNICATIONS INC	COM		94767L109	2466	69380	SH	DEFINED	18
WEBMETHODS INC	COM		94768C108	720	72900	SH	DEFINED	3
WEBSTER FINL CORP CONN	COM		947890109	4585	96654	SH	DEFINED	18
WEBSTER FINL CORP CONN	COM		947890109	133	2800	SH	DEFINED	11
WEBSTER FINL CORP CONN	COM		947890109	146	3075	SH	DEFINED	5
WEBSTER FINL CORP CONN	COM		947890109	4486	94553	SH	DEFINED	20
WEBSTER FINL CORP CONN	COM		947890109	28739	605800	SH	DEFINED	6
WEINGARTEN RLTY INVS	SH BEN INT		948741103	143	3730	SH	DEFINED	18
WEINGARTEN RLTY INVS	SH BEN INT		948741103	21	541	SH	DEFINED	19
WEINGARTEN RLTY INVS	SH BEN INT		948741103	2070	54075	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT		948741103	4325	112994	SH	DEFINED	17
WEIS MKTS INC	COM		948849104	15	365	SH	DEFINED	11
WELLCARE HEALTH PLANS INC	COM		94946T106	1658	33800	SH	DEFINED	19
WELLCARE HEALTH PLANS INC	COM		94946T106	2031	41400	SH	DEFINED	20
WELLCARE HEALTH PLANS INC	COM		94946T106	31	625	SH	DEFINED	18
WELLCARE HEALTH PLANS INC	COM		94946T106	47871	975960	SH	DEFINED	3
WELLMAN INC	COM		949702104	510	126180	SH	DEFINED	6
WELLPOINT INC	COM		94973V107	24643	338648	SH	DEFINED	3
WELLPOINT INC	COM		94973V107	55	750	SH	DEFINED	1
WELLPOINT INC	COM		94973V107	250580	3443455	SH	DEFINED	8
WELLPOINT INC	COM		94973V107	240	3300	SH	DEFINED	11
WELLPOINT INC	COM		94973V107	2	30	SH	DEFINED	7
WELLPOINT INC	COM		94973V107	47908	658352	SH	DEFINED	20
WELLPOINT INC	COM		94973V107	71721	985579	SH	DEFINED	18
WELLPOINT INC	COM		94973V107	8384	115210	SH	DEFINED	19
WELLPOINT INC	COM		94973V107	87	1200	SH	DEFINED	4
WELLPOINT INC	COM		94973V107	10242	141207	SH	DEFINED	17

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

WELLPOINT INC	COM	94973V107	135	1859	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	969	13315	SH	DEFINED	5
WELLPOINT INC	COM	94973V107	80652	1108308	SH	DEFINED	21
WELLPOINT INC	COM	94973V107	233	3200	SH	DEFINED	22
WELLS FARGO & CO NEW	COM	949746101	43883	654830	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	269686	4020360	SH	DEFINED	18
WELLS FARGO & CO NEW	COM	949746101	13191	196650	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	203619	3035472	SH	DEFINED	21
WELLS FARGO & CO NEW	COM	949746101	3039	45311	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	12523	186688	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	1617	24106	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	16435	245002	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	845	12595	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	290869	4336157	SH	DEFINED	20
WELLS FARGO & CO NEW	COM	949746101	176	2630	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	422	6283	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	20498	305572	SH	DEFINED	19
WELLSFORD REAL PPTYS INC	COM NEW	950240200	0	37	SH	DEFINED	2
WELLSFORD REAL PPTYS INC	COM NEW	950240200	329	46524	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	1219	20919	SH	DEFINED	19
WENDYS INTL INC	COM	950590109	2332	40000	SH	DEFINED	7
WENDYS INTL INC	COM	950590109	230	3940	SH	DEFINED	5
