

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

LEGG MASON INC
Form 13F-HR
May 16, 2005

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2005

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

Institutional Investment Manager Filing this Report:

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

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD May 16, 2005

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 15

Form13F Information Table Entry Total: 9870

Form13F Information Table Value Total: \$78,923,983 (thousands)

List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
1 800 FLOWERS COM	CL A	68243Q106	0	0	SH		DEFINED	12
1838 BD-DEB TRADING FD	COM	282520105	98	5351	SH		DEFINED	12
1ST SOURCE CORP	COM	336901103	47	2181	SH		DEFINED	2
21ST CENTY HLDG CO	COM	90136Q100	3	210	SH		DEFINED	12
21ST CENTY INS GROUP	COM	90130N103	1482	106210	SH		DEFINED	12
21ST CENTY INS GROUP	COM	90130N103	11606	832000	SH		DEFINED	6
21ST CENTY INS GROUP	COM	90130N103	377	27020	SH		DEFINED	3
24/7 REAL MEDIA INC	COM NEW	901314203	0	40	SH		DEFINED	12
24/7 REAL MEDIA INC	COM NEW	901314203	0	70	SH		DEFINED	17
3-D SYS CORP DEL	COM NEW	88554D205	62	3300	SH		DEFINED	3
3-D SYS CORP DEL	COM NEW	88554D205	15	800	SH		DEFINED	12
3COM CORP	COM	885535104	0	50	SH		DEFINED	9
3COM CORP	COM	885535104	37	10440	SH		DEFINED	6
3COM CORP	COM	885535104	103	28890	SH		DEFINED	12

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

3M CO	COM	88579Y101	7851	91618	SH	DEFINED	3
3M CO	COM	88579Y101	12873	150225	SH	DEFINED	12
3M CO	COM	88579Y101	4223	49278	SH	DEFINED	2
3M CO	COM	88579Y101	10334	120600	SH	DEFINED	7
3M CO	COM	88579Y101	2173	25357	SH	DEFINED	11
3M CO	COM	88579Y101	1781	20790	SH	DEFINED	5
3M CO	COM	88579Y101	60	702	SH	DEFINED	4
3M CO	COM	88579Y101	307	3586	SH	DEFINED	9
3M CO	COM	88579Y101	34200	399115	SH	DEFINED	17
3M CO	COM	88579Y101	2221	25923	SH	DEFINED	1
40 / 86 STRATEGIC INCOME FD	SH BEN INT	349739102	16	1600	SH	DEFINED	12
7-ELEVEN INC	COM NEW	817826209	7901	328930	SH	DEFINED	3
7-ELEVEN INC	COM NEW	817826209	0	20	SH	DEFINED	12
8X8 INC NEW	COM	282914100	15	9000	SH	DEFINED	12
99 CENTS ONLY STORES	COM	65440K106	3	200	SH	DEFINED	12
99 CENTS ONLY STORES	COM	65440K106	22	1665	SH	DEFINED	9
A C MOORE ARTS & CRAFTS INC	COM	00086T103	13	500	SH	DEFINED	12
A D A M INC	COM	00088U108	6	1000	SH	DEFINED	17
A D C TELECOMMUNICATIONS	COM	000886101	79	39710	SH	DEFINED	12
A D C TELECOMMUNICATIONS	COM	000886101	80	40300	SH	DEFINED	5
A D C TELECOMMUNICATIONS	COM	000886101	513	257560	SH	DEFINED	3
AAIPHARMA INC	COM	00252W104	1	1000	SH	DEFINED	12
AAR CORP	COM	000361105	6835	503497	SH	DEFINED	6
AARON RENTS INC	COM	002535201	13999	699930	SH	DEFINED	3
AARON RENTS INC	COM	002535201	42	2100	SH	DEFINED	12
ABB LTD	SPONSORED ADR	000375204	560	90255	SH	DEFINED	17
ABBEY NATL PLC	GDR	002920809	35	1335	SH	DEFINED	2
ABBEY NATL PLC	GDR	002920809	21	800	SH	DEFINED	12
ABBOTT LABS	COM	002824100	9382	201250	SH	DEFINED	3
ABBOTT LABS	COM	002824100	39	847	SH	DEFINED	6
ABBOTT LABS	COM	002824100	548	11745	SH	DEFINED	7
ABBOTT LABS	COM	002824100	863	18508	SH	DEFINED	11
ABBOTT LABS	COM	002824100	6094	130716	SH	DEFINED	1
ABBOTT LABS	COM	002824100	9271	198864	SH	DEFINED	5
ABBOTT LABS	COM	002824100	21531	461831	SH	DEFINED	12
ABBOTT LABS	COM	002824100	25574	548572	SH	DEFINED	2
ABBOTT LABS	COM	002824100	49296	1059201	SH	DEFINED	17
ABBOTT LABS	COM	002824100	13686	293574	SH	DEFINED	4
ABBOTT LABS	COM	002824100	289	6208	SH	DEFINED	9
ABC BANCORP	COM	000400101	1	60	SH	DEFINED	12
ABC BANCORP	COM	000400101	2251	133259	SH	DEFINED	6
ABER DIAMOND CORP	COM	002893105	23363	771000	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A	002896207	110	1930	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A	002896207	10697	186872	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	23	400	SH	DEFINED	9
ABERCROMBIE & FITCH CO	CL A	002896207	9412	163588	SH	DEFINED	6
ABERCROMBIE & FITCH CO	CL A	002896207	309	5391	SH	DEFINED	12
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	3322	548194	SH	DEFINED	12
ABERDEEN GLOBAL INCOME FD IN	COM	003013109	35	2550	SH	DEFINED	12
ABGENIX INC	COM	00339B107	977	139540	SH	DEFINED	12
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	166	9642	SH	DEFINED	12
ABIOMED INC	COM	003654100	125	11800	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	611	131960	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	15327	3314000	SH	DEFINED	7
ABLE LABORATORIES INC	COM NEW	00371N407	546	23270	SH	DEFINED	3
ABM INDS INC	COM	000957100	50	2600	SH	DEFINED	12
ABM INDS INC	COM	000957100	497	25837	SH	DEFINED	3
ABN AMRO HLDG NV	SPONSORED ADR	000937102	38	1549	SH	DEFINED	11
ABN AMRO HLDG NV	SPONSORED ADR	000937102	318	12800	SH	DEFINED	6
ACACIA RESH CORP	COMBIMTRX COM	003881208	1	481	SH	DEFINED	12
ACACIA RESH CORP	ACACIA TCH COM	003881307	5	863	SH	DEFINED	12
ACADIA RLTY TR	COM SH BEN INT	004239109	40	2500	SH	DEFINED	2

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

ACAMBIS PLC	SPONSORED ADR	004286100	5740	631423	SH	DEFINED	6
ACCELRY S INC	COM	00430U103	182	30747	SH	DEFINED	9
ACCELRY S INC	COM	00430U103	97	16350	SH	DEFINED	12
ACCENTURE LTD BERMUDA	CL A	G1150G111	12	500	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	75872	3141700	SH	DEFINED	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	13427	556000	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	5881	243535	SH	DEFINED	17
ACCENTURE LTD BERMUDA	CL A	G1150G111	5458	226020	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	2576	106662	SH	DEFINED	12
ACCENTURE LTD BERMUDA	CL A	G1150G111	946	39200	SH	DEFINED	9
ACCESS NATL CORP	COM	004337101	347	25249	SH	DEFINED	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	447	179333	SH	DEFINED	5
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	25	10000	SH	DEFINED	12
ACCREDITED HOME LENDRS HLDG	COM	00437P107	254	7000	SH	DEFINED	12
ACCREDO HEALTH INC	COM	00437V104	10	236	SH	DEFINED	12
ACCREDO HEALTH INC	COM	00437V104	218	4900	SH	DEFINED	6
ACE CASH EXPRESS INC	COM	004403101	1367	60100	SH	DEFINED	6
ACE CASH EXPRESS INC	COM	004403101	7104	312250	SH	DEFINED	3
ACE LTD	ORD	G0070K103	25	600	SH	DEFINED	11
ACE LTD	ORD	G0070K103	23525	570030	SH	DEFINED	3
ACE LTD	ORD	G0070K103	44544	1079350	SH	DEFINED	6
ACE LTD	ORD	G0070K103	1299	31480	SH	DEFINED	17
ACE LTD	ORD	G0070K103	1025	24841	SH	DEFINED	12
ACE LTD	ORD	G0070K103	578	14000	SH	DEFINED	5
ACM GOVT OPPORTUNITY FD INC	COM	000918102	5	690	SH	DEFINED	12
ACM INCOME FUND INC	COM	000912105	1146	141508	SH	DEFINED	12
ACM MANAGED DLR INCOME FD	COM	000949107	17	2200	SH	DEFINED	12
ACM MUN SECS INCOME FD INC	COM	000942102	52	5106	SH	DEFINED	12
ACTEL CORP	COM	004934105	6	362	SH	DEFINED	11
ACTION PRODS INTL INC	COM	004920104	38	13000	SH	DEFINED	12
ACTIVE POWER INC	COM	00504W100	3	1000	SH	DEFINED	9
ACTIVISION INC NEW	COM NEW	004930202	95	6426	SH	DEFINED	12
ACTUANT CORP	CL A NEW	00508X203	202	4500	SH	DEFINED	5
ACTUANT CORP	CL A NEW	00508X203	6113	136080	SH	DEFINED	3
ACTUANT CORP	CL A NEW	00508X203	85	1900	SH	DEFINED	12
ACTUANT CORP	CL A NEW	00508X203	43	950	SH	DEFINED	11
ACUITY BRANDS INC	COM	00508Y102	11	400	SH	DEFINED	6
ACUITY BRANDS INC	COM	00508Y102	18	650	SH	DEFINED	11
ACUITY BRANDS INC	COM	00508Y102	113	4200	SH	DEFINED	12
ACUSPHERE INC	COM	00511R870	0	65	SH	DEFINED	17
ACXIOM CORP	COM	005125109	19	900	SH	DEFINED	12
ACXIOM CORP	COM	005125109	7189	343500	SH	DEFINED	8
ACXIOM CORP	COM	005125109	26736	1277405	SH	DEFINED	3
ACXIOM CORP	COM	005125109	83720	4000000	SH	DEFINED	10
ACXIOM CORP	COM	005125109	6	269	SH	DEFINED	11
ADAMS EXPRESS CO	COM	006212104	123	9542	SH	DEFINED	12
ADAPTEC INC	COM	00651F108	418	87255	SH	DEFINED	12
ADE CORP MASS	COM	00089C107	2073	93400	SH	DEFINED	3
ADECCO SA	SPONSORED ADR	006754105	600	43938	SH	DEFINED	6
ADESA INC	COM	00686U104	19	800	SH	DEFINED	2
ADESA INC	COM	00686U104	7	300	SH	DEFINED	12
ADESA INC	COM	00686U104	19	810	SH	DEFINED	6
ADOBE SYS INC	COM	00724F101	54	800	SH	DEFINED	2
ADOBE SYS INC	COM	00724F101	3	50	SH	DEFINED	9
ADOBE SYS INC	COM	00724F101	492	7325	SH	DEFINED	12
ADOBE SYS INC	COM	00724F101	4457	66355	SH	DEFINED	17
ADTRAN INC	COM	00738A106	1147	65000	SH	DEFINED	12
ADVANCE AUTO PARTS INC	COM	00751Y106	35	700	SH	DEFINED	12
ADVANCE AUTO PARTS INC	COM	00751Y106	8511	168700	SH	DEFINED	6
ADVANCED DIGITAL INFORMATION	COM	007525108	2	300	SH	DEFINED	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	9	243	SH	DEFINED	17
ADVANCED MEDICAL OPTICS INC	COM	00763M108	0	2	SH	DEFINED	1

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

ADVANCED MEDICAL OPTICS INC	COM	00763M108	7	194	SH	DEFINED	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	26	711	SH	DEFINED	2
ADVANCED MEDICAL OPTICS INC	COM	00763M108	32432	895660	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	256	15855	SH	DEFINED	12
ADVANCED MICRO DEVICES INC	COM	007903107	72	4470	SH	DEFINED	6
ADVANCED MICRO DEVICES INC	COM	007903107	951	59000	SH	DEFINED	2
ADVANCED NEUROMODULATION SYS	COM	00757T101	9	322	SH	DEFINED	11
ADVANCED NEUROMODULATION SYS	COM	00757T101	114	4250	SH	DEFINED	9
ADVANCED NEUROMODULATION SYS	COM	00757T101	16	600	SH	DEFINED	12
ADVANCED POWER TECHNOLOGY IN	COM	00761E108	14	2000	SH	DEFINED	12
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	15	4000	SH	DEFINED	12
ADVANTA CORP	CL A	007942105	3	166	SH	DEFINED	9
ADVANTA CORP	CL A	007942105	17	839	SH	DEFINED	12
ADVANTA CORP	CL A	007942105	2659	127840	SH	DEFINED	6
ADVANTA CORP	CL B	007942204	1678	72970	SH	DEFINED	3
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	337	14120	SH	DEFINED	12
ADVENT CLAYMORE ENH GRW & IN	COM	00765E104	97	5400	SH	DEFINED	12
ADVENT SOFTWARE INC	COM	007974108	25	1365	SH	DEFINED	4
ADVISORY BRD CO	COM	00762W107	361	8250	SH	DEFINED	12
ADVO INC	COM	007585102	13	350	SH	DEFINED	12
AEGON N V	ORD AMER REG	007924103	75	5583	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	16	1188	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	444	32980	SH	DEFINED	17
AEGON N V	ORD AMER REG	007924103	14	1071	SH	DEFINED	9
AEROPOSTALE	COM	007865108	19246	587671	SH	DEFINED	3
AES CORP	COM	00130H105	488	29790	SH	DEFINED	11
AES CORP	COM	00130H105	7	400	SH	DEFINED	2
AES CORP	COM	00130H105	1767	107900	SH	DEFINED	6
AES CORP	COM	00130H105	2719	166000	SH	DEFINED	
AES CORP	COM	00130H105	7275	444133	SH	DEFINED	12
AES CORP	COM	00130H105	131040	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	659194	40243850	SH	DEFINED	8
AES CORP	COM	00130H105	1268973	77470865	SH	DEFINED	10
AES CORP	COM	00130H105	255	15575	SH	DEFINED	5
AES TR III	PFD CV 6.75%	00808N202	64	1350	SH	DEFINED	11
AES TR III	PFD CV 6.75%	00808N202	1311	27600	SH	DEFINED	12
AETHER SYS INC	COM	00808V105	42	12625	SH	DEFINED	12
AETNA INC NEW	COM	00817Y108	687	9172	SH	DEFINED	12
AETNA INC NEW	COM	00817Y108	13	174	SH	DEFINED	6
AETNA INC NEW	COM	00817Y108	72	1878	SH	DEFINED	9
AETNA INC NEW	COM	00817Y108	292	3900	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	1177	15700	SH	DEFINED	5
AETNA INC NEW	COM	00817Y108	390145	5205400	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	805079	10741550	SH	DEFINED	10
AETNA INC NEW	COM	00817Y108	16407	218910	SH	DEFINED	3
AEW REAL ESTATE INCOME FD	COM	00104H107	57	3300	SH	DEFINED	12
AFC ENTERPRISES INC	COM	00104Q107	20	800	SH	DEFINED	2
AFFILIATED COMPUTER SERVICES	CL A	008190100	16	300	SH	DEFINED	4
AFFILIATED COMPUTER SERVICES	CL A	008190100	5304	100815	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	7	127	SH	DEFINED	11
AFFILIATED COMPUTER SERVICES	CL A	008190100	4178	78482	SH	DEFINED	12
AFFILIATED COMPUTER SERVICES	CL A	008190100	5	90	SH	DEFINED	6
AFFILIATED MANAGERS GROUP	COM	008252108	4	72	SH	DEFINED	11
AFFILIATED MANAGERS GROUP	COM	008252108	20010	322593	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	COM	008252108	16	255	SH	DEFINED	12
AFFIRMATIVE INS HLDGS INC	COM	008272106	497	33720	SH	DEFINED	3
AFFIRMATIVE INS HLDGS INC	COM	008272106	16	1100	SH	DEFINED	11
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	3	250	SH	DEFINED	9
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	1796	141965	SH	DEFINED	12
AFFYMETRIX INC	COM	00826T108	163	3800	SH	DEFINED	3
AFFYMETRIX INC	COM	00826T108	116	2700	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	71	1650	SH	DEFINED	12

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

AFLAC INC	COM	001055102	13916	373490	SH	DEFINED	3
AFLAC INC	COM	001055102	22	602	SH	DEFINED	6
AFLAC INC	COM	001055102	3792	101775	SH	DEFINED	2
AFLAC INC	COM	001055102	22407	603359	SH	DEFINED	17
AFLAC INC	COM	001055102	215	5767	SH	DEFINED	9
AFLAC INC	COM	001055102	39	1036	SH	DEFINED	11
AFLAC INC	COM	001055102	3655	98096	SH	DEFINED	12
AFTERMARKET TECHNOLOGY CORP	COM	008318107	5251	318222	SH	DEFINED	6
AFTERMARKET TECHNOLOGY CORP	COM	008318107	48	2900	SH	DEFINED	3
AGCO CORP	COM	001084102	52	2829	SH	DEFINED	11
AGCO CORP	COM	001084102	29377	1609700	SH	DEFINED	6
AGCO CORP	COM	001084102	9796	536787	SH	DEFINED	3
AGCO CORP	COM	001084102	3838	210291	SH	DEFINED	12
AGERE SYS INC	CL B	00845V209	0	10	SH	DEFINED	2
AGERE SYS INC	CL A	00845V100	0	10	SH	DEFINED	1
AGERE SYS INC	CL A	00845V100	0	10	SH	DEFINED	2
AGERE SYS INC	CL A	00845V100	0	54	SH	DEFINED	11
AGERE SYS INC	CL A	00845V100	86	59949	SH	DEFINED	12
AGERE SYS INC	CL A	00845V100	841	589699	SH	DEFINED	6
AGERE SYS INC	CL B	00845V209	1	370	SH	DEFINED	7
AGERE SYS INC	CL B	00845V209	2	1338	SH	DEFINED	11
AGERE SYS INC	CL B	00845V209	4	2548	SH	DEFINED	17
AGERE SYS INC	CL B	00845V209	21	14671	SH	DEFINED	12
AGERE SYS INC	CL B	00845V209	474	353990	SH	DEFINED	6
AGERE SYS INC	CL A	00845V100	0	106	SH	DEFINED	17
AGERE SYS INC	CL B	00845V209	0	289	SH	DEFINED	1
AGILE SOFTWARE CORP DEL	COM	00846X105	6	800	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	2415	108767	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	5	216	SH	DEFINED	6
AGILENT TECHNOLOGIES INC	COM	00846U101	8	380	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	10	457	SH	DEFINED	9
AGILENT TECHNOLOGIES INC	COM	00846U101	32	1450	SH	DEFINED	11
AGILENT TECHNOLOGIES INC	COM	00846U101	158	7127	SH	DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	1094	49284	SH	DEFINED	3
AGILENT TECHNOLOGIES INC	COM	00846U101	891	40151	SH	DEFINED	17
AGILYSYS INC	COM	00847J105	2982	151680	SH	DEFINED	3
AGL RES INC	COM	001204106	50664	1450440	SH	DEFINED	6
AGL RES INC	COM	001204106	69	1975	SH	DEFINED	11
AGL RES INC	COM	001204106	739	21166	SH	DEFINED	12
AGNICO EAGLE MINES LTD	COM	008474108	15	1000	SH	DEFINED	12
AGREE REALTY CORP	COM	008492100	5	200	SH	DEFINED	12
AGRIUM INC	COM	008916108	6435	352610	SH	DEFINED	3
AGRIUM INC	COM	008916108	435	23850	SH	DEFINED	12
AIM SELECT REAL ESTATE INCM	SHS	00888R107	186	12007	SH	DEFINED	12
AIR FRANCE KLM	SPONSORED ADR	009119108	2	102	SH	DEFINED	9
AIR FRANCE KLM	*W EXP 11/05/200	009119116	0	93	SH	DEFINED	9
AIR METHODS CORP	COM PAR \$.06	009128307	1094	137305	SH	DEFINED	6
AIR METHODS CORP	COM PAR \$.06	009128307	4	500	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	1556	24581	SH	DEFINED	12
AIR PRODS & CHEMS INC	COM	009158106	38267	604590	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	892	14100	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	268	4227	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	165	2600	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	140	2213	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	36	571	SH	DEFINED	9
AIR PRODS & CHEMS INC	COM	009158106	42099	666190	SH	DEFINED	17
AIRGAS INC	COM	009363102	2071	86700	SH	DEFINED	3
AIRGAS INC	COM	009363102	153	6393	SH	DEFINED	12
AIRGAS INC	COM	009363102	11	450	SH	DEFINED	9
AIRNET COMMUNICATIONS CORP	COM NEW	00941P403	1	1050	SH	DEFINED	12
AIRTRAN HLDGS INC	COM	00949P108	84	9270	SH	DEFINED	12
AIRTRAN HLDGS INC	COM	00949P108	16	1765	SH	DEFINED	11

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

AIRTRAN HLDGS INC	COM	00949P108	167	18500	SH	DEFINED	6
AK STL HLDG CORP	COM	001547108	79	7156	SH	DEFINED	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	57	4478	SH	DEFINED	9
AKAMAI TECHNOLOGIES INC	COM	00971T101	79	6200	SH	DEFINED	12
AKTIEBOLAGETT ELECTROLUX	SPONSORED ADR	010198208	20096	435305	SH	DEFINED	6
AKTIEBOLAGETT ELECTROLUX	SPONSORED ADR	010198208	115	2478	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	41	885	SH	DEFINED	11
AKZO NOBEL NV	SPONSORED ADR	010199305	111	2410	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	23448	515224	SH	DEFINED	6
ALABAMA NATL BANCORP DELA	COM	010317105	532	8603	SH	DEFINED	2
ALASKA AIR GROUP INC	COM	011659109	10	350	SH	DEFINED	12
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	461	45900	SH	DEFINED	12
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	80	8000	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	3308	107110	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	52	1700	SH	DEFINED	11
ALBANY MOLECULAR RESH INC	COM	012423109	6214	604465	SH	DEFINED	6
ALBEMARLE CORP	COM	012653101	53	1450	SH	DEFINED	12
ALBEMARLE CORP	COM	012653101	77	2106	SH	DEFINED	11
ALBEMARLE CORP	COM	012653101	1611	44300	SH	DEFINED	3
ALBERTO CULVER CO	COM	013068101	9884	206525	SH	DEFINED	1
ALBERTO CULVER CO	COM	013068101	43	907	SH	DEFINED	17
ALBERTO CULVER CO	COM	013068101	103	2149	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	1192	24900	SH	DEFINED	12
ALBERTSONS INC	COM	013104104	224819	10887100	SH	DEFINED	8
ALBERTSONS INC	COM	013104104	176	8525	SH	DEFINED	11
ALBERTSONS INC	COM	013104104	5579	271379	SH	DEFINED	6
ALBERTSONS INC	COM	013104104	36	1752	SH	DEFINED	9
ALBERTSONS INC	COM	013104104	491091	23781653	SH	DEFINED	10
ALBERTSONS INC	COM	013104104	64	3100	SH	DEFINED	17
ALBERTSONS INC	COM	013104104	3515	170207	SH	DEFINED	12
ALCAN INC	COM	013716105	3	90	SH	DEFINED	9
ALCAN INC	COM	013716105	91	2410	SH	DEFINED	17
ALCAN INC	COM	013716105	35903	945040	SH	DEFINED	7
ALCAN INC	COM	013716105	88	2322	SH	DEFINED	12
ALCAN INC	COM	013716105	646	17030	SH	DEFINED	3
ALCATEL	SPONSORED ADR	013904305	36	2961	SH	DEFINED	11
ALCOA INC	COM	013817101	8266	272006	SH	DEFINED	12
ALCOA INC	COM	013817101	8357	275000	SH	DEFINED	10
ALCOA INC	COM	013817101	7901	260000	SH	DEFINED	7
ALCOA INC	COM	013817101	1278	42047	SH	DEFINED	17
ALCOA INC	COM	013817101	259	8515	SH	DEFINED	11
ALCOA INC	COM	013817101	137	4500	SH	DEFINED	2
ALCOA INC	COM	013817101	32111	1057262	SH	DEFINED	6
ALCOA INC	COM	013817101	10184	335101	SH	DEFINED	3
ALCON INC	COM SHS	H01301102	475	5325	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	18	200	SH	DEFINED	17
ALCON INC	COM SHS	H01301102	71	800	SH	DEFINED	12
ALDERWOODS GROUP INC	COM	014383103	12	1000	SH	DEFINED	12
ALERIS INTL INC	COM	014477103	13	529	SH	DEFINED	12
ALEXANDER & BALDWIN INC	COM	014482103	90	2175	SH	DEFINED	12
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	14998	232960	SH	DEFINED	3
ALEXION PHARMACEUTICALS INC	COM	015351109	13	600	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	COM	015351109	2	100	SH	DEFINED	12
ALFA CORP	COM	015385107	9873	683282	SH	DEFINED	6
ALICO INC	COM	016230104	16	300	SH	DEFINED	12
ALIGN TECHNOLOGY INC	COM	016255101	2	300	SH	DEFINED	2
ALIGN TECHNOLOGY INC	COM	016255101	11	1700	SH	DEFINED	12
ALKERMES INC	COM	01642T108	9	850	SH	DEFINED	4
ALKERMES INC	COM	01642T108	3	260	SH	DEFINED	2
ALKERMES INC	COM	01642T108	1	50	SH	DEFINED	12
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	270	55821	SH	DEFINED	6
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	3	700	SH	DEFINED	12

