

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	004446100	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 TRANSPRT 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