WENDYS INTL INC	COM	950590109	12	206	SH	DEFINED	11
WERNER ENTERPRISES INC	COM	950755108	802	39582	SH	DEFINED	18
WERNER ENTERPRISES INC	COM	950755108	527	25982	SH	DEFINED	21
WERNER ENTERPRISES INC	COM	950755108	4653	229530	SH	DEFINED	6
WESBANCO INC	COM	950810101	10211	329490	SH	DEFINED	6
WESBANCO INC	COM	950810101	33	1075	SH	DEFINED	11
WESCO INTL INC	COM	95082P105	35057	508073	SH	DEFINED	3
WESCO INTL INC	COM	95082P105	23	340	SH	DEFINED	20
WESCO INTL INC	COM	95082P105	23	340	SH	DEFINED	19
WEST BANCORPORATION INC	CAP STK	95123P106	1107	59300	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	800	27160	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	2473	83930	SH	DEFINED	6
WEST MARINE INC	COM	954235107	983	72920	SH	DEFINED	20
WEST MARINE INC	COM	954235107	426	31570	SH	DEFINED	18
WEST MARINE INC	COM	954235107	4405	326760	SH	DEFINED	21
WEST PHARMACEUTICAL SVSC INC	COM	955306105	36	1000	SH	DEFINED	18
WEST PHARMACEUTICAL SVSC INC	COM	955306105	11113	306322	SH	DEFINED	3
WEST PHARMACEUTICAL SVSC INC	COM	955306105	29	800	SH	DEFINED	5
WESTAFF INC	COM	957070105	4	875	SH	DEFINED	5
WESTAMERICA BANCORPORATION	COM	957090103	474	9670	SH	DEFINED	18
WESTAMERICA BANCORPORATION	COM	957090103	5095	104040	SH	DEFINED	21
WESTAMERICA BANCORPORATION	COM	957090103	3129	63900	SH	DEFINED	20
WESTAR ENERGY INC	COM	95709T100	24	1148	SH	DEFINED	17
WESTAR ENERGY INC	COM	95709T100	14	650	SH	DEFINED	11
WESTAR ENERGY INC	COM	95709T100	292	13875	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	22	1059	SH	DEFINED	2
WESTAR ENERGY INC	COM	95709T100	21052	1000110	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	2011	918189	SH	DEFINED	6
WESTERN ASSET CLAYMORE US TR	COM SH BEN INT	95766Q106	0	5	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	2573	129891	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	18527	935238	SH	DEFINED	20
WESTERN DIGITAL CORP	COM	958102105	17	840	SH	DEFINED	2
WESTERN DIGITAL CORP	COM	958102105	9384	473700	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	960	48450	SH	DEFINED	22
WESTERN DIGITAL CORP	COM	958102105	75632	3817851	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	31	1573	SH	DEFINED	17
WESTERN GAS RES INC	COM	958259103	1029	17200	SH	DEFINED	3
WESTERN REFNG INC	COM	959319104	2445	113300	SH	DEFINED	18
WESTERN REFNG INC	COM	959319104	6603	305990	SH	DEFINED	3
WESTERN REFNG INC	COM	959319104	3194	148000	SH	DEFINED	20

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

WESTLAKE CHEM CORP	COM	960413102	6714	225290	SH	DEFINED	3
WESTLAKE CHEM CORP	COM	960413102	13	424	SH	DEFINED	2
WESTLAKE CHEM CORP	COM	960413102	3964	133012	SH	DEFINED	6
WESTPAC BKG CORP	SPONSORED ADR	961214301	102	1179	SH	DEFINED	21
WESTPAC BKG CORP	SPONSORED ADR	961214301	6	71	SH	DEFINED	18
WESTWOOD ONE INC	COM	961815107	16	2120	SH	DEFINED	5
WEYCO GROUP INC	COM	962149100	372	16000	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	509	8177	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	17	280	SH	DEFINED	7
WEYERHAEUSER CO	COM	962166104	3829	61514	SH	DEFINED	19