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

ALLEGHANY CORP DEL	COM	017175100	8812	31796	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	42198	2038713	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	11	555	SH	DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	31	1512	SH	DEFINED	9
ALLEGHENY ENERGY INC	COM	017361106	364	17606	SH	DEFINED	12
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3	123	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	330	13698	SH	DEFINED	12
ALLERGAN INC	COM	018490102	372	5350	SH	DEFINED	5
ALLERGAN INC	COM	018490102	123	1770	SH	DEFINED	12
ALLERGAN INC	COM	018490102	1562	23280	SH	DEFINED	17
ALLERGAN INC	COM	018490102	2565	36925	SH	DEFINED	1
ALLERGAN INC	COM	018490102	170	2446	SH	DEFINED	2
ALLETE INC	COM NEW	018522300	31	734	SH	DEFINED	12
ALLETE INC	COM NEW	018522300	9722	232104	SH	DEFINED	6
ALLETE INC	COM NEW	018522300	11	266	SH	DEFINED	2
ALLIANCE ATLANTIS COMMUNICAT	CL B NON-VTG	01853E204	7	300	SH	DEFINED	7
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	193	4100	SH	DEFINED	6
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	2119	44943	SH	DEFINED	12
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	61	1300	SH	DEFINED	17
ALLIANCE DATA SYSTEMS CORP	COM	018581108	246	6097	SH	DEFINED	12
ALLIANCE DATA SYSTEMS CORP	COM	018581108	101	2500	SH	DEFINED	11
ALLIANCE GAMING CORP	COM NEW	01859P609	142	14770	SH	DEFINED	11
ALLIANCE GAMING CORP	COM NEW	01859P609	1454	151659	SH	DEFINED	12
ALLIANCE GAMING CORP	COM NEW	01859P609	8608	897531	SH	DEFINED	6
ALLIANCE NATL MUN INCOME FD	COM	01864U106	206	14581	SH	DEFINED	12
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	423	6580	SH	DEFINED	12
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	79	1225	SH	DEFINED	11
ALLIANCE WORLD DLR GV FD II	COM	01879R106	530	44880	SH	DEFINED	12
ALLIANCE WORLD DLR GV FD INC	COM	018796102	179	15019	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	16131	602360	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	7	250	SH	DEFINED	17
ALLIANT ENERGY CORP	COM	018802108	2244	83779	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	76	2850	SH	DEFINED	11
ALLIANT ENERGY CORP	COM	018802108	88	3280	SH	DEFINED	9
ALLIANT TECHSYSTEMS INC	COM	018804104	2	33	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	31	437	SH	DEFINED	12
ALLIANT TECHSYSTEMS INC	COM	018804104	1	20	SH	DEFINED	6
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	10144	800778	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	40	1525	SH	DEFINED	2
ALLIED CAP CORP NEW	COM	01903Q108	80	3050	SH	DEFINED	11
ALLIED CAP CORP NEW	COM	01903Q108	86	3290	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	4074	156083	SH	DEFINED	12
ALLIED DEFENSE GROUP INC	COM	019118108	823	33600	SH	DEFINED	6
ALLIED DEFENSE GROUP INC	COM	019118108	5	200	SH	DEFINED	12
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	113	2700	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	590	14157	SH	DEFINED	12
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	2150	51158	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	83	2000	SH	DEFINED	17
ALLIED MOTION TECHNOLOGIES I	COM	019330109	0	13	SH	DEFINED	12
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	20	2750	SH	DEFINED	12
ALLIED WASTE INDS INC	PFD SR C CONV	019589605	17	400	SH	DEFINED	12
ALLMERICA FINL CORP	COM	019754100	17443	485200	SH	DEFINED	6
ALLMERICA FINL CORP	COM	019754100	4	100	SH	DEFINED	12
ALLMERICA FINL CORP	COM	019754100	118	3285	SH	DEFINED	2
ALLMERICA SECS TR	SH BEN INT	019921105	184	20317	SH	DEFINED	12
ALLOS THERAPEUTICS INC	COM	019777101	2	1000	SH	DEFINED	12
ALLSTATE CORP	COM	020002101	150	2774	SH	DEFINED	1
ALLSTATE CORP	COM	020002101	401	7416	SH	DEFINED	2
ALLSTATE CORP	COM	020002101	1255	23212	SH	DEFINED	17
ALLSTATE CORP	COM	020002101	1651	30500	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	4690	86763	SH	DEFINED	12
ALLSTATE CORP	COM	020002101	5181	95840	SH	DEFINED	11

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

ALLSTATE CORP	COM	020002101	16154	298811	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	91	1692	SH	DEFINED	9
ALLTEL CORP	COM	020039103	60	1100	SH	DEFINED	4
ALLTEL CORP	COM	020039103	1892	34500	SH	DEFINED	5
ALLTEL CORP	COM	020039103	5	100	SH	DEFINED	6
ALLTEL CORP	COM	020039103	2057	37496	SH	DEFINED	11
ALLTEL CORP	COM	020039103	4111	74950	SH	DEFINED	3
ALLTEL CORP	COM	020039103	9873	180000	SH	DEFINED	10
ALLTEL CORP	COM	020039103	13457	245339	SH	DEFINED	17
ALLTEL CORP	COM	020039103	23995	437458	SH	DEFINED	12
ALLTEL CORP	PFD C CV \$2.06	020039509	36	100	SH	DEFINED	11
ALLTEL CORP	CORP UNT 7.75%	020039822	13	250	SH	DEFINED	4
ALLTEL CORP	CORP UNT 7.75%	020039822	25	500	SH	DEFINED	11
ALLTEL CORP	CORP UNT 7.75%	020039822	1283	25413	SH	DEFINED	12
ALLTEL CORP	COM	020039103	405	7375	SH	DEFINED	2
ALLTEL CORP	COM	020039103	231	4206	SH	DEFINED	9
ALMOST FAMILY INC	COM	020409108	83	6000	SH	DEFINED	12
ALPHA NATURAL RESOURCES INC	COM	02076X102	1531	53400	SH	DEFINED	12
ALPHARMA INC	CL A	020813101	6983	566764	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	46	3700	SH	DEFINED	12
ALPHASMART INC	COM	02081F104	453	123800	SH	DEFINED	
ALPHASMART INC	COM	02081F104	232	63500	SH	DEFINED	12
ALTANA AKTIENGESELLSCHAFT	SPONSORED ADR	02143N103	20062	315437	SH	DEFINED	6
ALTERA CORP	COM	021441100	14	691	SH	DEFINED	2
ALTERA CORP	COM	021441100	45	2300	SH	DEFINED	17
ALTERA CORP	COM	021441100	114	5755	SH	DEFINED	12
ALTRIA GROUP INC	COM	02209S103	1151	17595	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	1007	15395	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	14	210	SH	DEFINED	4
ALTRIA GROUP INC	COM	02209S103	32	490	SH	DEFINED	9
ALTRIA GROUP INC	COM	02209S103	424	6477	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S103	33	500	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	2694	41195	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	15074	230526	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	26156	400000	SH	DEFINED	10
ALTRIA GROUP INC	COM	02209S103	32451	496270	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	14539	222341	SH	DEFINED	12
ALTRIA GROUP INC	COM	02209S103	11041	168853	SH	DEFINED	17
ALVARION LTD	SHS	M0861T100	4	400	SH	DEFINED	12
AMAZON COM INC	COM	023135106	5	150	SH	DEFINED	2
AMAZON COM INC	COM	023135106	17	500	SH	DEFINED	7
AMAZON COM INC	COM	023135106	488	14239	SH	DEFINED	11
AMAZON COM INC	COM	023135106	488	14250	SH	DEFINED	6
AMAZON COM INC	COM	023135106	3089	90135	SH	DEFINED	9
AMAZON COM INC	COM	023135106	15167	442577	SH	DEFINED	12
AMAZON COM INC	COM	023135106	222755	6500000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	640357	18685650	SH	DEFINED	8
AMAZON COM INC	COM	023135106	1446265	42202069	SH	DEFINED	10
AMAZON COM INC	COM	023135106	93	2700	SH	DEFINED	17
AMB PROPERTY CORP	COM	00163T109	23	600	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	174	2323	SH	DEFINED	12
AMBAC FINL GROUP INC	COM	023139108	347	4641	SH	DEFINED	11
AMBAC FINL GROUP INC	COM	023139108	26	350	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	1187	15876	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	319	4265	SH	DEFINED	6
AMBASSADORS GROUP INC	COM	023177108	487	14570	SH	DEFINED	3
AMCOR LTD	ADR NEW	02341R302	16	700	SH	DEFINED	2
AMDOCS LTD	ORD	G02602103	4	125	SH	DEFINED	9
AMDOCS LTD	ORD	G02602103	135	4750	SH	DEFINED	12
AMDOCS LTD	ORD	G02602103	352	12405	SH	DEFINED	5
AMDOCS LTD	ORD	G02602103	3655	128700	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	100724	3532547	SH	DEFINED	6

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

AMDOCS LTD	ORD	G02602103	42600	1500000	SH	DEFINED	10
AMDOCS LTD	ORD	G02602103	7892	277890	SH	DEFINED	3
AMEDISYS INC	COM	023436108	123	4050	SH	DEFINED	12
AMEDISYS INC	COM	023436108	11699	386730	SH	DEFINED	3
AMEN PPTYS INC	COM NEW	023477201	0	75	SH	DEFINED	12
AMERADA HESS CORP	PFD CV ACES 7%	023551401	2	20	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	0	2	SH	DEFINED	1
AMERADA HESS CORP	COM	023551104	192	2000	SH	DEFINED	17
AMERADA HESS CORP	COM	023551104	203	2106	SH	DEFINED	9
AMERADA HESS CORP	COM	023551104	214	2228	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	12038	125120	SH	DEFINED	3
AMERADA HESS CORP	COM	023551104	244	2540	SH	DEFINED	6
AMERCO	COM	023586100	9	200	SH	DEFINED	12
AMEREN CORP	COM	023608102	15	300	SH	DEFINED	2
AMEREN CORP	COM	023608102	15	300	SH	DEFINED	11
AMEREN CORP	COM	023608102	377	7690	SH	DEFINED	17
AMEREN CORP	COM	023608102	1410	28776	SH	DEFINED	12
AMEREN CORP	COM	023608102	2115	43150	SH	DEFINED	9
AMEREN CORP	EQTY UN 9.75%	023608201	11	400	SH	DEFINED	11
AMEREN CORP	COM	023608102	331	6760	SH	DEFINED	6
AMERIANA BANCORP	COM	023613102	9	700	SH	DEFINED	12
AMERICA FIRST APT INV INC	COM	02363X104	4	370	SH	DEFINED	12
AMERICA FIRST APT INV INC	COM	02363X104	1	62	SH	DEFINED	9
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	9
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	163	23000	SH	DEFINED	12
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	88	1713	SH	DEFINED	9
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	187	3624	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	4443	86100	SH	DEFINED	3
AMERICA SVC GROUP INC	COM	02364L109	1422	64273	SH	DEFINED	3
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	29172	1190700	SH	DEFINED	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	23	950	SH	DEFINED	12
AMERICAN BILTRITE INC	COM	024591109	10	900	SH	DEFINED	11
AMERICAN CAMPUS CMNTYS INC	COM	024835100	956	45500	SH	DEFINED	3
AMERICAN CAPITAL STRATEGIES	COM	024937104	9	300	SH	DEFINED	6
AMERICAN CAPITAL STRATEGIES	COM	024937104	28	900	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	5652	179940	SH	DEFINED	12
AMERICAN CMNTY PPTYS TR	COM	02520N106	3	250	SH	DEFINED	12
AMERICAN DENTAL PARTNERS	COM	025353103	75	3353	SH	DEFINED	6
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	4951	167550	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	24	798	SH	DEFINED	12
AMERICAN ECOLOGY CORP	COM NEW	025533407	35	3000	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	10	300	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	14	410	SH	DEFINED	9
AMERICAN ELEC PWR INC	COM	025537101	92	2706	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	193	5680	SH	DEFINED	17
AMERICAN ELEC PWR INC	COM	025537101	429	12610	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	728	21360	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	1822	53494	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	10313	302790	SH	DEFINED	6
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1879	146910	SH	DEFINED	3
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1294	101200	SH	DEFINED	1
AMERICAN EQTY INVT LIFE HLD	COM	025676206	5628	440000	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	202	3928	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	555	10800	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	7198	140115	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	3348	65173	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	517	10058	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	180	3500	SH	DEFINED	7
AMERICAN EXPRESS CO	COM	025816109	2	40	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	143	2790	SH	DEFINED	9
AMERICAN EXPRESS CO	COM	025816109	30233	589434	SH	DEFINED	17
AMERICAN EXPRESS CO	COM	025816109	9694	188715	SH	DEFINED	12

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

AMERICAN EXPRESS CO	COM	025816109	521	10138	SH	DEFINED	1
AMERICAN FINL GROUP INC OHIO	COM	025932104	42289	1373010	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	106	3436	SH	DEFINED	12
AMERICAN FINL GROUP INC OHIO	COM	025932104	32	1050	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	62	2000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	13585	441087	SH	DEFINED	3
AMERICAN FINL RLTY TR	COM	02607P305	4	295	SH	DEFINED	9
AMERICAN FINL RLTY TR	COM	02607P305	8	525	SH	DEFINED	11
AMERICAN FINL RLTY TR	COM	02607P305	61	4150	SH	DEFINED	2
AMERICAN FINL RLTY TR	COM	02607P305	823	56235	SH	DEFINED	12
AMERICAN GREETINGS CORP	CL A	026375105	37788	1483054	SH	DEFINED	3
AMERICAN GREETINGS CORP	CL A	026375105	37106	1456275	SH	DEFINED	6
AMERICAN HEALTHWAYS INC	COM	02649V104	36	1100	SH	DEFINED	12
AMERICAN HOME MTG INVT CORP	COM	02660R107	1	32	SH	DEFINED	6
AMERICAN HOME MTG INVT CORP	COM	02660R107	39	1365	SH	DEFINED	12
AMERICAN HOME MTG INVT CORP	COM	02660R107	22259	777215	SH	DEFINED	3
AMERICAN INCOME FD INC	COM	02672T109	30	3700	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	14512	261900	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM	026874107	2684	48430	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	353	6372	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	3749	67651	SH	DEFINED	9
AMERICAN INTL GROUP INC	COM	026874107	5710	103050	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	44978	811730	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	7374	133072	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	18301	330290	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	19759	356598	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	32144	581414	SH	DEFINED	17
AMERICAN INTL GROUP INC	COM	026874107	34476	622200	SH	DEFINED	10
AMERICAN INTL GROUP INC	COM	026874107	43542	787282	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	8251	148913	SH	DEFINED	4
AMERICAN ITALIAN PASTA CO	CL A	027070101	22	800	SH	DEFINED	11
AMERICAN ITALIAN PASTA CO	CL A	027070101	1385	50545	SH	DEFINED	12
AMERICAN MED SYS HLDGS INC	COM	02744M108	5869	341590	SH	DEFINED	3
AMERICAN MTG ACCEP CO	SH BEN INT	027568104	97	7029	SH	DEFINED	12
AMERICAN NATL BANKSHARES INC	COM	027745108	96	4000	SH	DEFINED	12
AMERICAN NATL BANKSHARES INC	COM	027745108	2008	83572	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	22	205	SH	DEFINED	12
AMERICAN NATL INS CO	COM	028591105	8032	75847	SH	DEFINED	6
AMERICAN PAC BK AUMSVILLE OR	CL B	02837P307	1060	90000	SH	DEFINED	1
AMERICAN PAC CORP	COM	028740108	13	1750	SH	DEFINED	12
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	10	200	SH	DEFINED	12
AMERICAN PHYSICIANS CAPITAL	COM	028884104	906	26427	SH	DEFINED	3
AMERICAN PWR CONVERSION CORP	COM	029066107	6877	263000	SH	DEFINED	7
AMERICAN PWR CONVERSION CORP	COM	029066107	58	2200	SH	DEFINED	11
AMERICAN PWR CONVERSION CORP	COM	029066107	84	3200	SH	DEFINED	2
AMERICAN PWR CONVERSION CORP	COM	029066107	2350	90020	SH	DEFINED	12
AMERICAN REAL ESTATE PARTNR	DEPOSITRY UNIT	029169109	68	2467	SH	DEFINED	12
AMERICAN RETIREMENT CORP	COM	028913101	7750	533030	SH	DEFINED	3
AMERICAN SHARED HOSPITAL SVC	COM	029595105	265	48700	SH	DEFINED	6
AMERICAN STD COS INC DEL	COM	029712106	42	900	SH	DEFINED	17
AMERICAN STD COS INC DEL	COM	029712106	402	8639	SH	DEFINED	12
AMERICAN STS WTR CO	COM	029899101	35	1375	SH	DEFINED	2
AMERICAN STS WTR CO	COM	029899101	29	1162	SH	DEFINED	11
AMERICAN STS WTR CO	COM	029899101	356	14087	SH	DEFINED	12
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	120	12050	SH	DEFINED	12
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	4	450	SH	DEFINED	1
AMERICAN TECHNOLOGY CORP	COM NEW	030145205	4	500	SH	DEFINED	12
AMERICAN TOWER CORP	CL A	029912201	532	29156	SH	DEFINED	11
AMERICAN TOWER CORP	CL A	029912201	5575	305824	SH	DEFINED	12
AMERICAN WATER STAR INC	COM	030409106	16	37000	SH	DEFINED	12
AMERICAN WOODMARK CORP	COM	030506109	1726	47570	SH	DEFINED	3
AMERICAN WOODMARK CORP	COM	030506109	74	2030	SH	DEFINED	11

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

AMERICAN WOODMARK CORP	COM	030506109	744	20500	SH	DEFINED	12
AMERICANWEST BANCORPORATION	COM	03058P109	289	14981	SH	DEFINED	6
AMERICANWEST BANCORPORATION	COM	03058P109	964	50000	SH	DEFINED	1
AMERICAS CAR MART INC	COM	03062T105	9945	283090	SH	DEFINED	6
AMERICAS CAR MART INC	COM	03062T105	403	11500	SH	DEFINED	3
AMERICREDIT CORP	COM	03060R101	47	2010	SH	DEFINED	12
AMERICREDIT CORP	COM	03060R101	257840	11000000	SH	DEFINED	13
AMERICREDIT CORP	COM	03060R101	93760	4000000	SH	DEFINED	10
AMERICREDIT CORP	COM	03060R101	19	824	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	21652	923700	SH	DEFINED	8
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	26	900	SH	DEFINED	17
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	392	13435	SH	DEFINED	12
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	231	7938	SH	DEFINED	9
AMERIGROUP CORP	COM	03073T102	15241	416880	SH	DEFINED	3
AMERISOURCEBERGEN CORP	COM	03073E105	180	3150	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM	03073E105	413	7217	SH	DEFINED	12
AMERISOURCEBERGEN CORP	COM	03073E105	245	4280	SH	DEFINED	17
AMERISTAR CASINOS INC	COM	03070Q101	29146	533020	SH	DEFINED	3
AMERISTAR CASINOS INC	COM	03070Q101	317	5800	SH	DEFINED	11
AMERISTAR CASINOS INC	COM	03070Q101	306	5591	SH	DEFINED	12
AMERITRADE HLDG CORP NEW	COM	03074K100	81680	8000000	SH	DEFINED	13
AMERITRADE HLDG CORP NEW	COM	03074K100	409	40020	SH	DEFINED	3
AMERITRADE HLDG CORP NEW	COM	03074K100	26	2500	SH	DEFINED	11
AMERN STRATEGIC INCOME PTFL	COM	030099105	21	1841	SH	DEFINED	12
AMERON INTL INC	COM	030710107	41	1150	SH	DEFINED	12
AMERON INTL INC	COM	030710107	7	200	SH	DEFINED	11
AMERON INTL INC	COM	030710107	5191	144200	SH	DEFINED	6
AMERUS GROUP CO	COM	03072M108	1181	25000	SH	DEFINED	1
AMERUS GROUP CO	COM	03072M108	3	56	SH	DEFINED	11
AMERUS GROUP CO	COM	03072M108	29	606	SH	DEFINED	9
AMERUS GROUP CO	COM	03072M108	47214	999236	SH	DEFINED	6
AMERUS GROUP CO	COM	03072M108	283	5990	SH	DEFINED	3
AMERUS GROUP CO	COM	03072M108	30	625	SH	DEFINED	12
AMETEK INC NEW	COM	031100100	61	1513	SH	DEFINED	17
AMETEK INC NEW	COM	031100100	16	400	SH	DEFINED	12
AMGEN INC	COM	031162100	18749	322092	SH	DEFINED	17
AMGEN INC	COM	031162100	1567	26912	SH	DEFINED	5
AMGEN INC	COM	031162100	21	359	SH	DEFINED	6
AMGEN INC	COM	031162100	10134	174101	SH	DEFINED	3
AMGEN INC	COM	031162100	187	3217	SH	DEFINED	9
AMGEN INC	COM	031162100	24504	420954	SH	DEFINED	12
AMGEN INC	COM	031162100	393	6750	SH	DEFINED	7
AMGEN INC	COM	031162100	92	1588	SH	DEFINED	4
AMGEN INC	COM	031162100	21254	365131	SH	DEFINED	1
AMGEN INC	COM	031162100	3901	67013	SH	DEFINED	2
AMGEN INC	COM	031162100	524	8994	SH	DEFINED	11
AMICAS INC	COM	001712108	2601	701989	SH	DEFINED	6
AMKOR TECHNOLOGY INC	COM	031652100	12	3100	SH	DEFINED	12
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	32	1155	SH	DEFINED	9
AMN HEALTHCARE SERVICES INC	COM	001744101	573	36000	SH	DEFINED	6
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	2	204	SH	DEFINED	12
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	27	2228	SH	DEFINED	2
AMPCO-PITTSBURGH CORP	COM	032037103	46	3400	SH	DEFINED	12
AMPHENOL CORP NEW	CL A	032095101	30787	831193	SH	DEFINED	3
AMPHENOL CORP NEW	CL A	032095101	994	26830	SH	DEFINED	12
AMPHENOL CORP NEW	CL A	032095101	152	4100	SH	DEFINED	11
AMR CORP	COM	001765106	326	30500	SH	DEFINED	12
AMR CORP	COM	001765106	7	686	SH	DEFINED	14
AMR CORP	COM	001765106	47	4400	SH	DEFINED	9
AMSOUTH BANCORPORATION	COM	032165102	50	1920	SH	DEFINED	11
AMSOUTH BANCORPORATION	COM	032165102	314	12082	SH	DEFINED	6
AMSOUTH BANCORPORATION	COM	032165102	1098	42300	SH	DEFINED	9

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

AMSOUTH BANCORPORATION	COM	032165102	3904	150433	SH	DEFINED	12
AMSOUTH BANCORPORATION	COM	032165102	915	35255	SH	DEFINED	17
AMSURG CORP	COM	03232P405	86	3400	SH	DEFINED	3
AMTECH SYS INC	COM PAR \$0.01N	032332504	1	200	SH	DEFINED	12
AMX CORP NEW	COM	00180C105	1512	67330	SH	DEFINED	3
AMX CORP NEW	COM	00180C105	2	100	SH	DEFINED	12
AMYLIN PHARMACEUTICALS INC	COM	032346108	1177	67320	SH	DEFINED	12
ANADARKO PETE CORP	COM	032511107	76	1000	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	8545	113040	SH	DEFINED	17
ANADARKO PETE CORP	COM	032511107	7392	97137	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	6849	90000	SH	DEFINED	10
ANADARKO PETE CORP	COM	032511107	4123	54139	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	1855	24380	SH	DEFINED	12
ANADARKO PETE CORP	COM	032511107	225	2953	SH	DEFINED	5
ANADARKO PETE CORP	COM	032511107	13	170	SH	DEFINED	9
ANADARKO PETE CORP	COM	032511107	1248	16396	SH	DEFINED	2
ANADIGICS INC	COM	032515108	3	1800	SH	DEFINED	12
ANADYS PHARMACEUTICALS INC	COM	03252Q408	147	19945	SH	DEFINED	12
ANALEX CORP	COM	032653107	3	1000	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	2724	75363	SH	DEFINED	17
ANALOG DEVICES INC	COM	032654105	252	6965	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	159	4398	SH	DEFINED	2
ANALOG DEVICES INC	COM	032654105	4	99	SH	DEFINED	11
ANAREN INC	COM	032744104	3	217	SH	DEFINED	11
ANCHOR BANCORP WIS INC	COM	032839102	14663	521623	SH	DEFINED	6
ANDERSONS INC	COM	034164103	2342	75550	SH	DEFINED	6
ANDREW CORP	COM	034425108	56	4820	SH	DEFINED	6
ANDREW CORP	COM	034425108	1066	91071	SH	DEFINED	12
ANDREW CORP	COM	034425108	30	2530	SH	DEFINED	11
ANDRX CORP DEL	ANDRX GROUP	034553107	2	100	SH	DEFINED	9
ANDRX CORP DEL	ANDRX GROUP	034553107	212	9342	SH	DEFINED	12
ANGEION CORP	COM	03462H404	0	1	SH	DEFINED	12
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	26	1685	SH	DEFINED	11
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	10375	675890	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	20503	1331100	SH	DEFINED	7
ANGLO AMERN PLC	ADR	03485P102	38	1600	SH	DEFINED	11
ANGLO AMERN PLC	ADR	03485P102	24	1000	SH	DEFINED	2
ANGLO AMERN PLC	ADR	03485P102	28	1170	SH	DEFINED	17
ANGLO AMERN PLC	ADR	03485P102	23605	986092	SH	DEFINED	6
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	34	1000	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	265	5587	SH	DEFINED	5
ANHEUSER BUSCH COS INC	COM	035229103	22351	471639	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	22178	467995	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	17397	367100	SH	DEFINED	6
ANHEUSER BUSCH COS INC	COM	035229103	12199	257417	SH	DEFINED	12
ANHEUSER BUSCH COS INC	COM	035229103	3200	67526	SH	DEFINED	9
ANHEUSER BUSCH COS INC	COM	035229103	261	5515	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	118	2500	SH	DEFINED	7
ANHEUSER BUSCH COS INC	COM	035229103	4288	90481	SH	DEFINED	3
ANIKA THERAPEUTICS INC	COM	035255108	1297	101300	SH	DEFINED	3
ANIMAS CORP DEL	COM	03525Y105	95	4700	SH	DEFINED	12
ANIXTER INTL INC	COM	035290105	51	1400	SH	DEFINED	2
ANNALY MTG MGMT INC	COM	035710409	103	5500	SH	DEFINED	11
ANNALY MTG MGMT INC	COM	035710409	15	800	SH	DEFINED	2
ANNALY MTG MGMT INC	COM	035710409	2810	149806	SH	DEFINED	12
ANNALY MTG MGMT INC	COM	035710409	19	1000	SH	DEFINED	9
ANNAPOLIS BANCORP INC	COM	035848100	87	9417	SH	DEFINED	12
ANNTAYLOR STORES CORP	COM	036115103	13	500	SH	DEFINED	9
ANNTAYLOR STORES CORP	COM	036115103	14	540	SH	DEFINED	12
ANNTAYLOR STORES CORP	COM	036115103	47	1852	SH	DEFINED	11
ANNTAYLOR STORES CORP	COM	036115103	10026	391800	SH	DEFINED	6
ANSOFT CORP	COM	036384105	614	22750	SH	DEFINED	3