WEYERHAEUSER CO	COM	962166104	115	1840	SH	DEFINED	5
WEYERHAEUSER CO	COM	962166104	120515	1935984	SH	DEFINED	20
WEYERHAEUSER CO	COM	962166104	250	4026	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	5936	95352	SH	DEFINED	21
WEYERHAEUSER CO	COM	962166104	235742	3787027	SH	DEFINED	18
WEYERHAEUSER CO	COM	962166104	355	5700	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	27	941	SH	DEFINED	5
WGL HLDGS INC	COM	92924F106	29	1000	SH	DEFINED	11
WGL HLDGS INC	COM	92924F106	34892	1205260	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	3765	45550	SH	DEFINED	3
WHIRLPOOL CORP	COM	963320106	12	145	SH	DEFINED	2
WHIRLPOOL CORP	COM	963320106	41	495	SH	DEFINED	18
WHIRLPOOL CORP	COM	963320106	1160	14039	SH	DEFINED	19
WHIRLPOOL CORP	COM	963320106	89	1076	SH	DEFINED	20
WHIRLPOOL CORP	COM	963320106	21	249	SH	DEFINED	17
WHIRLPOOL CORP	COM	963320106	2798	33845	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	240	2900	SH	DEFINED	22
WHITE MTNS INS GROUP LTD	COM	G9618E107	658	1352	SH	DEFINED	17
WHITE MTNS INS GROUP LTD	COM	G9618E107	609	1250	SH	DEFINED	5
WHITE MTNS INS GROUP LTD	COM	G9618E107	49	100	SH	DEFINED	2
WHITING PETE CORP NEW	COM	966387102	18129	432977	SH	DEFINED	6
WHITNEY HLDG CORP	COM	966612103	9469	267708	SH	DEFINED	3
WHITNEY HLDG CORP	COM	966612103	1107	31300	SH	DEFINED	22
WHITNEY HLDG CORP	COM	966612103	110	3100	SH	DEFINED	5
WHITNEY HLDG CORP	COM	966612103	1074	30375	SH	DEFINED	18
WHITNEY HLDG CORP	COM	966612103	587	16600	SH	DEFINED	20
WHOLE FOODS MKT INC	COM	966837106	165	2550	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	257	4000	SH	DEFINED	1
WHOLE FOODS MKT INC	COM	966837106	1627	25170	SH	DEFINED	19
WHOLE FOODS MKT INC	COM	966837106	129	2000	SH	DEFINED	2
WHOLE FOODS MKT INC	COM	966837106	79	1221	SH	DEFINED	21
WHOLE FOODS MKT INC	COM	966837106	49	757	SH	DEFINED	18
WHOLE FOODS MKT INC	COM	966837106	1220	18881	SH	DEFINED	17
WHOLE FOODS MKT INC	COM	966837106	414	6405	SH	DEFINED	5
WIDERTHAN CO LTD	SPONS ADR	967593104	2869	278862	SH	DEFINED	20
WIDERTHAN CO LTD	SPONS ADR	967593104	3610	350813	SH	DEFINED	21
WIDERTHAN CO LTD	SPONS ADR	967593104	308	29965	SH	DEFINED	18
WILD OATS MARKETS INC	COM	96808B107	7	350	SH	DEFINED	2
WILD OATS MARKETS INC	COM	96808B107	3283	167500	SH	DEFINED	20
WILD OATS MARKETS INC	COM	96808B107	21	1100	SH	DEFINED	1
WILD OATS MARKETS INC	COM	96808B107	8035	409950	SH	DEFINED	3
WILD OATS MARKETS INC	COM	96808B107	37	1895	SH	DEFINED	18
WILEY JOHN & SONS INC	CL A	968223206	454	13673	SH	DEFINED	5
WILEY JOHN & SONS INC	CL A	968223206	463	13940	SH	DEFINED	17
WILEY JOHN & SONS INC	CL A	968223206	170	5125	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	147914	6331940	SH	DEFINED	18
WILLIAMS COS INC DEL	COM	969457100	51	2200	SH	DEFINED	5
WILLIAMS COS INC DEL	COM	969457100	5829	249510	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	109	4674	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	4977	213048	SH	DEFINED	21
WILLIAMS COS INC DEL	COM	969457100	123	5250	SH	DEFINED	17
WILLIAMS COS INC DEL	COM	969457100	12983	555769	SH	DEFINED	6