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

ANSOFT CORP	COM	036384105	3	100	SH	DEFINED	12
ANSYS INC	COM	03662Q105	33	966	SH	DEFINED	12
ANSYS INC	COM	03662Q105	26	759	SH	DEFINED	11
ANTEON INTL CORP	COM	03674E108	66	1703	SH	DEFINED	12
ANTEON INTL CORP	COM	03674E108	81	2091	SH	DEFINED	11
ANTEON INTL CORP	COM	03674E108	11791	302875	SH	DEFINED	1
ANTEON INTL CORP	COM	03674E108	20135	517201	SH	DEFINED	3
ANTHRACITE CAP INC	COM	037023108	33	3000	SH	DEFINED	2
ANTHRACITE CAP INC	COM	037023108	58	5200	SH	DEFINED	12
ANTIGENICS INC DEL	COM	037032109	121	18015	SH	DEFINED	12
ANWORTH MORTGAGE ASSET CP	COM	037347101	16	1650	SH	DEFINED	12
AON CORP	COM	037389103	27178	1191657	SH	DEFINED	6
AON CORP	COM	037389103	2234	97793	SH	DEFINED	12
AON CORP	COM	037389103	27	1182	SH	DEFINED	11
APACHE CORP	COM	037411105	1965	31968	SH	DEFINED	6
APACHE CORP	COM	037411105	24558	401071	SH	DEFINED	17
APACHE CORP	COM	037411105	8633	141000	SH	DEFINED	10
APACHE CORP	COM	037411105	1607	26246	SH	DEFINED	5
APACHE CORP	COM	037411105	1469	23996	SH	DEFINED	2
APACHE CORP	COM	037411105	1116	18230	SH	DEFINED	1
APACHE CORP	COM	037411105	54	879	SH	DEFINED	11
APACHE CORP	COM	037411105	10368	169325	SH	DEFINED	12
APARTMENT INVT & MGMT CO	CL A	03748R101	12883	346304	SH	DEFINED	3
APARTMENT INVT & MGMT CO	CL A	03748R101	311	8355	SH	DEFINED	12
APARTMENT INVT & MGMT CO	CL A	03748R101	67	1800	SH	DEFINED	2
APARTMENT INVT & MGMT CO	CL A	03748R101	19	500	SH	DEFINED	9
APEX MUN FD INC	COM	037580107	32	3587	SH	DEFINED	12
APEX SILVER MINES LTD	ORD	G04074103	570	35603	SH	DEFINED	12
APEX SILVER MINES LTD	ORD	G04074103	5466	343155	SH	DEFINED	6
APOGEE ENTERPRISES INC	COM	037598109	8668	599817	SH	DEFINED	6
APOLLO GROUP INC	CL A	037604105	58	779	SH	DEFINED	12
APOLLO GROUP INC	CL A	037604105	8	103	SH	DEFINED	11
APOLLO GROUP INC	CL A	037604105	273	3690	SH	DEFINED	17
APOLLO GROUP INC	CL A	037604105	969	13085	SH	DEFINED	5
APOLLO INVT CORP	COM	03761U106	27	1603	SH	DEFINED	11
APOLLO INVT CORP	COM	03761U106	3401	202684	SH	DEFINED	12
APPLE COMPUTER INC	COM	037833100	17	400	SH	DEFINED	1
APPLE COMPUTER INC	COM	037833100	2856	68541	SH	DEFINED	12
APPLE COMPUTER INC	COM	037833100	704	16900	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	296	7100	SH	DEFINED	7
APPLE COMPUTER INC	COM	037833100	292	7000	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	176	4220	SH	DEFINED	17
APPLE COMPUTER INC	COM	037833100	78	1868	SH	DEFINED	2
APPLE COMPUTER INC	COM	037833100	58	1400	SH	DEFINED	4
APPLEBEES INTL INC	COM	037899101	35	1275	SH	DEFINED	9
APPLEBEES INTL INC	COM	037899101	8552	310312	SH	DEFINED	1
APPLEBEES INTL INC	COM	037899101	124	4510	SH	DEFINED	12
APPLEBEES INTL INC	COM	037899101	72	2615	SH	DEFINED	11
APPLERA CORP	COM CE GEN GRP	038020202	18	1803	SH	DEFINED	12
APPLERA CORP	COM AP BIO GRP	038020103	2397	121430	SH	DEFINED	3
APPLERA CORP	COM CE GEN GRP	038020202	41	4000	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	8	400	SH	DEFINED	1
APPLERA CORP	COM AP BIO GRP	038020103	297	15024	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	398	20162	SH	DEFINED	12
APPLICA INC	COM	03815A106	35	7000	SH	DEFINED	12
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	0	40	SH	DEFINED	12
APPLIED FILMS CORP	COM	038197109	1	25	SH	DEFINED	12
APPLIED IMAGING CORP	COM	03820G106	1	900	SH	DEFINED	12
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	10	375	SH	DEFINED	12
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	14105	518576	SH	DEFINED	3
APPLIED INNOVATION INC	COM	037916103	8	2450	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	9828	604790	SH	DEFINED	2

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

APPLIED MATLS INC	COM	038222105	210	12900	SH	DEFINED	1
APPLIED MATLS INC	COM	038222105	236	14505	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	309	19004	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	3250	200000	SH	DEFINED	10
APPLIED MATLS INC	COM	038222105	7199	443000	SH	DEFINED	17
APPLIED MATLS INC	COM	038222105	10666	656344	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	3465	213254	SH	DEFINED	12
APPLIED MICRO CIRCUITS CORP	COM	03822W109	10	3100	SH	DEFINED	12
APPLIED MICRO CIRCUITS CORP	COM	03822W109	123	37400	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	39839	1241100	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	9227	287460	SH	DEFINED	3
APRIA HEALTHCARE GROUP INC	COM	037933108	111	3465	SH	DEFINED	12
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	20	16000	SH	DEFINED	2
APTARGROUP INC	COM	038336103	457	8788	SH	DEFINED	12
APTARGROUP INC	COM	038336103	24	460	SH	DEFINED	11
AQUA AMERICA INC	COM	03836W103	32	1305	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	150	6146	SH	DEFINED	9
AQUA AMERICA INC	COM	03836W103	582	23910	SH	DEFINED	12
AQUACELL TECHNOLOGIES INC	COM	03840N107	19	45000	SH	DEFINED	12
AQUILA INC	COM	03840P102	16	4186	SH	DEFINED	12
ARADIGM CORP	COM	038505103	1	525	SH	DEFINED	7
ARAMARK CORP	CL B	038521100	2	80	SH	DEFINED	6
ARAMARK CORP	CL B	038521100	886	33700	SH	DEFINED	12
ARAMARK CORP	CL B	038521100	303	11525	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	371	8650	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	24	570	SH	DEFINED	12
ARBOR RLTY TR INC	COM	038923108	3781	152770	SH	DEFINED	3
ARCADIS N V	NY REGISTRY SH	03923E107	399	20331	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	18620	464476	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	2370	59191	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	17	593	SH	DEFINED	12
ARCH CHEMICALS INC	COM	03937R102	22385	783122	SH	DEFINED	6
ARCH COAL INC	COM	039380100	13513	312610	SH	DEFINED	6
ARCH COAL INC	COM	039380100	34	800	SH	DEFINED	11
ARCH COAL INC	COM	039380100	855	19875	SH	DEFINED	12
ARCH COAL INC	PFD CV 5% PERP	039380209	10	100	SH	DEFINED	12
ARCH COAL INC	COM	039380100	516	12000	SH	DEFINED	5
ARCHER DANIELS MIDLAND CO	COM	039483102	93	3790	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	219	8906	SH	DEFINED	9
ARCHER DANIELS MIDLAND CO	COM	039483102	258	10500	SH	DEFINED	11
ARCHER DANIELS MIDLAND CO	COM	039483102	471	19149	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	2523	102648	SH	DEFINED	12
ARCHER DANIELS MIDLAND CO	COM	039483102	115	4687	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	31	900	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	2005	58782	SH	DEFINED	12
ARCHSTONE SMITH TR	COM	039583109	270	7922	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	249	7295	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	34	1000	SH	DEFINED	9
ARCHSTONE SMITH TR	COM	039583109	11	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM	039583109	153	4475	SH	DEFINED	17
ARCTIC CAT INC	COM	039670104	257	9500	SH	DEFINED	3
ARDEN RLTY INC	COM	039793104	103	3040	SH	DEFINED	12
ARES CAP CORP	COM	04010L103	517	31500	SH	DEFINED	12
ARGON ST INC	COM	040149106	26	775	SH	DEFINED	12
ARGONAUT GROUP INC	COM	040157109	5142	242305	SH	DEFINED	6
ARGONAUT GROUP INC	COM	040157109	72	3389	SH	DEFINED	12
ARGOSY GAMING CO	COM	040228108	24782	539667	SH	DEFINED	3
ARGOSY GAMING CO	COM	040228108	9	200	SH	DEFINED	12
ARIAD PHARMACEUTICALS INC	COM	04033A100	67	11900	SH	DEFINED	12
ARIBA INC	COM NEW	04033V203	0	42	SH	DEFINED	9
ARIBA INC	COM NEW	04033V203	13	1691	SH	DEFINED	12
ARISTOTLE CORP	COM NEW	040448201	7	1000	SH	DEFINED	12

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

ARKANSAS BEST CORP DEL	COM	040790107	29	759	SH	DEFINED	11
ARKANSAS BEST CORP DEL	COM	040790107	37538	993583	SH	DEFINED	3
ARKANSAS BEST CORP DEL	COM	040790107	9	250	SH	DEFINED	12
ARM HLDGS PLC	SPONSORED ADR	042068106	2	364	SH	DEFINED	6
ARMOR HOLDINGS INC	COM	042260109	49486	1334212	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	181	4890	SH	DEFINED	12
ARQULE INC	COM	04269E107	287	61000	SH	DEFINED	12
ARRAY BIOPHARMA INC	COM	04269X105	706	100774	SH	DEFINED	12
ARROW ELECTRS INC	COM	042735100	28677	1131250	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	2367	93367	SH	DEFINED	12
ARROW ELECTRS INC	COM	042735100	317	12500	SH	DEFINED	5
ARROW ELECTRS INC	COM	042735100	41	1600	SH	DEFINED	11
ARROW FINL CORP	COM	042744102	317	11635	SH	DEFINED	6
ARROW INTL INC	COM	042764100	1025	29837	SH	DEFINED	12
ARTESIAN RESOURCES CORP	CL A	043113208	8	300	SH	DEFINED	12
ARTESIAN RESOURCES CORP	CL A	043113208	18	700	SH	DEFINED	2
ARTHROCARE CORP	COM	043136100	9	315	SH	DEFINED	11
ARTHROCARE CORP	COM	043136100	2040	71580	SH	DEFINED	3
ARVINMERITOR INC	COM	043353101	16	1031	SH	DEFINED	12
ARVINMERITOR INC	COM	043353101	31956	2065700	SH	DEFINED	6
ARVINMERITOR INC	COM	043353101	21	1350	SH	DEFINED	17
ARVINMERITOR INC	COM	043353101	22	1440	SH	DEFINED	11
ASA BERMUDA LIMITED	COM	G3156P103	19	500	SH	DEFINED	12
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	7777	505000	SH	DEFINED	6
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	1	42	SH	DEFINED	12
ASE TEST LTD	ORD	Y02516105	6251	1225713	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	2068	202726	SH	DEFINED	12
ASHLAND INC	COM	044204105	261	3863	SH	DEFINED	12
ASHLAND INC	COM	044204105	67	1000	SH	DEFINED	4
ASHLAND INC	COM	044204105	74	1100	SH	DEFINED	17
ASHLAND INC	COM	044204105	101	1500	SH	DEFINED	2
ASHLAND INC	COM	044204105	128	1890	SH	DEFINED	6
ASIA PAC FD INC	COM	044901106	70	4785	SH	DEFINED	12
ASK JEEVES INC	COM	045174109	6	200	SH	DEFINED	12
ASK JEEVES INC	COM	045174109	84240	3000000	SH	DEFINED	13
ASML HLDG NV	N Y SHS	N07059111	1	39	SH	DEFINED	12
ASPECT COMMUNICATIONS CORP	COM	04523Q102	26503	2555726	SH	DEFINED	6
ASPECT MED SYS INC	COM	045235108	3	150	SH	DEFINED	12
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	381	15100	SH	DEFINED	3
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	25	1000	SH	DEFINED	12
ASSOCIATED BANC CORP	COM	045487105	329	10524	SH	DEFINED	12
ASSOCIATED BANC CORP	COM	045487105	28	905	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	19	597	SH	DEFINED	17
ASSOCIATED ESTATES RLTY CORP	COM	045604105	18	1800	SH	DEFINED	12
ASSURANT INC	COM	04621X108	843	25000	SH	DEFINED	1
ASSURANT INC	COM	04621X108	11276	334600	SH	DEFINED	8
ASSURANT INC	COM	04621X108	7	205	SH	DEFINED	12
ASSURED GUARANTY LTD	COM	G0585R106	8270	460740	SH	DEFINED	3
ASTA FDG INC	COM	046220109	192	9050	SH	DEFINED	12
ASTA FDG INC	COM	046220109	1329	62783	SH	DEFINED	3
ASTEA INTL INC	COM NEW	04622E208	8	1000	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	55	2163	SH	DEFINED	11
ASTORIA FINL CORP	COM	046265104	176	6952	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	76	3000	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	16	642	SH	DEFINED	9
ASTORIA FINL CORP	COM	046265104	80	3165	SH	DEFINED	6
ASTRAZENECA PLC	SPONSORED ADR	046353108	574	15220	SH	DEFINED	17
ASTRONICS CORP	COM	046433108	3	440	SH	DEFINED	12
ASYST TECHNOLOGY CORP	COM	04648X107	77	16100	SH	DEFINED	3
AT&T CORP	COM NEW	001957505	199	10592	SH	DEFINED	2
AT&T CORP	COM NEW	001957505	566	30183	SH	DEFINED	12
AT&T CORP	COM NEW	001957505	88	4667	SH	DEFINED	9

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

AT&T CORP	COM NEW	001957505	2	80	SH	DEFINED	1
AT&T CORP	COM NEW	001957505	21	1142	SH	DEFINED	11
AT&T CORP	COM NEW	001957505	75	3988	SH	DEFINED	17
ATC HEALTHCARE INC	CL A	00209C102	3	7500	SH	DEFINED	12
ATHEROGENICS INC	COM	047439104	92	7000	SH	DEFINED	12
ATHEROGENICS INC	COM	047439104	589	45000	SH	DEFINED	
ATHEROS COMMUNICATIONS INC	COM	04743P108	485	47200	SH	DEFINED	12
ATI TECHNOLOGIES INC	COM	001941103	25	1425	SH	DEFINED	12
ATI TECHNOLOGIES INC	COM	001941103	11973	694300	SH	DEFINED	7
ATI TECHNOLOGIES INC	COM	001941103	611	35350	SH	DEFINED	3
ATLANTIC AMERN CORP	COM	048209100	20	6700	SH	DEFINED	6
ATLANTIS PLASTICS INC	COM	049156102	14	600	SH	DEFINED	11
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	3241	72206	SH	DEFINED	12
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	4	100	SH	DEFINED	3
ATMEL CORP	SDCV	5/2 049513AE4	277	6000	SH	DEFINED	12
ATMEL CORP	COM	049513104	28	9640	SH	DEFINED	12
ATMEL CORP	COM	049513104	2930	993100	SH	DEFINED	3
ATMOS ENERGY CORP	COM	049560105	58	2164	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	586	21721	SH	DEFINED	12
ATMOS ENERGY CORP	COM	049560105	26897	996200	SH	DEFINED	6
ATP OIL & GAS CORP	COM	00208J108	60	2750	SH	DEFINED	3
ATRION CORP	COM	049904105	328	6742	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	33	500	SH	DEFINED	11
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	16	200	SH	DEFINED	11
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	1245	16070	SH	DEFINED	17
AUTODESK INC	COM	052769106	88	2950	SH	DEFINED	11
AUTODESK INC	COM	052769106	1401	47067	SH	DEFINED	12
AUTODESK INC	COM	052769106	17012	571640	SH	DEFINED	3
AUTOLIV INC	COM	052800109	85	1793	SH	DEFINED	11
AUTOLIV INC	COM	052800109	5740	120465	SH	DEFINED	12
AUTOLIV INC	COM	052800109	33866	710726	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	36	800	SH	DEFINED	7
AUTOMATIC DATA PROCESSING IN	COM	053015103	768	17081	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	1119	24889	SH	DEFINED	9
AUTOMATIC DATA PROCESSING IN	COM	053015103	2508	55796	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	11434	254377	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	15565	346280	SH	DEFINED	17
AUTOMATIC DATA PROCESSING IN	COM	053015103	16546	368106	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	19041	423608	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	19904	442803	SH	DEFINED	12
AUTOMATIC DATA PROCESSING IN	COM	053015103	21505	478422	SH	DEFINED	1
AUTONATION INC	COM	05329W102	2831	149460	SH	DEFINED	12
AUTONATION INC	COM	05329W102	220	11600	SH	DEFINED	6
AUTOZONE INC	COM	053332102	3	40	SH	DEFINED	1
AUTOZONE INC	COM	053332102	13	150	SH	DEFINED	11
AUTOZONE INC	COM	053332102	30	350	SH	DEFINED	17
AUTOZONE INC	COM	053332102	86	1000	SH	DEFINED	9
AUTOZONE INC	COM	053332102	4865	56770	SH	DEFINED	12
AUTOZONE INC	COM	053332102	10473	122200	SH	DEFINED	8
AUTOZONE INC	COM	053332102	14728	171468	SH	DEFINED	6
AUTOZONE INC	COM	053332102	119980	1400000	SH	DEFINED	10
AVALONBAY CMNTYS INC	COM	053484101	80	1200	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	217	3250	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	40	600	SH	DEFINED	9
AVALONBAY CMNTYS INC	COM	053484101	220	3290	SH	DEFINED	12
AVANEX CORP	COM	05348W109	10	7775	SH	DEFINED	12
AVANIR PHARMACEUTICALS	CL A	05348P104	0	200	SH	DEFINED	12
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	3	1600	SH	DEFINED	12
AVATAR HLDGS INC	COM	053494100	14	300	SH	DEFINED	11
AVATAR HLDGS INC	COM	053494100	37	800	SH	DEFINED	12
AVAYA INC	COM	053499109	24	2075	SH	DEFINED	2
AVAYA INC	COM	053499109	165	14115	SH	DEFINED	3

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

AVAYA INC	COM	053499109	1046	89523	SH	DEFINED	12
AVAYA INC	COM	053499109	2	158	SH	DEFINED	7
AVAYA INC	COM	053499109	0	32	SH	DEFINED	9
AVAYA INC	COM	053499109	2	149	SH	DEFINED	17
AVAYA INC	COM	053499109	0	37	SH	DEFINED	1
AVAYA INC	COM	053499109	8	669	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	1726	27870	SH	DEFINED	12
AVERY DENNISON CORP	COM	053611109	8103	131848	SH	DEFINED	17
AVERY DENNISON CORP	COM	053611109	147	2367	SH	DEFINED	11
AVI BIOPHARMA INC	COM	002346104	2	600	SH	DEFINED	12
AVIALL INC NEW	COM	05366B102	121	4335	SH	DEFINED	12
AVICI SYS INC	COM NEW	05367L802	0	81	SH	DEFINED	12
AVID TECHNOLOGY INC	COM	05367P100	6810	125840	SH	DEFINED	3
AVISTA CORP	COM	05379B107	2	96	SH	DEFINED	11
AVISTA CORP	COM	05379B107	37	2107	SH	DEFINED	12
AVITAR INC NEW	COM	053801106	0	1000	SH	DEFINED	12
AVITAR INC NEW	COM	053801106	2	20000	SH	DEFINED	5
AVNET INC	COM	053807103	22240	1207410	SH	DEFINED	6
AVNET INC	COM	053807103	6780	368084	SH	DEFINED	3
AVNET INC	COM	053807103	192	10450	SH	DEFINED	5
AVNET INC	COM	053807103	1092	59283	SH	DEFINED	12
AVOCENT CORP	COM	053893103	268	10427	SH	DEFINED	12
AVON PRODS INC	COM	054303102	73	1700	SH	DEFINED	2
AVON PRODS INC	COM	054303102	244	5678	SH	DEFINED	11
AVON PRODS INC	COM	054303102	390	9081	SH	DEFINED	9
AVON PRODS INC	COM	054303102	3231	75243	SH	DEFINED	12
AVON PRODS INC	COM	054303102	6158	143406	SH	DEFINED	17
AVX CORP NEW	COM	002444107	11	900	SH	DEFINED	12
AVX CORP NEW	COM	002444107	45	3710	SH	DEFINED	6
AWARE INC MASS	COM	05453N100	44	10000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	355	13316	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	12574	475338	SH	DEFINED	6
AXA	SPONSORED ADR	054536107	3	120	SH	DEFINED	9
AXCAN PHARMA INC	COM	054923107	13	775	SH	DEFINED	12
AXCELIS TECHNOLOGIES INC	COM	054540109	1615	221180	SH	DEFINED	3
AXCELIS TECHNOLOGIES INC	COM	054540109	15065	2063686	SH	DEFINED	6
AXCELIS TECHNOLOGIES INC	COM	054540109	14	1964	SH	DEFINED	2
AXCELIS TECHNOLOGIES INC	COM	054540109	16	2202	SH	DEFINED	12
AXEDA SYSTEMS INC	COM	054959101	1	3401	SH	DEFINED	12
AXIS CAPITAL HOLDINGS	SHS	G0692U109	1333	49299	SH	DEFINED	3
AXIS CAPITAL HOLDINGS	SHS	G0692U109	32280	1192238	SH	DEFINED	6
AXONYX INC	COM	05461R101	0	100	SH	DEFINED	1
AXONYX INC	COM	05461R101	1	1000	SH	DEFINED	12
AZTAR CORP	COM	054802103	52	1829	SH	DEFINED	12
B A S F A G	SPONSORED ADR	055262505	9	124	SH	DEFINED	17
BACK YD BURGERS INC	COM	05635W101	31	5330	SH	DEFINED	12
BADGER METER INC	COM	056525108	32	1200	SH	DEFINED	12
BADGER METER INC	COM	056525108	138	5200	SH	DEFINED	6
BAIRNCO CORP	COM	057097107	12	1000	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	32	720	SH	DEFINED	17
BAKER HUGHES INC	COM	057224107	169	3800	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	1951	43859	SH	DEFINED	12
BAKER HUGHES INC	COM	057224107	2269	51000	SH	DEFINED	10
BAKER HUGHES INC	COM	057224107	7	150	SH	DEFINED	9
BAKER MICHAEL CORP	COM	057149106	2132	96678	SH	DEFINED	3
BAKER MICHAEL CORP	COM	057149106	33	1500	SH	DEFINED	12
BALDOR ELEC CO	COM	057741100	1491	57750	SH	DEFINED	12
BALDWIN & LYONS INC	CL B	057755209	214	8237	SH	DEFINED	6
BALL CORP	COM	058498106	1	35	SH	DEFINED	2
BALL CORP	COM	058498106	993	23939	SH	DEFINED	12
BALL CORP	COM	058498106	22	541	SH	DEFINED	3
BALLARD PWR SYS INC	COM	05858H104	13	2475	SH	DEFINED	12