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

WILLIAMS COS INC DEL	COM	969457100	83347	3567920	SH	DEFINED	20
WILLIAMS COS INC DEL	COM	969457100	3137	134282	SH	DEFINED	19
WILLIAMS PARTNERS L P	COM UNIT L P	96950F104	475	15110	SH	DEFINED	3
WILLIAMS SCOTSMAN INTL INC	COM	96950G102	7174	328460	SH	DEFINED	3
WILLIAMS SONOMA INC	COM	969904101	14	400	SH	DEFINED	11
WILLIAMS SONOMA INC	COM	969904101	15	428	SH	DEFINED	5
WILLIAMS SONOMA INC	COM	969904101	335	9829	SH	DEFINED	2
WILLIAMS SONOMA INC	COM	969904101	264	7761	SH	DEFINED	18
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	36	1125	SH	DEFINED	5
WILLOW GROVE BANCORP INC NEW	COM	97111W101	1037	60000	SH	DEFINED	1
WILLOW GROVE BANCORP INC NEW	COM	97111W101	37	2300	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	17	400	SH	DEFINED	5
WILMINGTON TRUST CORP	COM	971807102	148	3500	SH	DEFINED	17
WILMINGTON TRUST CORP	COM	971807102	12266	290808	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	236	5600	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	633	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	561	13300	SH	DEFINED	20
WILMINGTON TRUST CORP	COM	971807102	135	3200	SH	DEFINED	11
WILSHIRE BANCORP INC	COM	97186T108	7573	420255	SH	DEFINED	3
WILSHIRE BANCORP INC	COM	97186T108	1073	59564	SH	DEFINED	19
WILSONS THE LEATHER EXPERTS	COM	972463103	2544	618900	SH	DEFINED	6
WIND RIVER SYSTEMS INC	COM	973149107	4439	498800	SH	DEFINED	21
WIND RIVER SYSTEMS INC	COM	973149107	901	101200	SH	DEFINED	20
WIND RIVER SYSTEMS INC	COM	973149107	359	40300	SH	DEFINED	18
WINNEBAGO INDS INC	COM	974637100	1	30	SH	DEFINED	18
WINSTON HOTELS INC	COM	97563A102	296	24200	SH	DEFINED	19
WINSTON HOTELS INC	COM	97563A102	739	60350	SH	DEFINED	3
WINTHROP RLTY TR	SH BEN INT	976391102	1	213	SH	DEFINED	18
WIRELESS TELECOM GROUP INC	COM	976524108	942	355390	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	3918	97218	SH	DEFINED	3
WISCONSIN ENERGY CORP	COM	976657106	371	9200	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	229	5699	SH	DEFINED	17
WISCONSIN ENERGY CORP	COM	976657106	237	5880	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	3	70	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	84	2085	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	731	18150	SH	DEFINED	18
WITNESS SYS INC	COM	977424100	4189	207680	SH	DEFINED	3
WITNESS SYS INC	COM	977424100	2636	130700	SH	DEFINED	20
WMS INDS INC	COM	929297109	48	1750	SH	DEFINED	18
WMS INDS INC	COM	929297109	2912	106300	SH	DEFINED	20
WOLVERINE WORLD WIDE INC	COM	978097103	76	3250	SH	DEFINED	5
WOLVERINE WORLD WIDE INC	COM	978097103	4	150	SH	DEFINED	1
WOODHEAD INDS INC	COM	979438108	6512	340243	SH	DEFINED	20
WOODHEAD INDS INC	COM	979438108	5002	261357	SH	DEFINED	18
WOODHEAD INDS INC	COM	979438108	5	255	SH	DEFINED	5
WOODHEAD INDS INC	COM	979438108	1	68	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	10925	307580	SH	DEFINED	6
WORLD WRESTLING ENTMT INC	CL A	98156Q108	19244	1139400	SH	DEFINED	20
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1730	102400	SH	DEFINED	18
WORLD WRESTLING ENTMT INC	CL A	98156Q108	6490	384237	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	95	5600	SH	DEFINED	21
WORTHINGTON INDS INC	COM	981811102	31	1500	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	10	500	SH	DEFINED	11
WORTHINGTON INDS INC	COM	981811102	49092	2343290	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	21	1000	SH	DEFINED	17
WPP GROUP PLC	SPON ADR 0905	929309409	99	1643	SH	DEFINED	21
WPP GROUP PLC	SPON ADR 0905	929309409	1646	27302	SH	DEFINED	20
WPP GROUP PLC	SPON ADR 0905	929309409	20	334	SH	DEFINED	5
WPP GROUP PLC	SPON ADR 0905	929309409	1354	22462	SH	DEFINED	6
WPP GROUP PLC	SPON ADR 0905	929309409	174601	2896015	SH	DEFINED	8
WPP GROUP PLC	SPON ADR 0905	929309409	23130	383638	SH	DEFINED	18
WPP GROUP PLC	SPON ADR 0905	929309409	307	5100	SH	DEFINED	11

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

WPP GROUP PLC	SPON ADR 0905	929309409	63	1042	SH	DEFINED	17
WPP GROUP PLC	SPON ADR 0905	929309409	156	2595	SH	DEFINED	7
WPP GROUP PLC	SPON ADR 0905	929309409	11791	195566	SH	DEFINED	10
WPS RESOURCES CORP	COM	92931B106	53413	1076870	SH	DEFINED	6
WPS RESOURCES CORP	COM	92931B106	13199	266100	SH	DEFINED	20
WPS RESOURCES CORP	COM	92931B106	183	3684	SH	DEFINED	18
WPS RESOURCES CORP	COM	92931B106	216	4340	SH	DEFINED	17
WRIGHT EXPRESS CORP	COM	98233Q105	6248	217400	SH	DEFINED	20
WRIGHT EXPRESS CORP	COM	98233Q105	1714	59640	SH	DEFINED	18
WRIGHT EXPRESS CORP	COM	98233Q105	218	7600	SH	DEFINED	3
WRIGHT EXPRESS CORP	COM	98233Q105	26182	911000	SH	DEFINED	21
WRIGLEY WM JR CO	COM	982526105	172	3799	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	4712	103875	SH	DEFINED	21
WRIGLEY WM JR CO	COM	982526105	115	2540	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	46	1024	SH	DEFINED	17
WRIGLEY WM JR CO	COM	982526105	2092	46124	SH	DEFINED	19
WRIGLEY WM JR CO	COM	982526105	238008	5247088	SH	DEFINED	20
WRIGLEY WM JR CO	COM	982526105	93	2053	SH	DEFINED	5
WRIGLEY WM JR CO	COM	982526105	381055	8400686	SH	DEFINED	18
WRIGLEY WM JR CO	COM	982526105	5	100	SH	DEFINED	4
WSFS FINL CORP	COM	929328102	736	11972	SH	DEFINED	19
WSFS FINL CORP	COM	929328102	123	2000	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	25	400	SH	DEFINED	5
WSFS FINL CORP	COM	929328102	1828	29750	SH	DEFINED	6
WSFS FINL CORP	COM	929328102	197	3200	SH	DEFINED	3
WYETH	COM	983024100	12228	275333	SH	DEFINED	19
WYETH	PFD CV \$2	983024209	0	36	SH	DEFINED	18
WYETH	COM	983024100	353418	7958066	SH	DEFINED	18
WYETH	COM	983024100	27	600	SH	DEFINED	4
WYETH	COM	983024100	4974	112000	SH	DEFINED	7
WYETH	COM	983024100	1286	28974	SH	DEFINED	1
WYETH	COM	983024100	15237	343081	SH	DEFINED	17
WYETH	COM	983024100	50051	1127031	SH	DEFINED	6
WYETH	COM	983024100	83434	1878725	SH	DEFINED	21
WYETH	COM	983024100	4171	93925	SH	DEFINED	2
WYETH	COM	983024100	8357	188174	SH	DEFINED	3
WYETH	COM	983024100	1817	40906	SH	DEFINED	5
WYETH	COM	983024100	1356	30540	SH	DEFINED	11
WYETH	COM	983024100	264922	5965371	SH	DEFINED	20