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

BALLARD PWR SYS INC	COM	05858H104	2	400	SH	DEFINED	17
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	0	50	SH	DEFINED	12
BANCFIRST CORP	COM	05945F103	1402	20310	SH	DEFINED	3
BANCFIRST CORP	COM	05945F103	6491	94050	SH	DEFINED	6
BANCFIRST CORP	COM	05945F103	35	500	SH	DEFINED	12
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	13	820	SH	DEFINED	9
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	31	1930	SH	DEFINED	11
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	106	6500	SH	DEFINED	2
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	510	31185	SH	DEFINED	6
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	893	30800	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	49	600	SH	DEFINED	3
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	505	24695	SH	DEFINED	12
BANCO SANTANDER CENT HISPANO	ADR	05964H105	4	290	SH	DEFINED	6
BANCO SANTANDER CENT HISPANO	ADR	05964H105	12	1025	SH	DEFINED	11
BANCORP RHODE ISLAND INC	COM	059690107	2419	64675	SH	DEFINED	1
BANCORPSOUTH INC	COM	059692103	203	9854	SH	DEFINED	12
BANCORPSOUTH INC	COM	059692103	21850	1058630	SH	DEFINED	6
BANDAG INC	COM	059815100	11675	248500	SH	DEFINED	6
BANDAG INC	CL A	059815308	5222	123100	SH	DEFINED	6
BANDAG INC	COM	059815100	8	175	SH	DEFINED	12
BANK HAWAII CORP	COM	062540109	34013	751512	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	136	3000	SH	DEFINED	11
BANK HAWAII CORP	COM	062540109	226	5000	SH	DEFINED	17
BANK HAWAII CORP	COM	062540109	238	5253	SH	DEFINED	12
BANK MONTREAL QUE	COM	063671101	45546	981620	SH	DEFINED	7
BANK NEW YORK INC	COM	064057102	6071	208996	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	328	11301	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	206	7100	SH	DEFINED	1
BANK NEW YORK INC	COM	064057102	373	12850	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	2446	84192	SH	DEFINED	9
BANK NEW YORK INC	COM	064057102	3374	116140	SH	DEFINED	12
BANK NEW YORK INC	COM	064057102	33	1120	SH	DEFINED	17
BANK NEW YORK INC	COM	064057102	54	1868	SH	DEFINED	11
BANK NOVA SCOTIA HALIFAX	COM	064149107	65	2000	SH	DEFINED	9
BANK NOVA SCOTIA HALIFAX	COM	064149107	26	800	SH	DEFINED	12
BANK NOVA SCOTIA HALIFAX	COM	064149107	49235	1507314	SH	DEFINED	7
BANK OAKRIDGE NORTH CAROLINA	COM	064180102	17	1625	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	203	4610	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	6319	143295	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	15144	343400	SH	DEFINED	10
BANK OF AMERICA CORPORATION	COM	060505104	46198	1049180	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	47390	1074606	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	54178	1228516	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	118357	2683701	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	4806	108989	SH	DEFINED	9
BANK OF AMERICA CORPORATION	COM	060505104	1444	32748	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	5910	134023	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	1075	24371	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	52	1168	SH	DEFINED	4
BANK OF CAROLINAS NC	COM	06423T102	2	144	SH	DEFINED	12
BANK OF GRANITE CORP	COM	062401104	11	585	SH	DEFINED	12
BANK OF THE OZARKS INC	COM	063904106	3174	99979	SH	DEFINED	3
BANKATLANTIC BANCORP	CL A	065908501	7059	405680	SH	DEFINED	3
BANKATLANTIC BANCORP	CL A	065908501	5	300	SH	DEFINED	12
BANKUNITED FINL CORP	CL A	06652B103	10265	382150	SH	DEFINED	3
BANKUNITED FINL CORP	CL A	06652B103	20	726	SH	DEFINED	12
BANTA CORP	COM	066821109	26	614	SH	DEFINED	3
BARCLAYS PLC	ADR	06738E204	4	100	SH	DEFINED	6
BARD C R INC	COM	067383109	136	2000	SH	DEFINED	17
BARD C R INC	COM	067383109	23	342	SH	DEFINED	11
BARD C R INC	COM	067383109	2	34	SH	DEFINED	9
BARD C R INC	COM	067383109	1459	21424	SH	DEFINED	12

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

BARNES & NOBLE INC	COM	067774109	81	2340	SH	DEFINED	11
BARNES & NOBLE INC	COM	067774109	687	19925	SH	DEFINED	12
BARNES & NOBLE INC	COM	067774109	20917	606460	SH	DEFINED	6
BARNES & NOBLE INC	COM	067774109	19471	564551	SH	DEFINED	3
BARNES GROUP INC	COM	067806109	49	1800	SH	DEFINED	11
BARR PHARMACEUTICALS INC	COM	068306109	121	2469	SH	DEFINED	12
BARR PHARMACEUTICALS INC	COM	068306109	543	11110	SH	DEFINED	3
BARRETT BILL CORP	COM	06846N104	723	25000	SH	DEFINED	12
BARRICK GOLD CORP	COM	067901108	38	1600	SH	DEFINED	17
BARRICK GOLD CORP	COM	067901108	4751	198270	SH	DEFINED	12
BARRICK GOLD CORP	COM	067901108	11856	494820	SH	DEFINED	6
BARRICK GOLD CORP	COM	067901108	27694	1156255	SH	DEFINED	7
BAUSCH & LOMB INC	COM	071707103	52200	712136	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	8	110	SH	DEFINED	6
BAUSCH & LOMB INC	COM	071707103	50	682	SH	DEFINED	9
BAUSCH & LOMB INC	COM	071707103	228	3114	SH	DEFINED	12
BAUSCH & LOMB INC	COM	071707103	218	2970	SH	DEFINED	2
BAXTER INTL INC	CORP UNITS 7%	071813406	2	30	SH	DEFINED	1
BAXTER INTL INC	COM	071813109	12	350	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	39	1144	SH	DEFINED	4
BAXTER INTL INC	COM	071813109	218	6410	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	285	8400	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	1294	38075	SH	DEFINED	9
BAXTER INTL INC	COM	071813109	1931	56821	SH	DEFINED	17
BAXTER INTL INC	COM	071813109	3995	117582	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	6403	188445	SH	DEFINED	12
BAXTER INTL INC	CORP UNITS 7%	071813406	32	600	SH	DEFINED	2
BAXTER INTL INC	CORP UNITS 7%	071813406	682	12668	SH	DEFINED	12
BAYER A G	SPONSORED ADR	072730302	18182	548223	SH	DEFINED	6
BAYER A G	SPONSORED ADR	072730302	22	670	SH	DEFINED	2
BB&T CORP	COM	054937107	998	25550	SH	DEFINED	3
BB&T CORP	COM	054937107	20184	516488	SH	DEFINED	12
BB&T CORP	COM	054937107	1682	43035	SH	DEFINED	17
BB&T CORP	COM	054937107	1650	42222	SH	DEFINED	2
BB&T CORP	COM	054937107	4	100	SH	DEFINED	6
BB&T CORP	COM	054937107	1100	28150	SH	DEFINED	1
BB&T CORP	COM	054937107	144	3691	SH	DEFINED	11
BCE INC	COM	05534B109	1476	59050	SH	DEFINED	3
BCE INC	COM	05534B109	1343	53800	SH	DEFINED	6
BCE INC	COM	05534B109	1247	49890	SH	DEFINED	12
BCE INC	COM	05534B109	117	4700	SH	DEFINED	2
BCE INC	COM	05534B109	37	1500	SH	DEFINED	17
BCE INC	COM	05534B109	48127	1926365	SH	DEFINED	7
BCSB BANKCORP INC	COM	054948104	25	1727	SH	DEFINED	11
BCSB BANKCORP INC	COM	054948104	8	600	SH	DEFINED	12
BE AEROSPACE INC	COM	073302101	1590	132523	SH	DEFINED	3
BE AEROSPACE INC	COM	073302101	58	4794	SH	DEFINED	12
BEA SYS INC	COM	073325102	772	96816	SH	DEFINED	12
BEA SYS INC	COM	073325102	366	45900	SH	DEFINED	5
BEA SYS INC	COM	073325102	320	40200	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	463	4638	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	2137	21387	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	1305	13064	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	35537	355835	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	10	100	SH	DEFINED	7
BEAR STEARNS COS INC	COM	073902108	30	300	SH	DEFINED	9
BEAR STEARNS COS INC	COM	073902108	13037	130500	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	149850	1500000	SH	DEFINED	10
BEAR STEARNS COS INC	COM	073902108	60	600	SH	DEFINED	3
BEAR STEARNS COS INC	COM	073902108	873	8742	SH	DEFINED	17
BEAR STEARNS COS INC	COM	073902108	597	5975	SH	DEFINED	2
BEARINGPOINT INC	COM	074002106	781	89108	SH	DEFINED	6

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

BEARINGPOINT INC	COM	074002106	522	59490	SH	DEFINED	12
BEARINGPOINT INC	COM	074002106	438	50000	SH	DEFINED	
BEAZER HOMES USA INC	COM	07556Q105	40021	802665	SH	DEFINED	3
BEAZER HOMES USA INC	COM	07556Q105	8342	167313	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	3756	75336	SH	DEFINED	12
BEBE STORES INC	COM	075571109	13	370	SH	DEFINED	12
BECKMAN COULTER INC	COM	075811109	20	300	SH	DEFINED	4
BECKMAN COULTER INC	COM	075811109	1598	24047	SH	DEFINED	12
BECKMAN COULTER INC	COM	075811109	165	2490	SH	DEFINED	17
BECKMAN COULTER INC	COM	075811109	30	458	SH	DEFINED	9
BECKMAN COULTER INC	COM	075811109	47	709	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	254	4356	SH	DEFINED	9
BECTON DICKINSON & CO	COM	075887109	4066	69604	SH	DEFINED	12
BECTON DICKINSON & CO	COM	075887109	88	1500	SH	DEFINED	2
BECTON DICKINSON & CO	COM	075887109	28186	482478	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	13	354	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	4071	111415	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	2168	59340	SH	DEFINED	12
BED BATH & BEYOND INC	COM	075896100	431	11805	SH	DEFINED	5
BED BATH & BEYOND INC	COM	075896100	43	1178	SH	DEFINED	9
BED BATH & BEYOND INC	COM	075896100	18	500	SH	DEFINED	1
BED BATH & BEYOND INC	COM	075896100	15	400	SH	DEFINED	2
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	1891	86643	SH	DEFINED	9
BEI TECHNOLOGIES INC	COM	05538P104	28	1165	SH	DEFINED	11
BEI TECHNOLOGIES INC	COM	05538P104	816	34040	SH	DEFINED	3
BEL FUSE INC	CL B	077347300	314	10350	SH	DEFINED	3
BEL FUSE INC	CL B	077347300	24	800	SH	DEFINED	11
BELDEN CDT INC	COM	077454106	26	1170	SH	DEFINED	11
BELDEN CDT INC	COM	077454106	29	1300	SH	DEFINED	12
BELLSOUTH CORP	COM	079860102	431	16408	SH	DEFINED	5
BELLSOUTH CORP	COM	079860102	17614	670000	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	8074	307098	SH	DEFINED	12
BELLSOUTH CORP	COM	079860102	6070	230896	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	3628	137988	SH	DEFINED	2
BELLSOUTH CORP	COM	079860102	551	20941	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	384	14588	SH	DEFINED	9
BELLSOUTH CORP	COM	079860102	26	1000	SH	DEFINED	7
BELLSOUTH CORP	COM	079860102	13	484	SH	DEFINED	4
BELLSOUTH CORP	COM	079860102	2893	110042	SH	DEFINED	17
BELMONT BANCORP	COM	080162100	11	1900	SH	DEFINED	11
BELMONT BANCORP	COM	080162100	11	1900	SH	DEFINED	12
BELO CORP	COM SER A	080555105	39	1600	SH	DEFINED	17
BELO CORP	COM SER A	080555105	42	1750	SH	DEFINED	6
BELO CORP	COM SER A	080555105	536	22200	SH	DEFINED	5
BELO CORP	COM SER A	080555105	593	24550	SH	DEFINED	11
BELO CORP	COM SER A	080555105	1009	41810	SH	DEFINED	12
BELO CORP	COM SER A	080555105	2035	84310	SH	DEFINED	2
BELO CORP	COM SER A	080555105	2	96	SH	DEFINED	1
BEMA GOLD CORP	COM	08135F107	3	1000	SH	DEFINED	12
BEMIS INC	COM	081437105	13	500	SH	DEFINED	2
BEMIS INC	COM	081437105	3145	101053	SH	DEFINED	3
BEMIS INC	COM	081437105	113	3625	SH	DEFINED	12
BEMIS INC	COM	081437105	969	31139	SH	DEFINED	5
BENCHMARK ELECTRS INC	COM	08160H101	235	7370	SH	DEFINED	3
BENIHANA INC	CL A	082047200	1150	75880	SH	DEFINED	6
BENTLEY PHARMACEUTICALS INC	COM	082657107	1	200	SH	DEFINED	12
BERKLEY W R CORP	COM	084423102	28	562	SH	DEFINED	12
BERKLEY W R CORP	COM	084423102	75	1510	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	37909	764286	SH	DEFINED	3
BERKSHIRE BANCORP INC DEL	COM NEW	084597202	72	3600	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	34974	402	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1625	569	SH	DEFINED	2

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

BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3056	1070	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	69	24	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	348	4	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	6090	70	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	5307	61	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	4350	50	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	760	266	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2522	883	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	446	156	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	9465	3314	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	20509	7181	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	131	46	SH	DEFINED	9
BERKSHIRE HILLS BANCORP INC	COM	084680107	44	1300	SH	DEFINED	11
BERRY PETE CO	CL A	085789105	29659	576464	SH	DEFINED	3
BERRY PETE CO	CL A	085789105	833	16200	SH	DEFINED	6
BEST BUY INC	COM	086516101	180	3335	SH	DEFINED	17
BEST BUY INC	COM	086516101	66	1213	SH	DEFINED	11
BEST BUY INC	COM	086516101	39	723	SH	DEFINED	2
BEST BUY INC	COM	086516101	292	5400	SH	DEFINED	3
BEST BUY INC	COM	086516101	29	540	SH	DEFINED	6
BEST BUY INC	COM	086516101	1350	25000	SH	DEFINED	7
BEST BUY INC	COM	086516101	2	37	SH	DEFINED	9
BEST BUY INC	COM	086516101	7005	129694	SH	DEFINED	12
BG PLC	ADR FIN INST N	055434203	996	24881	SH	DEFINED	6
BG PLC	ADR FIN INST N	055434203	63	1600	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	11969	427775	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	92	3300	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	237	8500	SH	DEFINED	6
BHP BILLITON LTD	SPONSORED ADR	088606108	3	100	SH	DEFINED	1
BHP BILLITON PLC	SPONSORED ADR	05545E209	585	22031	SH	DEFINED	17
BIG 5 SPORTING GOODS CORP	COM	08915P101	4274	173040	SH	DEFINED	3
BIG LOTS INC	COM	089302103	48	3965	SH	DEFINED	12
BIG LOTS INC	COM	089302103	38	3150	SH	DEFINED	6
BINDVIEW DEV CORP	COM	090327107	10	3000	SH	DEFINED	12
BIO RAD LABS INC	CL A	090572207	63	1300	SH	DEFINED	11
BIO RAD LABS INC	CL A	090572207	935	19200	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	134	2752	SH	DEFINED	12
BIOENVISION INC	COM	09059N100	6	1000	SH	DEFINED	12
BIOGEN IDEC INC	COM	09062X103	518	15017	SH	DEFINED	9
BIOGEN IDEC INC	COM	09062X103	4	123	SH	DEFINED	1
BIOGEN IDEC INC	COM	09062X103	17	500	SH	DEFINED	11
BIOGEN IDEC INC	COM	09062X103	35	1005	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	255	7380	SH	DEFINED	17
BIOGEN IDEC INC	COM	09062X103	807	23388	SH	DEFINED	12
BIOGEN IDEC INC	COM	09062X103	232	6730	SH	DEFINED	5
BIOJECT MED TECH INC	COM NEW	09059T206	0	200	SH	DEFINED	12
BIOLASE TECHNOLOGY INC	COM	090911108	3	300	SH	DEFINED	12
BIOMED REALTY TRUST INC	COM	09063H107	19	900	SH	DEFINED	12
BIOMET INC	COM	090613100	6919	190625	SH	DEFINED	1
BIOMET INC	COM	090613100	79	2172	SH	DEFINED	11
BIOMET INC	COM	090613100	5529	152307	SH	DEFINED	12
BIOMET INC	COM	090613100	11018	303523	SH	DEFINED	17
BIOMET INC	COM	090613100	19884	547768	SH	DEFINED	2
BIOMET INC	COM	090613100	788	21700	SH	DEFINED	5
BIOPURE CORP	CL A	09065H105	0	1100	SH	DEFINED	12
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	2929	728582	SH	DEFINED	6
BIOSCRIP INC	COM	09069N108	2	280	SH	DEFINED	12
BIOSCRIP INC	COM	09069N108	9	1470	SH	DEFINED	11
BIOSCRIP INC	COM	09069N108	1028	170497	SH	DEFINED	6
BIOSITE INC	COM	090945106	15	285	SH	DEFINED	11
BIOSITE INC	COM	090945106	314	6037	SH	DEFINED	12
BIOSPHERE MEDICAL INC	COM	09066V103	1	300	SH	DEFINED	12

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

BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	352	2500	SH	DEFINED	2
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	73	520	SH	DEFINED	12
BIOTIME INC	COM	09066L105	9	7969	SH	DEFINED	11
BIOVAIL CORP	COM	09067J109	331	22000	SH	DEFINED	7
BIOVAIL CORP	COM	09067J109	101	6670	SH	DEFINED	12
BIOVAIL CORP	COM	09067J109	13119	869981	SH	DEFINED	3
BIOVAIL CORP	COM	09067J109	530	35150	SH	DEFINED	6
BIOVERIS CORP	COM	090676107	38	7115	SH	DEFINED	12
BISYS GROUP INC	COM	055472104	5	300	SH	DEFINED	4
BISYS GROUP INC	COM	055472104	30	1900	SH	DEFINED	12
BISYS GROUP INC	COM	055472104	15	943	SH	DEFINED	11
BISYS GROUP INC	COM	055472104	3	160	SH	DEFINED	6
BISYS GROUP INC	COM	055472104	1874	119520	SH	DEFINED	3
BITSTREAM INC	CL A	091736108	2	625	SH	DEFINED	12
BJ SVCS CO	COM	055482103	18	355	SH	DEFINED	11
BJ SVCS CO	COM	055482103	755	14557	SH	DEFINED	12
BJ SVCS CO	COM	055482103	5188	100000	SH	DEFINED	7
BJS RESTAURANTS INC	COM	09180C106	48	2500	SH	DEFINED	2
BJS WHOLESALE CLUB INC	COM	05548J106	260	8375	SH	DEFINED	5
BJS WHOLESALE CLUB INC	COM	05548J106	650	20922	SH	DEFINED	12
BJS WHOLESALE CLUB INC	COM	05548J106	54340	1749518	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	55146	1771756	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	50	1620	SH	DEFINED	11
BKF CAP GROUP INC	COM	05548G102	40	1008	SH	DEFINED	12
BLACK & DECKER CORP	COM	091797100	3763	47637	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	999	12646	SH	DEFINED	12
BLACK & DECKER CORP	COM	091797100	1310	16590	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	107	1350	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	10388	131510	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	187	2371	SH	DEFINED	9
BLACK BOX CORP DEL	COM	091826107	11	300	SH	DEFINED	12
BLACK BOX CORP DEL	COM	091826107	290	7750	SH	DEFINED	6
BLACK BOX CORP DEL	COM	091826107	6	162	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	2	50	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	681	20596	SH	DEFINED	12
BLACKBAUD INC	COM	09227Q100	25	2000	SH	DEFINED	12
BLACKBAUD INC	COM	09227Q100	111	8800	SH	DEFINED	3
BLACKBOARD INC	COM	091935502	985	56500	SH	DEFINED	3
BLACKROCK BROAD INVT GRD 200	COM	09247Q106	11	675	SH	DEFINED	12
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	376	28122	SH	DEFINED	12
BLACKROCK DIVID ACHIEVRS TM	COM	09250N107	404	28230	SH	DEFINED	12
BLACKROCK FL INS MUN INC TR	COM	09250G102	97	6954	SH	DEFINED	12
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	142	9180	SH	DEFINED	12
BLACKROCK FLA MUN 2020 TERM	COM SHS	09250M109	65	4400	SH	DEFINED	12
BLACKROCK FLA MUN INCOME TR	SH BEN INT	09248H105	45	3172	SH	DEFINED	12
BLACKROCK GLBL ENRGY & RES T	COM	09250U101	372	15430	SH	DEFINED	12
BLACKROCK GLOBAL FLG INC TR	COM	091941104	4	204	SH	DEFINED	12
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	208	22700	SH	DEFINED	12
BLACKROCK INCOME OPP TRUST I	COM	092475102	157	14400	SH	DEFINED	12
BLACKROCK INCOME TR INC	COM	09247F100	210	29625	SH	DEFINED	12
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	56	3528	SH	DEFINED	12
BLACKROCK INSD MUN INCOME TR	COM	092479104	584	41799	SH	DEFINED	12
BLACKROCK INSD MUN TERM TR I	COM	092474105	107	9750	SH	DEFINED	12
BLACKROCK INVT QUALITY MUN T	COM	09247D105	47	3140	SH	DEFINED	12
BLACKROCK LTD DURATION INC T	COM SHS	09249W101	494	26691	SH	DEFINED	12
BLACKROCK MD MUNICIPAL BOND	COM	09249L105	123	8200	SH	DEFINED	12
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X109	111	7344	SH	DEFINED	12
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	554	39298	SH	DEFINED	12
BLACKROCK MUN TARGET TERM TR	COM	09247M105	136	13366	SH	DEFINED	12
BLACKROCK MUNI 2018 TERM TR	COM	09248C106	19	1300	SH	DEFINED	12
BLACKROCK MUNI INCOME TR II	COM	09249N101	378	27217	SH	DEFINED	12
BLACKROCK MUNICIPAL BOND TR	COM	09249H104	118	8250	SH	DEFINED	12

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

BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	118	8302	SH	DEFINED	12
BLACKROCK NJ INVT QUALITY MU	COM	09247C107	29	2105	SH	DEFINED	12
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	33	2132	SH	DEFINED	12
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	292	12350	SH	DEFINED	12
BLACKROCK STRAT DIVD ACHIEVE	COM	09249Y107	273	18969	SH	DEFINED	12
BLACKROCK STRATEGIC MUN TR	COM	09248T109	28	2000	SH	DEFINED	12
BLACKROCK VA MUNICIPAL BOND	COM	092481100	103	6535	SH	DEFINED	12
BLAIR CORP	COM	092828102	10	300	SH	DEFINED	12
BLAIR CORP	COM	092828102	1306	39600	SH	DEFINED	6
BLDRS INDEX FDS TR	ASIA 50 ADR	09348R102	111	1625	SH	DEFINED	12
BLOCK H & R INC	COM	093671105	68	1350	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	243	4810	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	817	16152	SH	DEFINED	9
BLOCK H & R INC	COM	093671105	1442	28500	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	4718	93275	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	4635	91641	SH	DEFINED	12
BLOCKBUSTER INC	CL A	093679108	16	1842	SH	DEFINED	12
BLOCKBUSTER INC	CL A	093679108	1	141	SH	DEFINED	1
BLOCKBUSTER INC	CL A	093679108	289	32722	SH	DEFINED	9
BLOCKBUSTER INC	CL A	093679108	25	2875	SH	DEFINED	11
BLOCKBUSTER INC	CL A	093679108	44035	4963508	SH	DEFINED	6
BLOCKBUSTER INC	CL B	093679207	1	97	SH	DEFINED	12
BLOCKBUSTER INC	CL B	093679207	6	722	SH	DEFINED	9
BLOCKBUSTER INC	CL B	093679207	1	141	SH	DEFINED	1
BLOUNT INTL INC NEW	COM	095180105	334	19690	SH	DEFINED	3
BLUE CHIP VALUE FD INC	COM	095333100	1	140	SH	DEFINED	12
BLUE COAT SYSTEMS INC	COM NEW	09534T508	17	710	SH	DEFINED	12
BLUE NILE INC	COM	09578R103	1947	70428	SH	DEFINED	12
BLUEGREEN CORP	COM	096231105	12862	1000950	SH	DEFINED	3
BLUEGREEN CORP	COM	096231105	3295	256400	SH	DEFINED	6
BLUELINX HLDGS INC	COM	09624H109	7	500	SH	DEFINED	12
BLYTH INC	COM	09643P108	191	6000	SH	DEFINED	17
BLYTH INC	COM	09643P108	3	87	SH	DEFINED	12
BLYTH INC	COM	09643P108	19153	601772	SH	DEFINED	6
BLYTH INC	COM	09643P108	3	109	SH	DEFINED	11
BMC SOFTWARE INC	COM	055921100	2	150	SH	DEFINED	2
BMC SOFTWARE INC	COM	055921100	56	3700	SH	DEFINED	11
BMC SOFTWARE INC	COM	055921100	9389	625900	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	532	35471	SH	DEFINED	12
BNP RESIDENTIAL PPTYS INC	COM	05564T103	16	978	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	19938	850226	SH	DEFINED	6
BOB EVANS FARMS INC	COM	096761101	37	1569	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	34	1466	SH	DEFINED	17
BOC GROUP PLC	SPONSORED ADR	055617609	2	55	SH	DEFINED	6
BOEING CO	COM	097023105	52543	898788	SH	DEFINED	6
BOEING CO	COM	097023105	1553	26564	SH	DEFINED	2
BOEING CO	COM	097023105	1096	18745	SH	DEFINED	5
BOEING CO	COM	097023105	525	8981	SH	DEFINED	9
BOEING CO	COM	097023105	495	8466	SH	DEFINED	17
BOEING CO	COM	097023105	189	3228	SH	DEFINED	11
BOEING CO	COM	097023105	6834	116896	SH	DEFINED	12
BOEING CO	COM	097023105	6	100	SH	DEFINED	1
BOEING CO	COM	097023105	5139	87913	SH	DEFINED	3
BOK FINL CORP	COM NEW	05561Q201	21	515	SH	DEFINED	12
BOMBAY CO INC	COM	097924104	8	1500	SH	DEFINED	12
BON-TON STORES INC	COM	09776J101	2533	140000	SH	DEFINED	6
BONE CARE INTL INC	COM	098072101	13	500	SH	DEFINED	12
BONE CARE INTL INC	COM	098072101	5320	205090	SH	DEFINED	3
BOOKS-A-MILLION INC	COM	098570104	110	12058	SH	DEFINED	12
BOOKS-A-MILLION INC	COM	098570104	421	46312	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	57346	2154250	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	338	12700	SH	DEFINED	2

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

BORDERS GROUP INC	COM	099709107	4071	152935	SH	DEFINED	12
BORDERS GROUP INC	COM	099709107	13	500	SH	DEFINED	9
BORDERS GROUP INC	COM	099709107	33761	1268260	SH	DEFINED	3
BORG WARNER INC	COM	099724106	29780	611740	SH	DEFINED	6
BORG WARNER INC	COM	099724106	263	5400	SH	DEFINED	5
BORG WARNER INC	COM	099724106	206	4226	SH	DEFINED	3
BORG WARNER INC	COM	099724106	118	2420	SH	DEFINED	12
BORG WARNER INC	COM	099724106	66	1350	SH	DEFINED	2
BORG WARNER INC	COM	099724106	26	540	SH	DEFINED	11
BORLAND SOFTWARE CORP	COM	099849101	3017	371588	SH	DEFINED	3
BOSTON BEER INC	CL A	100557107	350	15975	SH	DEFINED	12
BOSTON BEER INC	CL A	100557107	11	500	SH	DEFINED	11
BOSTON COMMUNICATIONS GROUP	COM	100582105	3212	451083	SH	DEFINED	6
BOSTON COMMUNICATIONS GROUP	COM	100582105	8	1162	SH	DEFINED	12
BOSTON LIFE SCIENCES INC	COM PAR \$0.01	100843705	0	41	SH	DEFINED	12
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	3660	154090	SH	DEFINED	3
BOSTON PROPERTIES INC	COM	101121101	212	3522	SH	DEFINED	12
BOSTON PROPERTIES INC	COM	101121101	4823	80070	SH	DEFINED	17
BOSTON PROPERTIES INC	COM	101121101	4642	77066	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	1683	27947	SH	DEFINED	9
BOSTON SCIENTIFIC CORP	COM	101137107	208	7100	SH	DEFINED	11
BOSTON SCIENTIFIC CORP	COM	101137107	4394	150000	SH	DEFINED	7
BOSTON SCIENTIFIC CORP	COM	101137107	950	32419	SH	DEFINED	12
BOSTON SCIENTIFIC CORP	COM	101137107	883	30135	SH	DEFINED	3
BOSTON SCIENTIFIC CORP	COM	101137107	332	11340	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	18	610	SH	DEFINED	17
BOSTON SCIENTIFIC CORP	COM	101137107	580	19800	SH	DEFINED	2
BOTTOMLINE TECH DEL INC	COM	101388106	9	700	SH	DEFINED	12
BOTTOMLINE TECH DEL INC	COM	101388106	73	5600	SH	DEFINED	3
BOULDER TOTAL RETURN FD INC	COM	101541100	89	5100	SH	DEFINED	12
BOWATER INC	COM	102183100	157	4175	SH	DEFINED	12
BOWATER INC	COM	102183100	63	1666	SH	DEFINED	1
BOWATER INC	COM	102183100	7	192	SH	DEFINED	6
BOWATER INC	COM	102183100	4	100	SH	DEFINED	9
BOWNE & CO INC	COM	103043105	13726	912600	SH	DEFINED	17
BOWNE & CO INC	COM	103043105	20	1300	SH	DEFINED	12
BOYD GAMING CORP	COM	103304101	7165	137400	SH	DEFINED	3
BOYD GAMING CORP	COM	103304101	457	8759	SH	DEFINED	12
BOYD GAMING CORP	COM	103304101	704	13500	SH	DEFINED	11
BOYKIN LODGING CO	COM	103430104	5512	578469	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	5	500	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	388	6222	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	580	19829	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	2664	42697	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	165	2640	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	20729	332196	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	33186	531824	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	38657	616676	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	41117	658923	SH	DEFINED	17
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	366	5250	SH	DEFINED	12
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	244	3500	SH	DEFINED	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	29	3000	SH	DEFINED	12
BRADLEY PHARMACEUTICALS INC	COM	104576103	3126	326960	SH	DEFINED	3
BRADY CORP	CL A	104674106	6	175	SH	DEFINED	1
BRADY CORP	CL A	104674106	13615	420870	SH	DEFINED	3
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3	107	SH	DEFINED	9
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	29	1032	SH	DEFINED	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3332	117322	SH	DEFINED	12
BRANTLEY CAP CORP	COM	105494108	140	12000	SH	DEFINED	12
BRASCAN CORP	CL A LTD VT SH	10549P606	3662	97025	SH	DEFINED	7
BRASCAN CORP	CL A LTD VT SH	10549P606	115	3050	SH	DEFINED	12
BRASCAN CORP	CL A LTD VT SH	10549P606	853	23522	SH	DEFINED	6

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

BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	26913	825504	SH	DEFINED	6
BRAZIL FD INC	COM	105759104	27	800	SH	DEFINED	12
BRAZILIAN EQUITY FD INC	COM	105884100	42	4500	SH	DEFINED	12
BRE PROPERTIES INC	CL A	05564E106	49	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	28	800	SH	DEFINED	1
BRE PROPERTIES INC	CL A	05564E106	366	10379	SH	DEFINED	12
BRIDGFORD FOODS CORP	COM	108763103	34	3800	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	360	9900	SH	DEFINED	9
BRIGGS & STRATTON CORP	COM	109043109	194	5330	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	29289	804420	SH	DEFINED	6
BRIGGS & STRATTON CORP	COM	109043109	502	13800	SH	DEFINED	5
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	731	21680	SH	DEFINED	3
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	805	23850	SH	DEFINED	11
BRIGHTPOINT INC	COM NEW	109473405	11	600	SH	DEFINED	12
BRIGHTPOINT INC	COM NEW	109473405	723	38600	SH	DEFINED	3
BRILLIAN CORP	COM	10949P107	0	75	SH	DEFINED	12
BRINKER INTL INC	COM	109641100	13	370	SH	DEFINED	6
BRINKER INTL INC	COM	109641100	132	3635	SH	DEFINED	12
BRINKER INTL INC	COM	109641100	13	366	SH	DEFINED	2
BRINKS CO	COM	109696104	14966	432539	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	5946	233554	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	47979	1884336	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	10821	425000	SH	DEFINED	10
BRISTOL MYERS SQUIBB CO	COM	110122108	8609	338156	SH	DEFINED	4
BRISTOL MYERS SQUIBB CO	COM	110122108	7342	288363	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	18707	734759	SH	DEFINED	12
BRISTOL MYERS SQUIBB CO	COM	110122108	4742	186272	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	1896	74477	SH	DEFINED	9
BRISTOL MYERS SQUIBB CO	COM	110122108	632	24805	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	516	20260	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	493	19350	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	4850	190499	SH	DEFINED	5
BRISTOL WEST HLDGS INC	COM	11037M105	432	27842	SH	DEFINED	12
BRISTOL WEST HLDGS INC	COM	11037M105	1715	110650	SH	DEFINED	3
BRITESMILE INC	COM NEW	110415205	0	102	SH	DEFINED	12
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	0	1	SH	DEFINED	17
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	4	93	SH	DEFINED	6
BROADCOM CORP	CL A	111320107	166	5545	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	0	3	SH	DEFINED	2
BROADCOM CORP	CL A	111320107	43	1445	SH	DEFINED	12
BROADVISION INC	COM NEW	111412607	0	3	SH	DEFINED	2
BROADVISION INC	COM NEW	111412607	1	310	SH	DEFINED	12
BROADWING CORP	COM	11161E101	16	3842	SH	DEFINED	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	1	100	SH	DEFINED	9
BROCADE COMMUNICATIONS SYS I	COM	111621108	4	750	SH	DEFINED	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	19591	3309290	SH	DEFINED	3
BROOKFIELD HOMES CORP	COM	112723101	13	314	SH	DEFINED	12
BROOKFIELD PPTYS CORP	COM	112900105	8	300	SH	DEFINED	7
BROOKLINE BANCORP INC DEL	COM	11373M107	80	5400	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	211	14152	SH	DEFINED	12
BROOKLINE BANCORP INC DEL	COM	11373M107	894	60000	SH	DEFINED	4
BROOKS AUTOMATION INC	COM	114340102	3	200	SH	DEFINED	12
BROWN & BROWN INC	COM	115236101	5	100	SH	DEFINED	12
BROWN & BROWN INC	COM	115236101	7059	153150	SH	DEFINED	1
BROWN FORMAN CORP	CL A	115637100	39	700	SH	DEFINED	11
BROWN FORMAN CORP	CL A	115637100	182	3300	SH	DEFINED	7
BROWN FORMAN CORP	CL B	115637209	475	8683	SH	DEFINED	12
BROWN FORMAN CORP	CL B	115637209	527	9632	SH	DEFINED	2
BROWN SHOE INC NEW	COM	115736100	13970	407650	SH	DEFINED	6
BROWN SHOE INC NEW	COM	115736100	14	400	SH	DEFINED	12
BRT RLTY TR	SH BEN INT NEW	055645303	4	200	SH	DEFINED	12
BRUNSWICK CORP	COM	117043109	16	350	SH	DEFINED	12

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

BRUNSWICK CORP	COM	117043109	22829	487270	SH	DEFINED	3
BRYN MAWR BK CORP	COM	117665109	25	1200	SH	DEFINED	12
BT GROUP PLC	ADR	05577E101	41	1065	SH	DEFINED	11
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	18	400	SH	DEFINED	4
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	27	600	SH	DEFINED	2
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	27	600	SH	DEFINED	9
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	676	14821	SH	DEFINED	12
BUCKEYE TECHNOLOGIES INC	COM	118255108	503	46600	SH	DEFINED	3
BUCKLE INC	COM	118440106	198	5660	SH	DEFINED	3
BUCKLE INC	COM	118440106	12709	364050	SH	DEFINED	6
BUCYRUS INTL INC NEW	CL A	118759109	255	6540	SH	DEFINED	12
BUFFALO WILD WINGS INC	COM	119848109	19	500	SH	DEFINED	12
BUILDING MATLS HLDG CORP	COM	120113105	7303	164182	SH	DEFINED	3
BUILDING MATLS HLDG CORP	COM	120113105	10057	226094	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	21	472	SH	DEFINED	12
BUNGE LIMITED	COM	G16962105	5	100	SH	DEFINED	2
BUNGE LIMITED	COM	G16962105	54	1000	SH	DEFINED	17
BUNGE LIMITED	COM	G16962105	65	1200	SH	DEFINED	11
BUNGE LIMITED	COM	G16962105	1488	27625	SH	DEFINED	12
BURLINGTON COAT FACTORY	COM	121579106	7086	246905	SH	DEFINED	3
BURLINGTON COAT FACTORY	COM	121579106	27783	968041	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	909	16849	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	56881	1054750	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	7697	142730	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1281	23746	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	549	10188	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	59	1090	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6	120	SH	DEFINED	9
BURLINGTON NORTHN SANTA FE C	COM	12189T104	4593	85168	SH	DEFINED	12
BURLINGTON RES INC	COM	122014103	4133	82553	SH	DEFINED	12
BURLINGTON RES INC	COM	122014103	161	3224	SH	DEFINED	1
BURLINGTON RES INC	COM	122014103	10378	207260	SH	DEFINED	11
BURLINGTON RES INC	COM	122014103	6572	131250	SH	DEFINED	3
BURLINGTON RES INC	COM	122014103	1469	29348	SH	DEFINED	17
BURLINGTON RES INC	COM	122014103	521	10412	SH	DEFINED	2
BURLINGTON RES INC	COM	122014103	80	1600	SH	DEFINED	9
BURLINGTON RES INC	COM	122014103	10	200	SH	DEFINED	6
BURLINGTON RES INC	COM	122014103	749	14968	SH	DEFINED	5
C & F FINL CORP	COM	12466Q104	36	1000	SH	DEFINED	12
C & F FINL CORP	COM	12466Q104	134	3705	SH	DEFINED	6
C COR INC	COM	125010108	9	1400	SH	DEFINED	4
C COR INC	COM	125010108	16	2600	SH	DEFINED	12
C D I CORP	COM	125071100	44	2000	SH	DEFINED	9
C D I CORP	COM	125071100	13	575	SH	DEFINED	12
C D W CORP	COM	12512N105	306	5400	SH	DEFINED	12
C D W CORP	COM	12512N105	11	200	SH	DEFINED	17
C H ROBINSON WORLDWIDE INC	COM	12541W100	15	299	SH	DEFINED	11
C&D TECHNOLOGIES INC	COM	124661109	9946	999780	SH	DEFINED	6
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	61	2191	SH	DEFINED	9
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	73	2600	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	73	2610	SH	DEFINED	4
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	115	4089	SH	DEFINED	12
CABOT CORP	COM	127055101	4547	136010	SH	DEFINED	3
CABOT CORP	COM	127055101	58	1740	SH	DEFINED	6
CABOT CORP	COM	127055101	38	1150	SH	DEFINED	12
CABOT MICROELECTRONICS CORP	COM	12709P103	5	160	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	18	585	SH	DEFINED	11
CABOT MICROELECTRONICS CORP	COM	12709P103	38	1200	SH	DEFINED	12
CABOT OIL & GAS CORP	COM	127097103	378	7100	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	60	1090	SH	DEFINED	12
CABOT OIL & GAS CORP	COM	127097103	4368	79200	SH	DEFINED	3
CACHE INC	COM NEW	127150308	4	300	SH	DEFINED	12

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

CACHE INC	COM NEW	127150308	45	3300	SH	DEFINED	3
CACI INTL INC	CL A	127190304	33	600	SH	DEFINED	9
CACI INTL INC	CL A	127190304	41544	752202	SH	DEFINED	3
CACI INTL INC	CL A	127190304	4962	89850	SH	DEFINED	1
CACI INTL INC	CL A	127190304	387	7000	SH	DEFINED	17
CACI INTL INC	CL A	127190304	116	2105	SH	DEFINED	12
CADBURY SCHWEPPES PLC	ADR	127209302	4	110	SH	DEFINED	9
CADBURY SCHWEPPES PLC	ADR	127209302	28	700	SH	DEFINED	17
CADBURY SCHWEPPES PLC	ADR	127209302	66	5955	SH	DEFINED	11
CADBURY SCHWEPPES PLC	ADR	127209302	301	7400	SH	DEFINED	2
CADBURY SCHWEPPES PLC	ADR	127209302	1456	35480	SH	DEFINED	6
CADENCE DESIGN SYSTEM INC	COM	127387108	13	850	SH	DEFINED	12
CADENCE DESIGN SYSTEM INC	COM	127387108	251	16820	SH	DEFINED	6
CADENCE DESIGN SYSTEM INC	COM	127387108	571	38200	SH	DEFINED	3
CADMUS COMMUNICATIONS CORP	COM	127587103	2485	176206	SH	DEFINED	6
CAE INC	COM	124765108	2	336	SH	DEFINED	12
CAE INC	COM	124765108	691	140000	SH	DEFINED	7
CAESARS ENTMT INC	COM	127687101	50	2530	SH	DEFINED	12
CAESARS ENTMT INC	COM	127687101	3	145	SH	DEFINED	2
CAESARS ENTMT INC	COM	127687101	8	410	SH	DEFINED	6
CAESARS ENTMT INC	COM	127687101	22	1129	SH	DEFINED	11
CAESARS ENTMT INC	COM	127687101	4	200	SH	DEFINED	17
CAL DIVE INTL INC	COM	127914109	35	771	SH	DEFINED	12
CAL DIVE INTL INC	COM	127914109	63824	1408910	SH	DEFINED	3
CAL MAINE FOODS INC	COM NEW	128030202	7	875	SH	DEFINED	12
CALAMOS ASSET MGMT INC	CL A	12811R104	167	6220	SH	DEFINED	12
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	4715	308166	SH	DEFINED	12
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	28	1500	SH	DEFINED	11
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	1219	66395	SH	DEFINED	12
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	8877	666918	SH	DEFINED	12
CALAMP CORP	COM	128126109	858	141057	SH	DEFINED	3
CALAMP CORP	COM	128126109	2306	379245	SH	DEFINED	6
CALGON CARBON CORP	COM	129603106	11	1302	SH	DEFINED	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	38	3000	SH	DEFINED	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	1405	112409	SH	DEFINED	6
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	35	1500	SH	DEFINED	12
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	2091	89200	SH	DEFINED	3
CALIFORNIA WTR SVC GROUP	COM	130788102	37	1104	SH	DEFINED	9
CALIFORNIA WTR SVC GROUP	COM	130788102	47	1400	SH	DEFINED	12
CALLAWAY GOLF CO	COM	131193104	55	4310	SH	DEFINED	12
CALLIDUS SOFTWARE INC	COM	13123E500	2992	751714	SH	DEFINED	6
CALPINE CORP	COM	131347106	928	331580	SH	DEFINED	12
CALPINE CORP	COM	131347106	1153	412708	SH	DEFINED	6
CALPINE CORP	COM	131347106	4	1524	SH	DEFINED	2
CALPINE CORP	COM	131347106	2	800	SH	DEFINED	17
CALYPTE BIOMEDICAL CORP	COM NEW	131722605	0	3	SH	DEFINED	9
CAMBREX CORP	COM	132011107	424	19900	SH	DEFINED	9
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	35	990	SH	DEFINED	17
CAMDEN NATL CORP	COM	133034108	113	3200	SH	DEFINED	12
CAMDEN NATL CORP	COM	133034108	4267	120700	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	33	700	SH	DEFINED	2
CAMDEN PPTY TR	SH BEN INT	133131102	184	3921	SH	DEFINED	11
CAMDEN PPTY TR	SH BEN INT	133131102	2408	51200	SH	DEFINED	12
CAMDEN PPTY TR	SH BEN INT	133131102	2736	58183	SH	DEFINED	9
CAMDEN PPTY TR	SH BEN INT	133131102	9	200	SH	DEFINED	17
CAMECO CORP	COM	13321L108	4	100	SH	DEFINED	7
CAMECO CORP	COM	13321L108	625	14135	SH	DEFINED	12
CAMPBELL SOUP CO	COM	134429109	373	12861	SH	DEFINED	12
CAMPBELL SOUP CO	COM	134429109	16	550	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	41	1400	SH	DEFINED	9
CAMPBELL SOUP CO	COM	134429109	58	2000	SH	DEFINED	17

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

CANADA SOUTHN PETE LTD	COM	135231108	3	400	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	32	556	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	1761	31000	SH	DEFINED	6
CANADIAN NAT RES LTD	COM	136385101	14621	258960	SH	DEFINED	7
CANADIAN NAT RES LTD	COM	136385101	18163	319650	SH	DEFINED	3
CANADIAN NATL RY CO	COM	136375102	763	12046	SH	DEFINED	12
CANADIAN NATL RY CO	COM	136375102	19777	313635	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	95	1500	SH	DEFINED	2
CANADIAN PAC RY LTD	COM	13645T100	323	8990	SH	DEFINED	12
CANADIAN PAC RY LTD	COM	13645T100	396	11000	SH	DEFINED	17
CANADIAN PAC RY LTD	COM	13645T100	6217	172064	SH	DEFINED	7
CANDELA CORP	COM	136907102	18	2000	SH	DEFINED	17
CANDELA CORP	COM	136907102	1	150	SH	DEFINED	12
CANON INC	ADR	138006309	470	8775	SH	DEFINED	2
CANON INC	ADR	138006309	1253	24080	SH	DEFINED	17
CANON INC	ADR	138006309	29729	555772	SH	DEFINED	6
CANTEL MEDICAL CORP	COM	138098108	20	702	SH	DEFINED	12
CANWEST GLOBAL COMMUNICATION	SHS NON VTG	138906300	2	200	SH	DEFINED	7
CAPITAL & INCM STRTGS FD INC	COM	13971Y103	23	1292	SH	DEFINED	12
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	159	4800	SH	DEFINED	12
CAPITAL BK CORP	COM	139793103	8	500	SH	DEFINED	12
CAPITAL CITY BK GROUP INC	COM	139674105	30	750	SH	DEFINED	11
CAPITAL CITY BK GROUP INC	COM	139674105	38	946	SH	DEFINED	12
CAPITAL CORP OF THE WEST	COM	140065103	972	20906	SH	DEFINED	6
CAPITAL CROSSING BK	COM	140071101	8	250	SH	DEFINED	12
CAPITAL ONE FINL CORP	DECS UPPR 6.25	14040H204	274	5420	SH	DEFINED	12
CAPITAL ONE FINL CORP	COM	14040H105	20	273	SH	DEFINED	9
CAPITAL ONE FINL CORP	COM	14040H105	59	790	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	983	13145	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	1095	14647	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	10819	144703	SH	DEFINED	12
CAPITAL ONE FINL CORP	COM	14040H105	16393	219240	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	272863	3649370	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	527006	7048362	SH	DEFINED	10
CAPITAL ONE FINL CORP	COM	14040H105	1	10	SH	DEFINED	17
CAPITAL SR LIVING CORP	COM	140475104	11	2000	SH	DEFINED	2
CAPITAL TITLE GROUP INC	COM	140919101	249	40700	SH	DEFINED	6
CAPITOL BANCORP LTD	COM	14056D105	930	30760	SH	DEFINED	3
CAPITOL FED FINL	COM	14057C106	35	1000	SH	DEFINED	12
CAPSTEAD MTG CORP	PFD B CV \$1.26	14067E308	32	2500	SH	DEFINED	12
CAPSTEAD MTG CORP	COM NO PAR	14067E506	1	75	SH	DEFINED	2
CAPSTEAD MTG CORP	COM NO PAR	14067E506	38	4475	SH	DEFINED	12
CAPSTONE TURBINE CORP	COM	14067D102	0	200	SH	DEFINED	12
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	3	315	SH	DEFINED	12
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	601	55530	SH	DEFINED	3
CARAUSTAR INDS INC	COM	140909102	1606	124472	SH	DEFINED	3
CARDIAC SCIENCE INC	COM NEW	141410209	30	26200	SH	DEFINED	12
CARDINAL FINL CORP	COM	14149F109	3036	329973	SH	DEFINED	12
CARDINAL FINL CORP	COM	14149F109	782	85000	SH	DEFINED	
CARDINAL HEALTH INC	COM	14149Y108	14	250	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	33	600	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y108	397	7110	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	521	9335	SH	DEFINED	9
CARDINAL HEALTH INC	COM	14149Y108	583	10445	SH	DEFINED	17
CARDINAL HEALTH INC	COM	14149Y108	2356	42229	SH	DEFINED	12
CARDINAL HEALTH INC	COM	14149Y108	10099	180990	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	8	140	SH	DEFINED	6
CARDINAL STATE BANK DURHAM N	COM	141546101	26	2000	SH	DEFINED	12
CARDIOME PHARMA CORP	COM NEW	14159U202	7	1100	SH	DEFINED	
CAREER EDUCATION CORP	COM	141665109	221	6450	SH	DEFINED	5
CAREER EDUCATION CORP	COM	141665109	75372	2200000	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	375	10938	SH	DEFINED	12