XCEL ENERGY INC	COM	98389B100	73	3819	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	682	35540	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	1414	73698	SH	DEFINED	19
XCEL ENERGY INC	COM	98389B100	255	13253	SH	DEFINED	17
XCEL ENERGY INC	COM	98389B100	17	897	SH	DEFINED	18
XCEL ENERGY INC	COM	98389B100	26	1350	SH	DEFINED	11
XERIUM TECHNOLOGIES INC	COM	98416J100	11443	1214757	SH	DEFINED	6
XEROX CORP	COM	984121103	936	67278	SH	DEFINED	18
XEROX CORP	COM	984121103	4	302	SH	DEFINED	17
XEROX CORP	COM	984121103	2300	165372	SH	DEFINED	19
XEROX CORP	COM	984121103	18	1300	SH	DEFINED	2
XEROX CORP	COM	984121103	40	2880	SH	DEFINED	5
XEROX CORP	COM	984121103	3567	256400	SH	DEFINED	20
XEROX CORP	COM	984121103	38	2750	SH	DEFINED	4
XEROX CORP	COM	984121103	144	10330	SH	DEFINED	6
XILINX INC	COM	983919101	3993	176276	SH	DEFINED	18
XILINX INC	COM	983919101	529	23344	SH	DEFINED	20
XILINX INC	COM	983919101	1401	61867	SH	DEFINED	19
XILINX INC	COM	983919101	638	28190	SH	DEFINED	17
XILINX INC	COM	983919101	35	1533	SH	DEFINED	3
XILINX INC	COM	983919101	24	1070	SH	DEFINED	21
XL CAP LTD	CL A	G98255105	112337	1832570	SH	DEFINED	8
XL CAP LTD	CL A	G98255105	513	8368	SH	DEFINED	5

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

XL CAP LTD	CL A	G98255105	22	364	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	104	1700	SH	DEFINED	11
XL CAP LTD	CL A	G98255105	1993	32505	SH	DEFINED	19
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2413	164700	SH	DEFINED	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	107	7280	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	29	1974	SH	DEFINED	5
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2	160	SH	DEFINED	2
XM SATELLITE RADIO HLDGS INC	CL A	983759101	29	1979	SH	DEFINED	18
XM SATELLITE RADIO HLDGS INC	CL A	983759101	80575	5500000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	140627	9599090	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	6	400	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	13716	309827	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	10366	234148	SH	DEFINED	20
XTO ENERGY INC	COM	98385X106	4275	96573	SH	DEFINED	5
XTO ENERGY INC	COM	98385X106	2903	65569	SH	DEFINED	19
XTO ENERGY INC	COM	98385X106	107	2410	SH	DEFINED	17
XTO ENERGY INC	COM	98385X106	7815	176521	SH	DEFINED	18
XTO ENERGY INC	COM	98385X106	5	102	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	21438	484534	SH	DEFINED	1
XYRATEX LTD	COM	G98268108	1590	60100	SH	DEFINED	19
XYRATEX LTD	COM	G98268108	1931	72990	SH	DEFINED	3
YAHOO INC	COM	984332106	1361	41257	SH	DEFINED	5
YAHOO INC	COM	984332106	148500	4500000	SH	DEFINED	13
YAHOO INC	COM	984332106	2426	73539	SH	DEFINED	17
YAHOO INC	COM	984332106	5748	174192	SH	DEFINED	3
YAHOO INC	COM	984332106	337615	10230768	SH	DEFINED	20
YAHOO INC	COM	984332106	731196	22157441	SH	DEFINED	18
YAHOO INC	COM	984332106	151326	4585627	SH	DEFINED	10
YAHOO INC	COM	984332106	66402	2012186	SH	DEFINED	21
YAHOO INC	COM	984332106	1344048	40728721	SH	DEFINED	8
YAHOO INC	COM	984332106	193	5850	SH	DEFINED	11