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

CAREMARK RX INC	COM	141705103	151164	3800000	SH	DEFINED	10
CAREMARK RX INC	COM	141705103	12614	317100	SH	DEFINED	8
CAREMARK RX INC	COM	141705103	11632	292420	SH	DEFINED	3
CAREMARK RX INC	COM	141705103	1034	26005	SH	DEFINED	17
CAREMARK RX INC	COM	141705103	607	15250	SH	DEFINED	11
CAREMARK RX INC	COM	141705103	338	8500	SH	DEFINED	12
CAREMARK RX INC	COM	141705103	210	5289	SH	DEFINED	5
CAREMARK RX INC	COM	141705103	44	1100	SH	DEFINED	9
CARLISLE COS INC	COM	142339100	588	8425	SH	DEFINED	12
CARMAX INC	COM	143130102	1890	60000	SH	DEFINED	
CARMAX INC	COM	143130102	7459	236797	SH	DEFINED	12
CARNIVAL CORP	PAIRED CTF	143658300	6194	120055	SH	DEFINED	6
CARNIVAL CORP	PAIRED CTF	143658300	8209	158440	SH	DEFINED	12
CARNIVAL CORP	PAIRED CTF	143658300	1093	21091	SH	DEFINED	5
CARNIVAL CORP	PAIRED CTF	143658300	536	10338	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	41	800	SH	DEFINED	2
CARNIVAL PLC	ADR	14365C103	2	36	SH	DEFINED	6
CARPENTER TECHNOLOGY CORP	COM	144285103	154	2590	SH	DEFINED	12
CARPENTER TECHNOLOGY CORP	COM	144285103	475	8000	SH	DEFINED	3
CARRAMERICA RLTY CORP	COM	144418100	123	3900	SH	DEFINED	11
CARRAMERICA RLTY CORP	COM	144418100	3730	118231	SH	DEFINED	12
CARRAMERICA RLTY CORP	COM	144418100	61	1955	SH	DEFINED	9
CARREKER CORP	COM	144433109	14	2500	SH	DEFINED	12
CARRIAGE SVCS INC	COM	143905107	1978	355100	SH	DEFINED	6
CARRIER ACCESS CORP	COM	144460102	19	3115	SH	DEFINED	11
CARRIER ACCESS CORP	COM	144460102	3	425	SH	DEFINED	2
CARROLLTON BANCORP	COM	145282109	202	13461	SH	DEFINED	12
CARROLLTON BANCORP	COM	145282109	32	2079	SH	DEFINED	11
CASCADE BANCORP	COM	147154108	6736	347015	SH	DEFINED	1
CASCADE CORP	COM	147195101	2469	70550	SH	DEFINED	3
CASCADE CORP	COM	147195101	1682	48050	SH	DEFINED	6
CASCADE CORP	COM	147195101	10	300	SH	DEFINED	11
CASCADE FINL CORP	COM	147272108	925	50000	SH	DEFINED	1
CASCADE NAT GAS CORP	COM	147339105	10	526	SH	DEFINED	2
CASH AMER INTL INC	COM	14754D100	6	282	SH	DEFINED	9
CASH AMER INTL INC	COM	14754D100	5750	262220	SH	DEFINED	3
CASTLE CONV FD INC	COM	148443104	10	450	SH	DEFINED	12
CASTLE ENERGY CORP	COM PAR\$0.50N	148449309	21	1800	SH	DEFINED	12
CATALINA MARKETING CORP	COM	148867104	130	5000	SH	DEFINED	1
CATALINA MARKETING CORP	COM	148867104	9	351	SH	DEFINED	11
CATALYST SEMICONDUCTOR INC	COM	148881105	1972	461750	SH	DEFINED	6
CATALYTICA ENERGY SYS INC	COM	148884109	0	200	SH	DEFINED	12
CATAPULT COMMUNICATIONS CORP	COM	149016107	3714	173980	SH	DEFINED	3
CATELLUS DEV CORP NEW	COM	149113102	33	1253	SH	DEFINED	2
CATELLUS DEV CORP NEW	COM	149113102	2	68	SH	DEFINED	12
CATERPILLAR INC DEL	COM	149123101	40252	440200	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	82	900	SH	DEFINED	4
CATERPILLAR INC DEL	COM	149123101	128	1400	SH	DEFINED	9
CATERPILLAR INC DEL	COM	149123101	229	2500	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	534	5836	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	1313	14362	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	9144	100000	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	34541	378543	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	10639	116346	SH	DEFINED	12
CATHAY GENERAL BANCORP	COM	149150104	5425	172220	SH	DEFINED	3
CATHAY MERCHANT GROUP INC	COM	14916A101	0	200	SH	DEFINED	12
CATO CORP NEW	CL A	149205106	7103	220248	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	1363	42250	SH	DEFINED	6
CAVALIER HOMES INC	COM	149507105	1	100	SH	DEFINED	12
CB RICHARD ELLIS GROUP INC	CL A	12497T101	11	326	SH	DEFINED	12
CB RICHARD ELLIS GROUP INC	CL A	12497T101	904	25830	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	8665	121176	SH	DEFINED	3

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

CBL & ASSOC PPTYS INC	COM	124830100	29	400	SH	DEFINED	2
CBL & ASSOC PPTYS INC	COM	124830100	544	7609	SH	DEFINED	12
CBL & ASSOC PPTYS INC	COM	124830100	138	1925	SH	DEFINED	11
CBRL GROUP INC	COM	12489V106	10162	246050	SH	DEFINED	3
CBRL GROUP INC	COM	12489V106	29	710	SH	DEFINED	11
CBRL GROUP INC	COM	12489V106	62	1500	SH	DEFINED	9
CBRL GROUP INC	COM	12489V106	178	4312	SH	DEFINED	12
CCC INFORMATION SVCS GROUP I	COM	12487Q109	10	436	SH	DEFINED	12
CDN IMPERIAL BK OF COMMERCE	COM	136069101	55387	914153	SH	DEFINED	7
CEC ENTMT INC	COM	125137109	22368	613143	SH	DEFINED	6
CEC ENTMT INC	COM	125137109	16316	445784	SH	DEFINED	3
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	55	1750	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	454	14439	SH	DEFINED	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	250	7933	SH	DEFINED	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	63	2000	SH	DEFINED	9
CEDAR SHOPPING CTRS INC	COM NEW	150602209	751	52717	SH	DEFINED	12
CELADON GROUP INC	COM	150838100	33	1800	SH	DEFINED	12
CELADON GROUP INC	COM	150838100	1914	103180	SH	DEFINED	3
CELANESE CORP DEL	COM SER A	150870103	4229	235100	SH	DEFINED	3
CELANESE CORP DEL	COM SER A	150870103	14	800	SH	DEFINED	12
CELANESE CORP DEL	PFD 4.25% CONV	150870202	3	100	SH	DEFINED	9
CELESTICA INC	SUB VTG SHS	15101Q108	8021	597300	SH	DEFINED	7
CELESTICA INC	SUB VTG SHS	15101Q108	17219	1274520	SH	DEFINED	4
CELESTICA INC	SUB VTG SHS	15101Q108	17	1225	SH	DEFINED	11
CELESTICA INC	SUB VTG SHS	15101Q108	0	0	SH	DEFINED	12
CELESTICA INC	SUB VTG SHS	15101Q108	6313	467250	SH	DEFINED	5
CELGENE CORP	COM	151020104	15	450	SH	DEFINED	11
CELGENE CORP	COM	151020104	87	2552	SH	DEFINED	12
CELGENE CORP	COM	151020104	401	11775	SH	DEFINED	17
CELGENE CORP	COM	151020104	504	14800	SH	DEFINED	5
CELL GENESYS INC	COM	150921104	16	3480	SH	DEFINED	11
CELL GENESYS INC	COM	150921104	1462	322700	SH	DEFINED	8
CELL GENESYS INC	COM	150921104	15855	3500000	SH	DEFINED	10
CELL GENESYS INC	COM	150921104	7	1600	SH	DEFINED	2
CELL GENESYS INC	COM	150921104	5786	1277274	SH	DEFINED	12
CELL THERAPEUTICS INC	COM	150934107	13	3540	SH	DEFINED	12
CELLSTAR CORP	COM NEW	150925204	3	1280	SH	DEFINED	12
CELLSTAR CORP	COM NEW	150925204	5	2000	SH	DEFINED	9
CELSION CORPORATION	COM	15117N107	2	5500	SH	DEFINED	12
CEMEX S A	SPON ADR 5 ORD	151290889	75	2063	SH	DEFINED	11
CEMEX S A	SPON ADR 5 ORD	151290889	22511	620300	SH	DEFINED	3
CEMEX S A	SPON ADR 5 ORD	151290889	40158	1107800	SH	DEFINED	13
CEMEX S A	SPON ADR 5 ORD	151290889	7	200	SH	DEFINED	17
CENDANT CORP	COM	151313103	124	6021	SH	DEFINED	2
CENDANT CORP	COM	151313103	75998	3700000	SH	DEFINED	13
CENDANT CORP	COM	151313103	68	3325	SH	DEFINED	11
CENDANT CORP	COM	151313103	108	5275	SH	DEFINED	7
CENDANT CORP	COM	151313103	582	28302	SH	DEFINED	6
CENDANT CORP	COM	151313103	1434	69800	SH	DEFINED	9
CENDANT CORP	COM	151313103	6681	325270	SH	DEFINED	5
CENDANT CORP	COM	151313103	9611	467926	SH	DEFINED	3
CENDANT CORP	COM	151313103	14067	684857	SH	DEFINED	4
CENDANT CORP	COM	151313103	6	300	SH	DEFINED	17
CENDANT CORP	COM	151313103	9889	481428	SH	DEFINED	12
CENDANT CORP	COM	151313103	36693	1786400	SH	DEFINED	8
CENTENE CORP DEL	COM	15135B101	51680	1723257	SH	DEFINED	3
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	95	8800	SH	DEFINED	3
CENTER BANCORP INC	COM	151408101	8	630	SH	DEFINED	11
CENTER FINL CORP CALIF	COM	15146E102	268	15180	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	5	400	SH	DEFINED	9
CENTERPOINT ENERGY INC	COM	15189T107	10649	885185	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	80	6620	SH	DEFINED	6

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

CENTERPOINT ENERGY INC	COM	15189T107	4	300	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	1112	92422	SH	DEFINED	12
CENTERPOINT PPTYS TR	COM	151895109	82	2000	SH	DEFINED	2
CENTERPOINT PPTYS TR	COM	151895109	2	48	SH	DEFINED	12
CENTEX CORP	COM	152312104	48	830	SH	DEFINED	12
CENTEX CORP	COM	152312104	68724	1200000	SH	DEFINED	13
CENTRAL EUROPE AND RUSSIA FD	COM	153436100	81	2680	SH	DEFINED	12
CENTRAL EUROPEAN DIST CORP	COM	153435102	360	10800	SH	DEFINED	3
CENTRAL FD CDA LTD	CL A	153501101	22	4100	SH	DEFINED	12
CENTRAL FGHT LINES INC NEV	COM	153491105	2	500	SH	DEFINED	12
CENTRAL GARDEN & PET CO	COM	153527106	11490	261964	SH	DEFINED	3
CENTRAL PAC FINL CORP	COM	154760102	58	1715	SH	DEFINED	11
CENTRAL PKG CORP	COM	154785109	0	1	SH	DEFINED	9
CENTRAL PKG CORP	COM	154785109	1	80	SH	DEFINED	2
CENTRAL PKG CORP	COM	154785109	56	3244	SH	DEFINED	12
CENTRAL VA BANKSHARES INC	COM	155792104	39	1391	SH	DEFINED	12
CENTRAL VT PUB SVC CORP	COM	155771108	27	1200	SH	DEFINED	2
CENTRAL VT PUB SVC CORP	COM	155771108	4136	184000	SH	DEFINED	6
CENTRUE FINL CORP	COM	15641R103	11	400	SH	DEFINED	11
CENTURY ALUM CO	COM	156431108	3	111	SH	DEFINED	11
CENTURY ALUM CO	COM	156431108	2	52	SH	DEFINED	12
CENTURY BUSINESS SVCS INC	COM	156490104	1	300	SH	DEFINED	12
CENTURY CASINOS INC	COM	156492100	308	34000	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	55	1687	SH	DEFINED	9
CENTURYTEL INC	COM	156700106	2929	89190	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	3337	101626	SH	DEFINED	12
CENTURYTEL INC	COM	156700106	8433	256790	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	479	14590	SH	DEFINED	17
CEPHALON INC	COM	156708109	10115	215986	SH	DEFINED	3
CEPHALON INC	COM	156708109	575	12288	SH	DEFINED	12
CEPHALON INC	COM	156708109	84	1800	SH	DEFINED	17
CEPHEID	COM	15670R107	130	13400	SH	DEFINED	12
CERADYNE INC	COM	156710105	25	1125	SH	DEFINED	2
CERADYNE INC	COM	156710105	7	300	SH	DEFINED	12
CERES GROUP INC	COM	156772105	2421	445900	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	51150	3000000	SH	DEFINED	10
CERIDIAN CORP NEW	COM	156779100	4414	258900	SH	DEFINED	8
CERIDIAN CORP NEW	COM	156779100	3	180	SH	DEFINED	12
CERNER CORP	COM	156782104	210	4000	SH	DEFINED	2
CERNER CORP	COM	156782104	449	8555	SH	DEFINED	12
CERNER CORP	COM	156782104	99	1890	SH	DEFINED	3
CERNER CORP	COM	156782104	530	10100	SH	DEFINED	11
CERTEGY INC	COM	156880106	1766	51007	SH	DEFINED	12
CERTEGY INC	COM	156880106	97	2800	SH	DEFINED	17
CERTEGY INC	COM	156880106	28	800	SH	DEFINED	11
CERUS CORP	COM	157085101	2	500	SH	DEFINED	12
CERUS CORP	COM	157085101	1	250	SH	DEFINED	2
CFC INTL INC	COM	125252106	11	516	SH	DEFINED	12
CH ENERGY GROUP INC	COM	12541M102	276	6033	SH	DEFINED	12
CH ENERGY GROUP INC	COM	12541M102	32	700	SH	DEFINED	9
CHAMPION ENTERPRISES INC	COM	158496109	22	2350	SH	DEFINED	12
CHAMPION ENTERPRISES INC	COM	158496109	52	5500	SH	DEFINED	9
CHAMPS ENTMT INC DEL	COM	158787101	1891	210939	SH	DEFINED	6
CHAMPS ENTMT INC DEL	COM	158787101	6	700	SH	DEFINED	12
CHARLES & COLVARD LTD	COM	159765106	26	2000	SH	DEFINED	12
CHARLES RIV LABS INTL INC	COM	159864107	15071	320380	SH	DEFINED	3
CHARLES RIV LABS INTL INC	COM	159864107	564	12000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	263	5600	SH	DEFINED	11
CHARLES RIV LABS INTL INC	COM	159864107	83	1760	SH	DEFINED	12
CHARLES RIVER ASSOCIATES	COM	159852102	11	227	SH	DEFINED	12
CHARLES RIVER ASSOCIATES	COM	159852102	7072	143300	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	6	440	SH	DEFINED	12

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

CHARMING SHOPPES INC	COM	161133103	10378	1276566	SH	DEFINED	6
CHARMING SHOPPES INC	COM	161133103	38	4700	SH	DEFINED	4
CHARMING SHOPPES INC	COM	161133103	15626	1922050	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	8	1040	SH	DEFINED	9
CHARTER COMMUNICATIONS INC D	CL A	16117M107	20	12412	SH	DEFINED	12
CHARTERMAC	SH BEN INT	160908109	21	956	SH	DEFINED	2
CHARTERMAC	SH BEN INT	160908109	116	5406	SH	DEFINED	9
CHARTERMAC	SH BEN INT	160908109	1150	53509	SH	DEFINED	12
CHASE CORP	COM	16150R104	9	600	SH	DEFINED	11
CHATTEM INC	COM	162456107	7384	166050	SH	DEFINED	3
CHATTEM INC	COM	162456107	98	2214	SH	DEFINED	12
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	324	14900	SH	DEFINED	17
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	172	7900	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	76	3500	SH	DEFINED	12
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	0	9	SH	DEFINED	2
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	1	83	SH	DEFINED	12
CHECKFREE CORP NEW	COM	162813109	550	13503	SH	DEFINED	12
CHECKFREE CORP NEW	COM	162813109	629	15440	SH	DEFINED	3
CHECKFREE CORP NEW	COM	162813109	6	140	SH	DEFINED	6
CHECKFREE CORP NEW	COM	162813109	41	1000	SH	DEFINED	9
CHECKFREE CORP NEW	COM	162813109	12	300	SH	DEFINED	11
CHECKPOINT SYS INC	COM	162825103	13312	788299	SH	DEFINED	6
CHECKPOINT SYS INC	COM	162825103	466	27625	SH	DEFINED	12
CHECKPOINT SYS INC	COM	162825103	10364	613958	SH	DEFINED	3
CHEESECAKE FACTORY INC	COM	163072101	3	80	SH	DEFINED	9
CHEESECAKE FACTORY INC	COM	163072101	56	1567	SH	DEFINED	12
CHEMED CORP NEW	COM	16359R103	168	2200	SH	DEFINED	9
CHEMED CORP NEW	COM	16359R103	8	100	SH	DEFINED	2
CHEMED CORP NEW	COM	16359R103	660	8629	SH	DEFINED	12
CHEMICAL FINL CORP	COM	163731102	50	1527	SH	DEFINED	2
CHEMICAL FINL CORP	COM	163731102	16929	520803	SH	DEFINED	6
CHEROKEE INC DEL NEW	COM	16444H102	228	6800	SH	DEFINED	6
CHEROKEE INTL CORP	COM	164450108	1120	160300	SH	DEFINED	6
CHESAPEAKE CORP	COM	165159104	67	3210	SH	DEFINED	12
CHESAPEAKE ENERGY CORP	COM	165167107	179	8175	SH	DEFINED	11
CHESAPEAKE ENERGY CORP	COM	165167107	9131	416187	SH	DEFINED	12
CHESAPEAKE ENERGY CORP	COM	165167107	20027	912800	SH	DEFINED	6
CHESAPEAKE UTILS CORP	COM	165303108	154	5775	SH	DEFINED	12
CHESAPEAKE UTILS CORP	COM	165303108	2224	83600	SH	DEFINED	6
CHEVRONTEXACO CORP	COM	166764100	34304	588309	SH	DEFINED	2
CHEVRONTEXACO CORP	COM	166764100	5093	87345	SH	DEFINED	9
CHEVRONTEXACO CORP	COM	166764100	3022	51818	SH	DEFINED	1
CHEVRONTEXACO CORP	COM	166764100	1731	29686	SH	DEFINED	11
CHEVRONTEXACO CORP	COM	166764100	185	3170	SH	DEFINED	7
CHEVRONTEXACO CORP	COM	166764100	14	246	SH	DEFINED	4
CHEVRONTEXACO CORP	COM	166764100	30000	514497	SH	DEFINED	12
CHEVRONTEXACO CORP	COM	166764100	70953	1216815	SH	DEFINED	6
CHEVRONTEXACO CORP	COM	166764100	40908	703557	SH	DEFINED	17
CHEVRONTEXACO CORP	COM	166764100	9859	169076	SH	DEFINED	5
CHEVRONTEXACO CORP	COM	166764100	41788	716650	SH	DEFINED	3
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	79	1800	SH	DEFINED	12
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	1145	26000	SH	DEFINED	11
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	65	1500	SH	DEFINED	2
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	61	315	SH	DEFINED	12
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	1	4	SH	DEFINED	6
CHICOS FAS INC	COM	168615102	249	8794	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	382	13515	SH	DEFINED	12
CHICOS FAS INC	COM	168615102	12876	455625	SH	DEFINED	1
CHICOS FAS INC	COM	168615102	113	4000	SH	DEFINED	2
CHILDRENS PL RETAIL STORES I	COM	168905107	4459	93390	SH	DEFINED	3
CHILDRENS PL RETAIL STORES I	COM	168905107	1194	25000	SH	DEFINED	12
CHILE FD INC	COM	168834109	6	391	SH	DEFINED	12

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

CHINA FD INC	COM	169373107	7	225	SH	DEFINED	12
CHINA TELECOM CORP LTD	SPON ADR H SHS	169426103	122	3500	SH	DEFINED	3
CHINA YUCHAI INTL LTD	COM	G21082105	557	65990	SH	DEFINED	3
CHINADOTCOM CORP	CL A	G2108N109	4	1300	SH	DEFINED	12
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	9648	1502795	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	*W EXP 03/19/200	170032114	43	4574	SH	DEFINED	12
CHIQUITA BRANDS INTL INC	COM	170032809	29329	1095200	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM	170032809	3383	126310	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	COM	170032809	17	650	SH	DEFINED	12
CHIRON CORP	COM	170040109	110	3125	SH	DEFINED	4
CHIRON CORP	COM	170040109	92	2615	SH	DEFINED	12
CHIRON CORP	COM	170040109	74	2100	SH	DEFINED	17
CHIRON CORP	COM	170040109	17	484	SH	DEFINED	1
CHIRON CORP	COM	170040109	1	16	SH	DEFINED	2
CHITTENDEN CORP	COM	170228100	7508	287975	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	274	10500	SH	DEFINED	5
CHITTENDEN CORP	COM	170228100	70	2671	SH	DEFINED	12
CHITTENDEN CORP	COM	170228100	21	822	SH	DEFINED	17
CHITTENDEN CORP	COM	170228100	10	400	SH	DEFINED	11
CHOICE HOTELS INTL INC	COM	169905106	204	3300	SH	DEFINED	12
CHOICE HOTELS INTL INC	COM	169905106	6	100	SH	DEFINED	17
CHOICE HOTELS INTL INC	COM	169905106	1109	17900	SH	DEFINED	3
CHOICEPOINT INC	COM	170388102	320	7981	SH	DEFINED	12
CHOICEPOINT INC	COM	170388102	76	1900	SH	DEFINED	17
CHORDIANT SOFTWARE INC	COM	170404107	4	2180	SH	DEFINED	12
CHRISTOPHER & BANKS CORP	COM	171046105	627	35645	SH	DEFINED	12
CHROMCRAFT REVINGTON INC	COM	171117104	1491	108700	SH	DEFINED	6
CHROMCRAFT REVINGTON INC	COM	171117104	37	2700	SH	DEFINED	12
CHUBB CORP	COM	171232101	1382	17438	SH	DEFINED	1
CHUBB CORP	COM	171232101	61	775	SH	DEFINED	11
CHUBB CORP	COM	171232101	63	800	SH	DEFINED	7
CHUBB CORP	COM	171232101	188	2372	SH	DEFINED	9
CHUBB CORP	COM	171232101	1529	19288	SH	DEFINED	6
CHUBB CORP	COM	171232101	1578	19903	SH	DEFINED	5
CHUBB CORP	COM	171232101	1840	23216	SH	DEFINED	2
CHUBB CORP	COM	171232101	3323	41918	SH	DEFINED	12
CHUBB CORP	COM	171232101	3331	42017	SH	DEFINED	17
CHUBB CORP	CORP UNIT %	171232309	22	750	SH	DEFINED	12
CHUBB CORP	CORP UNIT %	171232309	7857	265000	SH	DEFINED	7
CHUBB CORP	COM	171232101	87	1100	SH	DEFINED	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	138	6500	SH	DEFINED	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	16101	759781	SH	DEFINED	6
CHURCH & DWIGHT INC	COM	171340102	67	1887	SH	DEFINED	12
CHURCH & DWIGHT INC	COM	171340102	35	990	SH	DEFINED	11
CHURCHILL DOWNS INC	COM	171484108	12	300	SH	DEFINED	12
CIBER INC	COM	17163B102	3283	451545	SH	DEFINED	3
CIBER INC	COM	17163B102	517	71062	SH	DEFINED	12
CIENA CORP	COM	171779101	20	11644	SH	DEFINED	12
CIGNA CORP	COM	125509109	402	4500	SH	DEFINED	2
CIGNA CORP	COM	125509109	124	1391	SH	DEFINED	11
CIGNA CORP	COM	125509109	62017	694534	SH	DEFINED	6
CIGNA CORP	COM	125509109	1658	18561	SH	DEFINED	12
CIGNA CORP	COM	125509109	1028	11507	SH	DEFINED	17
CIGNA INVTS SECS INC	COM	17179X106	32	1775	SH	DEFINED	12
CIM HIGH YIELD SECS	SH BEN INT	125527101	4	1000	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	25	637	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	40614	1041390	SH	DEFINED	3
CIMAREX ENERGY CO	COM	171798101	33204	851397	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	57	1454	SH	DEFINED	11
CIMAREX ENERGY CO	COM	171798101	9	233	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	62	1594	SH	DEFINED	17
CINCINNATI BELL INC NEW	COM	171871106	4305	1013000	SH	DEFINED	8

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

CINCINNATI BELL INC NEW	COM	171871106	439	103390	SH	DEFINED	3
CINCINNATI BELL INC NEW	COM	171871106	210	49361	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	173	40704	SH	DEFINED	14
CINCINNATI BELL INC NEW	COM	171871106	74	17386	SH	DEFINED	12
CINCINNATI BELL INC NEW	COM	171871106	17	3900	SH	DEFINED	11
CINCINNATI BELL INC NEW	COM	171871106	5	1200	SH	DEFINED	9
CINCINNATI BELL INC NEW	COM	171871106	51612	12144000	SH	DEFINED	10
CINCINNATI BELL INC NEW	COM	171871106	11189	2632800	SH	DEFINED	13
CINCINNATI FINL CORP	COM	172062101	19753	452953	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	230	5270	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	113	2600	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	7	162	SH	DEFINED	9
CINCINNATI FINL CORP	COM	172062101	2636	60441	SH	DEFINED	12
CINCINNATI FINL CORP	COM	172062101	2433	55797	SH	DEFINED	17
CINERGY CORP	COM	172474108	146	3600	SH	DEFINED	6
CINERGY CORP	COM	172474108	577	14250	SH	DEFINED	17
CINERGY CORP	COM	172474108	1083	26720	SH	DEFINED	2
CINERGY CORP	COM	172474108	1671	41230	SH	DEFINED	12
CINERGY CORP	COM	172474108	4	99	SH	DEFINED	9
CINERGY CORP	COM	172474108	115	2836	SH	DEFINED	11
CINTAS CORP	COM	172908105	12978	314167	SH	DEFINED	2
CINTAS CORP	COM	172908105	160	3875	SH	DEFINED	11
CINTAS CORP	COM	172908105	571	13823	SH	DEFINED	12
CINTAS CORP	COM	172908105	7549	182729	SH	DEFINED	17
CINTAS CORP	COM	172908105	7900	220153	SH	DEFINED	1
CIRCUIT CITY STORE INC	COM	172737108	32	2000	SH	DEFINED	9
CIRCUIT CITY STORE INC	COM	172737108	1423	88658	SH	DEFINED	12
CIRCUIT CITY STORE INC	COM	172737108	19	1170	SH	DEFINED	6
CIRRUS LOGIC INC	COM	172755100	0	80	SH	DEFINED	12
CISCO SYS INC	COM	17275R102	8040	449411	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	15500	866426	SH	DEFINED	12
CISCO SYS INC	COM	17275R102	14876	831546	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	47518	2657609	SH	DEFINED	17
CISCO SYS INC	COM	17275R102	24606	1375394	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	14324	800686	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	9167	512395	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	193360	10808300	SH	DEFINED	10
CISCO SYS INC	COM	17275R102	3774	210933	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	1202	67199	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	532	64576	SH	DEFINED	9
CISCO SYS INC	COM	17275R102	376	21027	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	95871	5358900	SH	DEFINED	8
CIT GROUP INC	COM	125581108	29312	771370	SH	DEFINED	3
CIT GROUP INC	COM	125581108	41	1080	SH	DEFINED	9
CIT GROUP INC	COM	125581108	866	22780	SH	DEFINED	6
CIT GROUP INC	COM	125581108	1	20	SH	DEFINED	1
CIT GROUP INC	COM	125581108	785	20650	SH	DEFINED	12
CITIBANK WEST FSB SAN FRAN C	CONT LITIG REC	17306J202	0	16	SH	DEFINED	12
CITIGROUP INC	COM	172967101	7900	175797	SH	DEFINED	9
CITIGROUP INC	*W EXP 99/99/999	172967127	5	3000	SH	DEFINED	17
CITIGROUP INC	COM	172967101	657762	14636442	SH	DEFINED	10
CITIGROUP INC	COM	172967101	342110	7612597	SH	DEFINED	8
CITIGROUP INC	COM	172967101	129517	2882006	SH	DEFINED	6
CITIGROUP INC	COM	172967101	81278	1808580	SH	DEFINED	3
CITIGROUP INC	COM	172967101	13112	291784	SH	DEFINED	1
CITIGROUP INC	COM	172967101	6755	150306	SH	DEFINED	11
CITIGROUP INC	COM	172967101	6278	139703	SH	DEFINED	5
CITIGROUP INC	COM	172967101	4865	108250	SH	DEFINED	7
CITIGROUP INC	COM	172967101	65	1452	SH	DEFINED	4
CITIGROUP INC	COM	172967101	38489	857844	SH	DEFINED	17
CITIGROUP INC	COM	172967101	39559	880254	SH	DEFINED	2
CITIGROUP INC	COM	172967101	52146	1160343	SH	DEFINED	12

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

CITIGROUP INVTS LN FD INC	COM	17307C107	127	9325	SH	DEFINED	12
CITIZENS BKG CORP MICH	COM	174420109	70	2384	SH	DEFINED	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	36	2815	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	78	6000	SH	DEFINED	11
CITIZENS COMMUNICATIONS CO	COM	17453B101	2867	221541	SH	DEFINED	12
CITIZENS FIRST BANCORP INC D	COM	17461R106	7	300	SH	DEFINED	12
CITIZENS INC	CL A	174740100	0	13	SH	DEFINED	12
CITIZENS SOUTH BKG CP DEL	COM	176682102	25	1831	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	60	2500	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	84	3515	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	807	33870	SH	DEFINED	17
CITRIX SYS INC	COM	177376100	11	480	SH	DEFINED	11
CITY HLDG CO	COM	177835105	44	1500	SH	DEFINED	12
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	6	3100	SH	DEFINED	9
CITY NATL CORP	COM	178566105	60	860	SH	DEFINED	12
CITY NATL CORP	COM	178566105	1336	19141	SH	DEFINED	3
CITY NATL CORP	COM	178566105	13308	190600	SH	DEFINED	6
CKE RESTAURANTS INC	COM	12561E105	25544	1611596	SH	DEFINED	3
CLAIRES STORES INC	COM	179584107	13056	566660	SH	DEFINED	6
CLAIRES STORES INC	COM	179584107	793	34400	SH	DEFINED	12
CLAIRES STORES INC	COM	179584107	18	790	SH	DEFINED	11
CLARCOR INC	COM	179895107	474	9131	SH	DEFINED	12
CLARCOR INC	COM	179895107	36	700	SH	DEFINED	2
CLARCOR INC	COM	179895107	33	635	SH	DEFINED	11
CLARK INC	COM	181457102	207	13400	SH	DEFINED	3
CLARK INC	COM	181457102	4142	267600	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	113	3289	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	7	200	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	920	26690	SH	DEFINED	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	42	1225	SH	DEFINED	17
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	16	476	SH	DEFINED	9
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2194	63637	SH	DEFINED	12
CLECO CORP NEW	COM	12561W105	2775	130274	SH	DEFINED	12
CLECO CORP NEW	COM	12561W105	1929	90550	SH	DEFINED	3
CLECO CORP NEW	COM	12561W105	36	1700	SH	DEFINED	11
CLECO CORP NEW	COM	12561W105	21	1000	SH	DEFINED	1
CLEVELAND CLIFFS INC	COM	185896107	206	2832	SH	DEFINED	12
CLINICAL DATA INC NEW	COM	18725U109	98	6000	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	135	2150	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	10934	173586	SH	DEFINED	17
CLOROX CO DEL	COM	189054109	5648	89659	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	601	9540	SH	DEFINED	3
CLOROX CO DEL	COM	189054109	528	8385	SH	DEFINED	9
CLOROX CO DEL	COM	189054109	176	2800	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	4	70	SH	DEFINED	4
CLOROX CO DEL	COM	189054109	465	7390	SH	DEFINED	5
CLOUGH GLOBAL ALLOCATION FUN	COM SHS BEN IN	18913Y103	24	1100	SH	DEFINED	12
CMGI INC	COM	125750109	18	8820	SH	DEFINED	12
CMGI INC	COM	125750109	2	1000	SH	DEFINED	2
CMGI INC	COM	125750109	0	100	SH	DEFINED	17
CMS ENERGY CORP	COM	125896100	6	425	SH	DEFINED	17
CMS ENERGY CORP	COM	125896100	2968	227576	SH	DEFINED	12
CNA FINL CORP	COM	126117100	281	10010	SH	DEFINED	6
CNA FINL CORP	COM	126117100	94	3334	SH	DEFINED	12
CNA SURETY CORP	COM	12612L108	3818	280700	SH	DEFINED	6
CNB FINL CORP PA	COM	126128107	27	1823	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	10658	1129000	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	122720	13000000	SH	DEFINED	10
CNET NETWORKS INC	COM	12613R104	52	5500	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	38	4000	SH	DEFINED	17
CNF INC	COM	12612W104	17650	377227	SH	DEFINED	3
CNF INC	COM	12612W104	3	65	SH	DEFINED	12

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

CNF INC	COM	12612W104	114	2442	SH	DEFINED	17
CNH GLOBAL N V	SHS NEW	N20935206	835	44463	SH	DEFINED	12
CNH GLOBAL N V	SHS NEW	N20935206	19	1015	SH	DEFINED	11
CNS INC	COM	126136100	1684	94580	SH	DEFINED	3
COACH INC	COM	189754104	281	4955	SH	DEFINED	12
COACH INC	COM	189754104	5842	103155	SH	DEFINED	17
COASTAL FINL CORP DEL	COM	19046E105	6	400	SH	DEFINED	12
COBIZ INC	COM	190897108	83	4280	SH	DEFINED	12
COBIZ INC	COM	190897108	279	14400	SH	DEFINED	3
COCA COLA BOTTLING CO CONS	COM	191098102	356	6808	SH	DEFINED	12
COCA COLA CO	COM	191216100	30525	732536	SH	DEFINED	17
COCA COLA CO	COM	191216100	23499	563941	SH	DEFINED	12
COCA COLA CO	COM	191216100	10901	261596	SH	DEFINED	3
COCA COLA CO	COM	191216100	7084	170000	SH	DEFINED	7
COCA COLA CO	COM	191216100	8020	192468	SH	DEFINED	2
COCA COLA CO	COM	191216100	354	8500	SH	DEFINED	6
COCA COLA CO	COM	191216100	547	13122	SH	DEFINED	5
COCA COLA CO	COM	191216100	178	4265	SH	DEFINED	9
COCA COLA CO	COM	191216100	17	400	SH	DEFINED	4
COCA COLA CO	COM	191216100	678	16275	SH	DEFINED	11
COCA COLA CO	COM	191216100	1318	31632	SH	DEFINED	1
COCA COLA ENTERPRISES INC	COM	191219104	7	350	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	523	25500	SH	DEFINED	3
COCA COLA ENTERPRISES INC	COM	191219104	1415	68947	SH	DEFINED	12
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	100	4000	SH	DEFINED	17
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	85	3500	SH	DEFINED	6
CODORUS VY BANCORP INC	COM	192025104	13	661	SH	DEFINED	12
COEUR D ALENE MINES CORP IDA	COM	192108108	43	11700	SH	DEFINED	12
COGNEX CORP	COM	192422103	27	1100	SH	DEFINED	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	222	4800	SH	DEFINED	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	86	1854	SH	DEFINED	17
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	133	2882	SH	DEFINED	12
COGNOS INC	COM	19244C109	101	2400	SH	DEFINED	7
COGNOS INC	COM	19244C109	120	2850	SH	DEFINED	12
COGNOS INC	COM	19244C109	1913	45830	SH	DEFINED	3
COHEN & STEERS ADV INC RLTY	COM	19247W102	1645	84409	SH	DEFINED	12
COHEN & STEERS DIV MJRS FDIN	COM	19248G106	580	33365	SH	DEFINED	12
COHEN & STEERS PREM INC RLTY	COM	19247V104	2052	107041	SH	DEFINED	12
COHEN & STEERS QUALITY RLTY	COM	19247L106	3247	176014	SH	DEFINED	12
COHEN & STEERS REIT & PFD IN	COM	19247X100	2361	94644	SH	DEFINED	12
COHEN & STEERS REIT & UTIL I	COM	19247Y108	2301	132222	SH	DEFINED	12
COHEN & STEERS SELECT UTIL F	COM	19248A109	3304	172265	SH	DEFINED	12
COHEN & STEERS TOTAL RETURN	COM	19247R103	361	19776	SH	DEFINED	12
COHERENT INC	COM	192479103	3	76	SH	DEFINED	11
COHERENT INC	COM	192479103	50	1468	SH	DEFINED	12
COHERENT INC	COM	192479103	422	12500	SH	DEFINED	3
COHU INC	COM	192576106	35	2170	SH	DEFINED	11
COINSTAR INC	COM	19259P300	4	200	SH	DEFINED	2
COINSTAR INC	COM	19259P300	8368	394740	SH	DEFINED	3
COLDWATER CREEK INC	COM	193068103	1847	99950	SH	DEFINED	3
COLDWATER CREEK INC	COM	193068103	6	337	SH	DEFINED	12
COLE KENNETH PRODTNS INC	CL A	193294105	2660	91300	SH	DEFINED	6
COLE KENNETH PRODTNS INC	CL A	193294105	9	300	SH	DEFINED	11
COLE KENNETH PRODTNS INC	CL A	193294105	2610	89580	SH	DEFINED	12
COLGATE PALMOLIVE CO	COM	194162103	1154	22118	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	55	1047	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	10000	191678	SH	DEFINED	12
COLGATE PALMOLIVE CO	COM	194162103	9999	191662	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	8936	171279	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	1739	33333	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	384	15691	SH	DEFINED	9
COLGATE PALMOLIVE CO	COM	194162103	10	200	SH	DEFINED	6

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

COLGATE PALMOLIVE CO	COM	194162103	83	1600	SH	DEFINED	7
COLGATE PALMOLIVE CO	COM	194162103	819	15700	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	206	3950	SH	DEFINED	11
COLLEGIATE PACIFIC INC	COM NEW	194589206	0	8	SH	DEFINED	12
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	1	1000	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	311	15170	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	476	23199	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	72	3507	SH	DEFINED	11
COLONIAL BANCGROUP INC	COM	195493309	22321	1087790	SH	DEFINED	6
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	15	2500	SH	DEFINED	12
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	89	26000	SH	DEFINED	12
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	10	960	SH	DEFINED	12
COLONIAL MUN INCOME TR	SH BEN INT	195799101	36	6623	SH	DEFINED	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	438	11400	SH	DEFINED	9
COLONIAL PPTYS TR	COM SH BEN INT	195872106	14	365	SH	DEFINED	17
COLONIAL PPTYS TR	COM SH BEN INT	195872106	382	9942	SH	DEFINED	12
COLUMBIA BANCORP	COM	197227101	4738	148700	SH	DEFINED	1
COLUMBIA BANCORP	COM	197227101	13	400	SH	DEFINED	11
COLUMBIA BANCORP	COM	197227101	1022	32078	SH	DEFINED	12
COLUMBIA BKG SYS INC	COM	197236102	2705	113900	SH	DEFINED	3
COLUMBIA BKG SYS INC	COM	197236102	3987	167865	SH	DEFINED	6
COLUMBIA LABS INC	COM	197779101	0	50	SH	DEFINED	12
COLUMBIA SPORTSWEAR CO	COM	198516106	35	662	SH	DEFINED	11
COLUMBUS MCKINNON CORP N Y	COM	199333105	2780	204100	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	8724	260877	SH	DEFINED	17
COMCAST CORP NEW	CL A	20030N101	296983	8791681	SH	DEFINED	10
COMCAST CORP NEW	CL A SPL	20030N200	77	2310	SH	DEFINED	4
COMCAST CORP NEW	CL A SPL	20030N200	249	7456	SH	DEFINED	9
COMCAST CORP NEW	CL A SPL	20030N200	281	8532	SH	DEFINED	6
COMCAST CORP NEW	CL A SPL	20030N200	629	18825	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	722	21591	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	8535	255542	SH	DEFINED	12
COMCAST CORP NEW	CL A	20030N101	160024	4737250	SH	DEFINED	8
COMCAST CORP NEW	CL A	20030N101	7176	212421	SH	DEFINED	12
COMCAST CORP NEW	CL A SPL	20030N200	740	22139	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	476	14077	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	8968	265484	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	10	291	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	529	15646	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	761	22537	SH	DEFINED	17
COMCAST CORP NEW	CL A	20030N101	3047	90210	SH	DEFINED	9
COMCAST CORP NEW	CL A	20030N101	3809	112753	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	5067	150000	SH	DEFINED	7
COMCAST CORP NEW	CL A	20030N101	22398	665231	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	4	129	SH	DEFINED	1
COMCAST HOLDINGS CORP	ZONES CV2% PCS	200300507	1	25	SH	DEFINED	12
COMERICA INC	COM	200340107	183	3323	SH	DEFINED	2
COMERICA INC	COM	200340107	301	5460	SH	DEFINED	6
COMERICA INC	COM	200340107	322	5838	SH	DEFINED	12
COMERICA INC	COM	200340107	668	12125	SH	DEFINED	17
COMERICA INC	COM	200340107	17751	322280	SH	DEFINED	3
COMFORT SYS USA INC	COM	199908104	36	4600	SH	DEFINED	12
COMMERCE BANCORP INC NJ	COM	200519106	26	796	SH	DEFINED	11
COMMERCE BANCORP INC NJ	COM	200519106	1378	42425	SH	DEFINED	12
COMMERCE BANCORP INC NJ	COM	200519106	19	600	SH	DEFINED	4
COMMERCE BANCORP INC NJ	COM	200519106	32	1000	SH	DEFINED	17
COMMERCE BANCORP INC NJ	COM	200519106	107	3300	SH	DEFINED	9
COMMERCE BANCSHARES INC	COM	200525103	3	56	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	269	5587	SH	DEFINED	11
COMMERCE BANCSHARES INC	COM	200525103	304	6313	SH	DEFINED	12
COMMERCE BANCSHARES INC	COM	200525103	8426	174809	SH	DEFINED	1
COMMERCE GROUP INC MASS	COM	200641108	42305	682560	SH	DEFINED	6

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

COMMERCIAL CAP BANCORP INC	COM	20162L105	4794	235600	SH	DEFINED	3
COMMERCIAL CAP BANCORP INC	COM	20162L105	8	400	SH	DEFINED	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	29691	1073815	SH	DEFINED	6
COMMERCIAL FEDERAL CORPORATI	COM	201647104	19	690	SH	DEFINED	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	19	700	SH	DEFINED	11
COMMERCIAL METALS CO	COM	201723103	70	2078	SH	DEFINED	12
COMMERCIAL METALS CO	COM	201723103	2376	70100	SH	DEFINED	3
COMMERCIAL NET LEASE RLTY IN	COM	202218103	28	1534	SH	DEFINED	11
COMMERCIAL NET LEASE RLTY IN	COM	202218103	1846	100052	SH	DEFINED	12
COMMERCIAL VEH GROUP INC	COM	202608105	1865	93260	SH	DEFINED	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	679	14400	SH	DEFINED	7
COMMONWEALTH TEL ENTERPRISES	COM	203349105	7870	166945	SH	DEFINED	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	15	320	SH	DEFINED	11
COMMONWEALTH TEL ENTERPRISES	COM	203349105	16597	352070	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	73	1550	SH	DEFINED	12
COMMSCOPE INC	COM	203372107	52	3460	SH	DEFINED	12
COMMUNITY BK NORTHN VA	COM	203566104	284	14114	SH	DEFINED	12
COMMUNITY BK SYS INC	COM	203607106	213	9288	SH	DEFINED	12
COMMUNITY BK SYS INC	COM	203607106	1933	84355	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	8802	384200	SH	DEFINED	6
COMMUNITY BKS INC MILLERSBUR	COM	203628102	72	2869	SH	DEFINED	12
COMMUNITY CAP CORP S C	COM	20363C102	8	353	SH	DEFINED	12
COMMUNITY CAPITAL BANCSHARES	COM	203634100	517	44000	SH	DEFINED	1
COMMUNITY HEALTH SYS INC NEW	COM	203668108	47	1352	SH	DEFINED	12
COMMUNITY HEALTH SYS INC NEW	COM	203668108	43	1220	SH	DEFINED	6
COMMUNITY INVS BANCORP INC	COM	203719109	389	30000	SH	DEFINED	12
COMMUNITY TR BANCORP INC	COM	204149108	4610	160017	SH	DEFINED	6
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	8324	1778755	SH	DEFINED	6
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	492	20400	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	18762	702700	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	1373	43941	SH	DEFINED	17
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	14	715	SH	DEFINED	11
COMPASS BANCSHARES INC	COM	20449H109	63	1380	SH	DEFINED	6
COMPASS BANCSHARES INC	COM	20449H109	2273	50071	SH	DEFINED	12
COMPASS MINERALS INTL INC	COM	20451N101	7127	280058	SH	DEFINED	3
COMPUCREDIT CORP	COM	20478N100	2	63	SH	DEFINED	12
COMPUCREDIT CORP	COM	20478N100	8862	332900	SH	DEFINED	3
COMPUDYNE CORP	COM PAR \$0.75	204795306	80	12500	SH	DEFINED	9
COMPUGEN LTD	ORD	M25722105	216	53900	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	9507	350805	SH	DEFINED	8
COMPUTER ASSOC INTL INC	COM	204912109	54200	2000000	SH	DEFINED	13
COMPUTER ASSOC INTL INC	COM	204912109	25858	954173	SH	DEFINED	4
COMPUTER ASSOC INTL INC	COM	204912109	14957	551926	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	13354	492750	SH	DEFINED	5
COMPUTER ASSOC INTL INC	COM	204912109	10389	382716	SH	DEFINED	6
COMPUTER ASSOC INTL INC	COM	204912109	1771	65335	SH	DEFINED	11
COMPUTER ASSOC INTL INC	COM	204912109	1574	58080	SH	DEFINED	9
COMPUTER ASSOC INTL INC	COM	204912109	747	27550	SH	DEFINED	7
COMPUTER ASSOC INTL INC	COM	204912109	394	14526	SH	DEFINED	17
COMPUTER ASSOC INTL INC	COM	204912109	11916	439721	SH	DEFINED	10
COMPUTER PROGRAMS & SYS INC	COM	205306103	451	16050	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	2	38	SH	DEFINED	9
COMPUTER SCIENCES CORP	COM	205363104	8493	185242	SH	DEFINED	1
COMPUTER SCIENCES CORP	COM	205363104	30250	659757	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	36376	793370	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	9	200	SH	DEFINED	2
COMPUTER SCIENCES CORP	COM	205363104	88	1930	SH	DEFINED	11
COMPUTER SCIENCES CORP	COM	205363104	2501	54541	SH	DEFINED	12
COMPUWARE CORP	COM	205638109	126	17470	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	253	35091	SH	DEFINED	12
COMPUWARE CORP	COM	205638109	10910	1515304	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	67	1290	SH	DEFINED	12

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

COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	178	7049 SH	DEFINED	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	9	340 SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	2267	83911 SH	DEFINED	12
CONAGRA FOODS INC	COM	205887102	1229	45478 SH	DEFINED	17
CONAGRA FOODS INC	COM	205887102	1198	44345 SH	DEFINED	9
CONAGRA FOODS INC	COM	205887102	257	9500 SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	172	6350 SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	4	150 SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	81	3000 SH	DEFINED	1
CONCEPTUS INC	COM	206016107	4	575 SH	DEFINED	12
CONCORD COMMUNICATIONS INC	COM	206186108	4262	423805 SH	DEFINED	6
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	3287	193350 SH	DEFINED	6
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	34	2000 SH	DEFINED	12
CONCUR TECHNOLOGIES INC	COM	206708109	12	1500 SH	DEFINED	3
CONCUR TECHNOLOGIES INC	COM	206708109	14	1700 SH	DEFINED	12
CONCURRENT COMPUTER CORP NEW	COM	206710204	0	200 SH	DEFINED	12
CONEXANT SYSTEMS INC	COM	207142100	0	100 SH	DEFINED	17
CONEXANT SYSTEMS INC	COM	207142100	16	10823 SH	DEFINED	12
CONMED CORP	COM	207410101	19	627 SH	DEFINED	11
CONMED CORP	COM	207410101	11929	396060 SH	DEFINED	3
CONMED CORP	COM	207410101	449	14900 SH	DEFINED	9
CONMED CORP	COM	207410101	2	73 SH	DEFINED	12
CONMED CORP	COM	207410101	2694	89428 SH	DEFINED	6
CONNECTICUT WTR SVC INC	COM	207797101	13	519 SH	DEFINED	12
CONNETICS CORP	COM	208192104	10	400 SH	DEFINED	12
CONNS INC	COM	208242107	2489	132390 SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	5684	52712 SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	115056	1066717 SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	30469	282541 SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	4769	44225 SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	6788	62943 SH	DEFINED	12
CONOCOPHILLIPS	COM	20825C104	998	9256 SH	DEFINED	9
CONOCOPHILLIPS	COM	20825C104	274	2544 SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	226	2094 SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	2299	21316 SH	DEFINED	5
CONOLOG CORP	COM PAR.01 NEW	208254805	0	25 SH	DEFINED	12
CONSECO INC	COM NEW	208464883	9842	481998 SH	DEFINED	3
CONSECO INC	COM NEW	208464883	14945	734520 SH	DEFINED	6
CONSECO INC	COM NEW	208464883	14	671 SH	DEFINED	12
CONSECO INC	*W EXP 09/10/200	208464123	3	1181 SH	DEFINED	11
CONSECO INC	*W EXP 09/10/200	208464123	0	46 SH	DEFINED	12
CONSOL ENERGY INC	COM	20854P109	494	10500 SH	DEFINED	5
CONSOL ENERGY INC	COM	20854P109	100	2125 SH	DEFINED	12
CONSOLIDATED EDISON INC	COM	209115104	34	802 SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	65	1534 SH	DEFINED	9
CONSOLIDATED EDISON INC	COM	209115104	93	2200 SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	183	4332 SH	DEFINED	17
CONSOLIDATED EDISON INC	COM	209115104	663	15730 SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	741	17566 SH	DEFINED	12
CONSOLIDATED GRAPHICS INC	COM	209341106	26	500 SH	DEFINED	12
CONSOLIDATED GRAPHICS INC	COM	209341106	10565	200860 SH	DEFINED	3
CONSOLIDATED MERCANTILE INC	COM	20950N107	4	1000 SH	DEFINED	11
CONSOLIDATED TOMOKA LD CO	COM	210226106	182	3180 SH	DEFINED	12
CONSOLIDATED TOMOKA LD CO	COM	210226106	1562	27300 SH	DEFINED	6
CONSTELLATION BRANDS INC	CL A	21036P108	5	100 SH	DEFINED	9
CONSTELLATION BRANDS INC	CL A	21036P108	24	450 SH	DEFINED	11
CONSTELLATION BRANDS INC	CL A	21036P108	634	12000 SH	DEFINED	5
CONSTELLATION BRANDS INC	CL A	21036P108	1575	29790 SH	DEFINED	12
CONSTELLATION BRANDS INC	PFD 1/40 A5.75	21036P306	61	1500 SH	DEFINED	12
CONSTELLATION ENERGY GROUP I	COM	210371100	31	600 SH	DEFINED	17
CONSTELLATION ENERGY GROUP I	COM	210371100	5519	106744 SH	DEFINED	12
CONSTELLATION ENERGY GROUP I	COM	210371100	453	8767 SH	DEFINED	11