YAHOO INC	COM	984332106	7888	239018	SH	DEFINED	19
YAMANA GOLD INC	COM	98462Y100	13693	1387300	SH	DEFINED	6
YAMANA GOLD INC	COM	98462Y100	976	99000	SH	DEFINED	7
YANKEE CANDLE INC	COM	984757104	669	26760	SH	DEFINED	3
YANKEE CANDLE INC	COM	984757104	1006	40226	SH	DEFINED	19
YANKEE CANDLE INC	COM	984757104	11563	462330	SH	DEFINED	6
YARDVILLE NATL BANCORP	COM	985021104	243	6800	SH	DEFINED	17
YARDVILLE NATL BANCORP	COM	985021104	200	5600	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	21	600	SH	DEFINED	5
YRC WORLDWIDE INC	COM	984249102	1	29	SH	DEFINED	18
YRC WORLDWIDE INC	COM	984249102	21	500	SH	DEFINED	17
YRC WORLDWIDE INC	COM	984249102	19244	456984	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	83	1659	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	148	2950	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	424	8433	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	2444	48611	SH	DEFINED	19
YUM BRANDS INC	COM	988498101	384	7640	SH	DEFINED	18
YUM BRANDS INC	COM	988498101	20379	405397	SH	DEFINED	17
ZALE CORP NEW	COM	988858106	33691	1398560	SH	DEFINED	6
ZARLINK SEMICONDUCTOR INC	COM	989139100	172	79000	SH	DEFINED	3
ZARLINK SEMICONDUCTOR INC	COM	989139100	1107	507610	SH	DEFINED	20
ZARLINK SEMICONDUCTOR INC	COM	989139100	8291	3803290	SH	DEFINED	21
ZARLINK SEMICONDUCTOR INC	COM	989139100	670	307490	SH	DEFINED	18
ZEBRA TECHNOLOGIES CORP	CL A	989207105	28	825	SH	DEFINED	5
ZEBRA TECHNOLOGIES CORP	CL A	989207105	1	28	SH	DEFINED	18
ZENITH NATL INS CORP	COM	989390109	18237	459705	SH	DEFINED	6
ZENITH NATL INS CORP	COM	989390109	25886	652545	SH	DEFINED	3
ZIMMER HLDGS INC	COM	98956P102	599	10560	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	1538	27114	SH	DEFINED	18
ZIMMER HLDGS INC	COM	98956P102	72	1263	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	371	6539	SH	DEFINED	5

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

ZIMMER HLDGS INC	COM	98956P102	28	500	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	2534	44670	SH	DEFINED	19
ZIMMER HLDGS INC	COM	98956P102	30	520	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	1243	21920	SH	DEFINED	20
ZIMMER HLDGS INC	COM	98956P102	7009	123577	SH	DEFINED	17
ZIONS BANCORPORATION	COM	989701107	196	2520	SH	DEFINED	6
ZIONS BANCORPORATION	COM	989701107	226	2900	SH	DEFINED	20
ZIONS BANCORPORATION	COM	989701107	17515	224680	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	28719	368478	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	355	4550	SH	DEFINED	22
ZIONS BANCORPORATION	COM	989701107	5628	72210	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	686	8800	SH	DEFINED	18
ZIONS BANCORPORATION	COM	989701107	1488	19098	SH	DEFINED	19
ZOLL MED CORP	COM	989922109	3955	120722	SH	DEFINED	3
ZORAN CORP	COM	98975F101	2560	105173	SH	DEFINED	19
ZORAN CORP	COM	98975F101	30169	1239486	SH	DEFINED	3
ZWEIG FD	COM	989834106	19	3573	SH	DEFINED	18
ZWEIG TOTAL RETURN FD INC	COM	989837109	49	10075	SH	DEFINED	2
ZWEIG TOTAL RETURN FD INC	COM	989837109	0	24	SH	DEFINED	18
ZYGO CORP	COM	989855101	2107	128550	SH	DEFINED	3