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

CONSTELLATION ENERGY GROUP I	COM	210371100	439	8500	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	238	4605	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM	210371100	226	4380	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	39	750	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM	210371100	100	1940	SH	DEFINED	3
CONTINENTAL AIRLS INC	CL B	210795308	14	1140	SH	DEFINED	12
CONVERA CORP	CL A	211919105	8	1500	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	935	62631	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	24259	1624850	SH	DEFINED	6
CONVERGYS CORP	COM	212485106	18	1200	SH	DEFINED	9
CONVERGYS CORP	COM	212485106	16129	1080340	SH	DEFINED	3
CONVERGYS CORP	COM	212485106	1134	75926	SH	DEFINED	2
CONVERIUM HLDG AG	SPONSORED ADR	21248N107	18590	3922875	SH	DEFINED	6
COOPER CAMERON CORP	COM	216640102	11	200	SH	DEFINED	1
COOPER CAMERON CORP	COM	216640102	11	200	SH	DEFINED	11
COOPER CAMERON CORP	COM	216640102	137	2400	SH	DEFINED	3
COOPER CAMERON CORP	COM	216640102	156	2735	SH	DEFINED	12
COOPER COS INC	COM NEW	216648402	56	772	SH	DEFINED	11
COOPER COS INC	COM NEW	216648402	333	4574	SH	DEFINED	12
COOPER INDS LTD	CL A	G24182100	13	188	SH	DEFINED	17
COOPER INDS LTD	CL A	G24182100	88	1225	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	122	1700	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	731	10225	SH	DEFINED	5
COOPER INDS LTD	CL A	G24182100	1563	21852	SH	DEFINED	12
COOPER INDS LTD	CL A	G24182100	6126	85700	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	13	181	SH	DEFINED	9
COOPER TIRE & RUBR CO	COM	216831107	22197	1209000	SH	DEFINED	6
COOPER TIRE & RUBR CO	COM	216831107	177	9645	SH	DEFINED	12
COOPERATIVE BANKSHARES INC	COM	216844100	15	900	SH	DEFINED	12
COPANO ENERGY L L C	COM UNITS	217202100	30	1000	SH	DEFINED	12
COPANO ENERGY L L C	COM UNITS	217202100	858	29000	SH	DEFINED	3
COPPER MTN NETWORKS INC	COM NEW	217510205	3	2625	SH	DEFINED	12
CORE LABORATORIES N V	COM	N22717107	15397	599800	SH	DEFINED	3
CORE LABORATORIES N V	COM	N22717107	10	400	SH	DEFINED	4
CORE LABORATORIES N V	COM	N22717107	2	75	SH	DEFINED	12
CORE MOLDING TECHNOLOGIES IN	COM	218683100	29	5800	SH	DEFINED	6
CORILLIAN CORP	COM	218725109	2542	730500	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM	218868107	41	2600	SH	DEFINED	12
CORINTHIAN COLLEGES INC	COM	218868107	32062	2033842	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM	218868107	179	11400	SH	DEFINED	3
CORIXA CORP	COM	21887F100	2	690	SH	DEFINED	11
CORIXA CORP	COM	21887F100	11	3517	SH	DEFINED	12
CORN PRODS INTL INC	COM	219023108	118	4552	SH	DEFINED	2
CORN PRODS INTL INC	COM	219023108	197	7586	SH	DEFINED	12
CORNERSTONE BANCORP INC	COM	218925105	176	5500	SH	DEFINED	9
CORNERSTONE RLTY INCOME TR I	COM	21922V102	1	116	SH	DEFINED	12
CORNERSTONE RLTY INCOME TR I	COM	21922V102	20	476	SH	DEFINED	9
CORNERSTONE STRATEGIC VALUE	COM	21924B104	16	2356	SH	DEFINED	12
CORNERSTONE TOTAL RTRN FD IN	COM	21924U102	2	112	SH	DEFINED	12
CORNING INC	COM	219350105	23	2084	SH	DEFINED	11
CORNING INC	COM	219350105	127	11400	SH	DEFINED	1
CORNING INC	COM	219350105	293	26302	SH	DEFINED	5
CORNING INC	COM	219350105	570	51212	SH	DEFINED	2
CORNING INC	COM	219350105	2913	261749	SH	DEFINED	12
CORNING INC	COM	219350105	4744	426256	SH	DEFINED	17
CORNING INC	COM	219350105	10	923	SH	DEFINED	6
CORPORATE HIGH YIELD FD III	COM	219925104	18	2187	SH	DEFINED	12
CORPORATE HIGH YIELD FD INC	COM	219914108	127	15256	SH	DEFINED	12
CORPORATE HIGH YIELD FD V IN	COM	219931102	64	4400	SH	DEFINED	12
CORPORATE HIGH YIELD FD VI I	COM	219932100	56	4000	SH	DEFINED	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	26	1000	SH	DEFINED	11
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	400	15120	SH	DEFINED	12

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

CORRECTIONAL PPTYS TR	COM	22025E104	48	1918	SH	DEFINED	12
CORRECTIONAL SVCS CORP	COM	219921103	412	164859	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	13662	353303	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	0	6	SH	DEFINED	12
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	6	2645	SH	DEFINED	11
CORUS BANKSHARES INC	COM	220873103	45576	953720	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	5555	116478	SH	DEFINED	3
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	21462	888400	SH	DEFINED	7
CORUS GROUP PLC	SPONSORED ADR	22087M101	19	1810	SH	DEFINED	11
COSI INC	COM	22122P101	197	28900	SH	DEFINED	12
COSTCO WHSL CORP NEW	COM	22160K105	1773	40135	SH	DEFINED	12
COSTCO WHSL CORP NEW	COM	22160K105	3675	83190	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	3125	70732	SH	DEFINED	17
COSTCO WHSL CORP NEW	COM	22160K105	435	9845	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	141	3197	SH	DEFINED	9
COSTCO WHSL CORP NEW	COM	22160K105	90	2040	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	853	19300	SH	DEFINED	5
COTT CORP QUE	COM	22163N106	1112	45887	SH	DEFINED	12
COTT CORP QUE	COM	22163N106	60575	2500000	SH	DEFINED	13
COTT CORP QUE	COM	22163N106	3	125	SH	DEFINED	9
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1125	34661	SH	DEFINED	12
COUNTRYWIDE FINANCIAL CORP	COM	222372104	494635	15238300	SH	DEFINED	10
COUNTRYWIDE FINANCIAL CORP	COM	222372104	283369	8729800	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1243	38301	SH	DEFINED	9
COUNTRYWIDE FINANCIAL CORP	COM	222372104	675	20794	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	474	14593	SH	DEFINED	5
COUNTRYWIDE FINANCIAL CORP	COM	222372104	52	1600	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	8190	253937	SH	DEFINED	6
COURIER CORP	COM	222660102	437	8336	SH	DEFINED	12
COUSINS PPTYS INC	COM	222795106	13	507	SH	DEFINED	12
COUSINS PPTYS INC	COM	222795106	18	700	SH	DEFINED	2
COVANCE INC	COM	222816100	150	3150	SH	DEFINED	12
COVANCE INC	COM	222816100	11273	236783	SH	DEFINED	17
COVANSYS CORP	COM	22281W103	127	8545	SH	DEFINED	12
COVANSYS CORP	COM	22281W103	15	1000	SH	DEFINED	9
COVANSYS CORP	COM	22281W103	3356	225010	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	61218	898415	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	3	46	SH	DEFINED	9
COVENTRY HEALTH CARE INC	COM	222862104	30	447	SH	DEFINED	6
COVENTRY HEALTH CARE INC	COM	222862104	1952	28642	SH	DEFINED	12
COVENTRY HEALTH CARE INC	COM	222862104	11634	170741	SH	DEFINED	1
CP SHIPS LTD	COM	22409V102	20471	1444689	SH	DEFINED	6
CP SHIPS LTD	COM	22409V102	247	17500	SH	DEFINED	7
CP SHIPS LTD	COM	22409V102	40	2801	SH	DEFINED	12
CPI AEROSTRUCTURES INC	COM NEW	125919308	356	35980	SH	DEFINED	12
CRAFTMADE INTL INC	COM	22413E104	1676	75940	SH	DEFINED	6
CRAFTMADE INTL INC	COM	22413E104	86	3900	SH	DEFINED	3
CRANE CO	COM	224399105	29	1000	SH	DEFINED	9
CRANE CO	COM	224399105	3	120	SH	DEFINED	6
CRANE CO	COM	224399105	37	1300	SH	DEFINED	12
CRANE CO	COM	224399105	5810	201800	SH	DEFINED	3
CRAY INC	COM	225223106	38	15000	SH	DEFINED	12
CREDENCE SYS CORP	COM	225302108	1	100	SH	DEFINED	12
CREDIT SUISSE ASSET MGMT INC	COM	224916106	261	58268	SH	DEFINED	12
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	25691	601123	SH	DEFINED	6
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	1122	27063	SH	DEFINED	17
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	0	64	SH	DEFINED	12
CREE INC	COM	225447101	15	695	SH	DEFINED	4
CREE INC	COM	225447101	21335	980930	SH	DEFINED	3
CREE INC	COM	225447101	257	11834	SH	DEFINED	12
CRESCENT REAL ESTATE EQUITIE	COM	225756105	7	400	SH	DEFINED	11
CRESCENT REAL ESTATE EQUITIE	COM	225756105	33	2000	SH	DEFINED	2

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

CRESCENT REAL ESTATE EQUITIE	COM	225756105	1992	121911	SH	DEFINED	12
CRIIMI MAE INC	COM NEW	226603504	3	125	SH	DEFINED	9
CRIIMI MAE INC	COM NEW	226603504	11	539	SH	DEFINED	12
CRITICAL PATH INC	COM NEW	22674V506	1	828	SH	DEFINED	12
CRITICARE SYS INC	COM	226901106	9	3000	SH	DEFINED	12
CROMPTON CORP	COM	227116100	8	550	SH	DEFINED	11
CROMPTON CORP	COM	227116100	8	550	SH	DEFINED	12
CROSS A T CO	CL A	227478104	12	2050	SH	DEFINED	12
CROSS CTRY HEALTHCARE INC	COM	227483104	1	50	SH	DEFINED	2
CROSS TIMBERS RTY TR	TR UNIT	22757R109	47	1201	SH	DEFINED	12
CROSSTEX ENERGY INC	COM	22765Y104	1105	25248	SH	DEFINED	12
CROSSTEX ENERGY L P	COM	22765U102	1084	31877	SH	DEFINED	12
CROWN CASTLE INTL CORP	COM	228227104	155	9643	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	9	600	SH	DEFINED	9
CROWN HOLDINGS INC	COM	228368106	185	11917	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	822	52500	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	4693	301600	SH	DEFINED	3
CRT PROPERTIES INC	COM	22876P109	44	2000	SH	DEFINED	12
CRYOLIFE INC	COM	228903100	2	300	SH	DEFINED	9
CRYOLIFE INC	COM	228903100	19	3000	SH	DEFINED	17
CRYOLIFE INC	COM	228903100	37	6000	SH	DEFINED	12
CSK AUTO CORP	COM	125965103	8536	483600	SH	DEFINED	6
CSP INC	COM	126389105	8	933	SH	DEFINED	12
CSS INDS INC	COM	125906107	7334	200650	SH	DEFINED	6
CSX CORP	COM	126408103	942	22625	SH	DEFINED	2
CSX CORP	COM	126408103	17	400	SH	DEFINED	11
CSX CORP	COM	126408103	1035	24850	SH	DEFINED	12
CSX CORP	COM	126408103	513	12325	SH	DEFINED	5
CSX CORP	COM	126408103	5384	129138	SH	DEFINED	6
CSX CORP	COM	126408103	109	2614	SH	DEFINED	17
CT COMMUNICATIONS INC	COM NEW	126426402	1305	123936	SH	DEFINED	6
CTI MOLECULAR IMAGING INC	COM	22943D105	5416	267190	SH	DEFINED	3
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CTS CORP	COM	126501105	8	600	SH	DEFINED	11
CTS CORP	COM	126501105	1148	88310	SH	DEFINED	12
CTS CORP	COM	126501105	3990	306886	SH	DEFINED	3
CUBIC CORP	COM	229669106	285	15060	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	20303	449688	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	632	14003	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	127	2805	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	108	2400	SH	DEFINED	17
CULLEN FROST BANKERS INC	COM	229899109	4288	94975	SH	DEFINED	1
CULP INC	COM	230215105	832	140950	SH	DEFINED	6
CUMMINS INC	COM	231021106	72	1025	SH	DEFINED	12
CUMMINS INC	COM	231021106	23337	331731	SH	DEFINED	3
CUMMINS INC	COM	231021106	20	279	SH	DEFINED	17
CURAGEN CORP	COM	23126R101	11	2670	SH	DEFINED	12
CURATIVE HEALTH SRVCS INC	COM	23126W100	679	199700	SH	DEFINED	6
CURIS INC	COM	231269101	0	35	SH	DEFINED	12
CURTISS WRIGHT CORP	COM	231561101	23	400	SH	DEFINED	12
CURTISS WRIGHT CORP	CL B	231561408	70	1238	SH	DEFINED	12
CUTERA INC	COM	232109108	701	36360	SH	DEFINED	3
CUTTER & BUCK INC	COM	232217109	24	1700	SH	DEFINED	12
CV THERAPEUTICS INC	COM	126667104	5	252	SH	DEFINED	12
CV THERAPEUTICS INC	COM	126667104	14922	732900	SH	DEFINED	8
CVS CORP	COM	126650100	59	1127	SH	DEFINED	6
CVS CORP	COM	126650100	58	1100	SH	DEFINED	3
CVS CORP	COM	126650100	201	3825	SH	DEFINED	11
CVS CORP	COM	126650100	447	8500	SH	DEFINED	5
CVS CORP	COM	126650100	3683	70000	SH	DEFINED	7
CVS CORP	COM	126650100	5311	100931	SH	DEFINED	2
CVS CORP	COM	126650100	7234	137486	SH	DEFINED	12

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

CVS CORP	COM	126650100	199	3782	SH	DEFINED	9
CVS CORP	COM	126650100	7621	144830	SH	DEFINED	17
CYANOTECH CORP	COM NEW	232437202	4	3100	SH	DEFINED	12
CYBERGUARD CORP	COM	231910100	490	59500	SH	DEFINED	12
CYBERONICS INC	COM	23251P102	27	600	SH	DEFINED	11
CYBERONICS INC	COM	23251P102	68	1550	SH	DEFINED	2
CYBERONICS INC	COM	23251P102	78	1775	SH	DEFINED	12
CYBEROPTICS CORP	COM	232517102	992	79500	SH	DEFINED	3
CYBEROPTICS CORP	COM	232517102	2264	181400	SH	DEFINED	6
CYCLE CTRY ACCESSORIES CORP	COM	232984104	489	96200	SH	DEFINED	6
CYCLE CTRY ACCESSORIES CORP	COM	232984104	10	2000	SH	DEFINED	12
CYMER INC	COM	232572107	11	418	SH	DEFINED	11
CYPRESS SEMICONDUCTOR CORP	COM	232806109	194	15426	SH	DEFINED	12
CYPRESS SEMICONDUCTOR CORP	COM	232806109	3	200	SH	DEFINED	9
CYTEC INDS INC	COM	232820100	46	849	SH	DEFINED	12
CYTEC INDS INC	COM	232820100	13	242	SH	DEFINED	11
CYTEC INDS INC	COM	232820100	5	100	SH	DEFINED	2
CYTOGEN CORP	COM NEW	232824300	2	400	SH	DEFINED	12
CYTRX CORP	COM NEW	232828301	7	5000	SH	DEFINED	12
CYTYC CORP	COM	232946103	5	200	SH	DEFINED	11
CYTYC CORP	COM	232946103	269	11700	SH	DEFINED	12
CYTYC CORP	COM	232946103	350	15200	SH	DEFINED	5
D & E COMMUNICATIONS INC	COM	232860106	0	3	SH	DEFINED	12
D R HORTON INC	COM	23331A109	5538	189409	SH	DEFINED	3
D R HORTON INC	COM	23331A109	148	5077	SH	DEFINED	12
DADE BEHRING HLDGS INC	COM	23342J206	18733	317880	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	40	890	SH	DEFINED	11
DAIMLERCHRYSLER AG	ORD	D1668R123	277	6204	SH	DEFINED	12
DAIMLERCHRYSLER AG	ORD	D1668R123	0	6	SH	DEFINED	1
DAIMLERCHRYSLER AG	ORD	D1668R123	399	8914	SH	DEFINED	9
DANA CORP	COM	235811106	26	2000	SH	DEFINED	9
DANA CORP	COM	235811106	53	4154	SH	DEFINED	12
DANA CORP	COM	235811106	20369	1592550	SH	DEFINED	6
DANAHER CORP DEL	COM	235851102	1711	32028	SH	DEFINED	12
DANAHER CORP DEL	COM	235851102	90	1676	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	229	4280	SH	DEFINED	5
DANAHER CORP DEL	COM	235851102	255	4770	SH	DEFINED	17
DANAHER CORP DEL	COM	235851102	878	16445	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM	237194105	890	29000	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM	237194105	75	2429	SH	DEFINED	12
DARDEN RESTAURANTS INC	COM	237194105	65	2130	SH	DEFINED	6
DARDEN RESTAURANTS INC	COM	237194105	9	300	SH	DEFINED	9
DARDEN RESTAURANTS INC	COM	237194105	22821	743851	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM	237194105	61	1998	SH	DEFINED	2
DASSAULT SYS S A	SPONSORED ADR	237545108	2	44	SH	DEFINED	6
DATASCOPE CORP	COM	238113104	564	18435	SH	DEFINED	12
DATASCOPE CORP	COM	238113104	83	2700	SH	DEFINED	3
DATASCOPE CORP	COM	238113104	44	1450	SH	DEFINED	11
DATASTREAM SYS INC	COM	238124101	1	100	SH	DEFINED	12
DATAWATCH CORP	COM NEW	237917208	11	2340	SH	DEFINED	1
DAVE & BUSTERS INC	COM	23833N104	2804	149920	SH	DEFINED	3
DAVITA INC	COM	23918K108	4	100	SH	DEFINED	12
DAWSON GEOPHYSICAL CO	COM	239359102	22	908	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	102900	3000000	SH	DEFINED	10
DEAN FOODS CO NEW	COM	242370104	3	100	SH	DEFINED	1
DEAN FOODS CO NEW	COM	242370104	18	530	SH	DEFINED	6
DEAN FOODS CO NEW	COM	242370104	130	3800	SH	DEFINED	17
DEAN FOODS CO NEW	COM	242370104	8983	261900	SH	DEFINED	8
DEAN FOODS CO NEW	COM	242370104	347	10110	SH	DEFINED	12
DEAN FOODS CO NEW	COM	242370104	25	742	SH	DEFINED	11
DEAN FOODS CO NEW	COM	242370104	694	20232	SH	DEFINED	9
DEB SHOPS INC	COM	242728103	56	2000	SH	DEFINED	9

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

DEB SHOPS INC	COM	242728103	10838	383070	SH	DEFINED	6
DEBT STRATEGIES FD INC NEW	COM	24276Q109	98	15750	SH	DEFINED	12
DECKERS OUTDOOR CORP	COM	243537107	1432	40060	SH	DEFINED	3
DECODE GENETICS INC	COM	243586104	62	10840	SH	DEFINED	12
DECTRON INTERNATIONALE INC	COM	243666104	0	50	SH	DEFINED	12
DEERE & CO	COM	244199105	921	13720	SH	DEFINED	17
DEERE & CO	COM	244199105	9675	144128	SH	DEFINED	12
DEERE & CO	COM	244199105	1597	23850	SH	DEFINED	6
DEERE & CO	COM	244199105	485	7230	SH	DEFINED	2
DEERE & CO	COM	244199105	56	830	SH	DEFINED	3
DEERE & CO	COM	244199105	2014	30000	SH	DEFINED	10
DEFINED STRATEGY FD INC	COM	24476Y100	4	250	SH	DEFINED	12
DEL MONTE FOODS CO	COM	24522P103	1	89	SH	DEFINED	11
DEL MONTE FOODS CO	COM	24522P103	143	13218	SH	DEFINED	9
DEL MONTE FOODS CO	COM	24522P103	352	32441	SH	DEFINED	17
DEL MONTE FOODS CO	COM	24522P103	88356	8154397	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	81	7500	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	24	2250	SH	DEFINED	4
DEL MONTE FOODS CO	COM	24522P103	145	13366	SH	DEFINED	12
DELAWARE INV GLBL DIV & INC	COM	245916101	12	1000	SH	DEFINED	12
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	9
DELAWARE INVTS DIV & INCOME	COM	245915103	286	24998	SH	DEFINED	12
DELCATH SYS INC	COM	24661P104	22	9500	SH	DEFINED	12
DELL INC	COM	24702R101	23114	601611	SH	DEFINED	2
DELL INC	COM	24702R101	24526	638355	SH	DEFINED	3
DELL INC	COM	24702R101	10697	278425	SH	DEFINED	12
DELL INC	COM	24702R101	8219	213940	SH	DEFINED	1
DELL INC	COM	24702R101	1926	50120	SH	DEFINED	17
DELL INC	COM	24702R101	1752	45594	SH	DEFINED	5
DELL INC	COM	24702R101	1502	39096	SH	DEFINED	9
DELL INC	COM	24702R101	1103	28696	SH	DEFINED	11
DELL INC	COM	24702R101	19	486	SH	DEFINED	4
DELPHI CORP	COM	247126105	1	227	SH	DEFINED	11
DELPHI CORP	COM	247126105	2	516	SH	DEFINED	9
DELPHI CORP	COM	247126105	397	88651	SH	DEFINED	12
DELPHI CORP	COM	247126105	0	1	SH	DEFINED	17
DELPHI FINL GROUP INC	CL A	247131105	432	10052	SH	DEFINED	12
DELPHI FINL GROUP INC	CL A	247131105	9363	217741	SH	DEFINED	3
DELPHI FINL GROUP INC	CL A	247131105	30482	708875	SH	DEFINED	6
DELTA & PINE LD CO	COM	247357106	8	282	SH	DEFINED	9
DELTA AIR LINES INC DEL	COM	247361108	146	36002	SH	DEFINED	12
DELTA AIR LINES INC DEL	COM	247361108	3	700	SH	DEFINED	2
DELTA FINANCIAL CORP	COM	247918105	171	19500	SH	DEFINED	2
DELTA NAT GAS INC	COM	247748106	14	550	SH	DEFINED	12
DELTATHREE INC	COM	24783N102	8	2200	SH	DEFINED	12
DELTIC TIMBER CORP	COM	247850100	67	1720	SH	DEFINED	12
DELUXE CORP	COM	248019101	2889	72474	SH	DEFINED	12
DELUXE CORP	COM	248019101	26138	655743	SH	DEFINED	3
DELUXE CORP	COM	248019101	39281	985480	SH	DEFINED	6
DENBURY RES INC	COM NEW	247916208	3936	111710	SH	DEFINED	3
DENDREON CORP	COM	24823Q107	167	30640	SH	DEFINED	12
DENDREON CORP	COM	24823Q107	16	3000	SH	DEFINED	2
DENDRITE INTL INC	COM	248239105	15	1065	SH	DEFINED	12
DENDRITE INTL INC	COM	248239105	10477	746220	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	1071	19683	SH	DEFINED	12
DENTSPLY INTL INC NEW	COM	249030107	272	5000	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	24	432	SH	DEFINED	11
DENTSPLY INTL INC NEW	COM	249030107	37	687	SH	DEFINED	9
DEPARTMENT 56 INC	COM	249509100	4111	235450	SH	DEFINED	6
DEUTSCHE BANK AG NAMEN	ORD	D18190898	17	200	SH	DEFINED	12
DEUTSCHE BANK AG NAMEN	ORD	D18190898	7711	89450	SH	DEFINED	3
DEUTSCHE BANK AG NAMEN	ORD	D18190898	45	519	SH	DEFINED	17

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

DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	40	2015	SH	DEFINED	11
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	6	308	SH	DEFINED	1
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	6	280	SH	DEFINED	9
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	11675	588991	SH	DEFINED	6
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	231	11555	SH	DEFINED	17
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	16	405	SH	DEFINED	12
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	28	700	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	68	1700	SH	DEFINED	9
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	119	3000	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	14658	368750	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	2326	48720	SH	DEFINED	17
DEVON ENERGY CORP NEW	COM	25179M103	64013	1340299	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	13370	280000	SH	DEFINED	10
DEVON ENERGY CORP NEW	COM	25179M103	10251	214690	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	2890	60514	SH	DEFINED	12
DEVON ENERGY CORP NEW	COM	25179M103	586	12264	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	199	4178	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	28	588	SH	DEFINED	9
DEVON ENERGY CORP NEW	COM	25179M103	15	306	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	9579	200610	SH	DEFINED	3
DEVRY INC DEL	COM	251893103	9	500	SH	DEFINED	2
DEVRY INC DEL	COM	251893103	98384	5200000	SH	DEFINED	10
DEVRY INC DEL	COM	251893103	8756	462800	SH	DEFINED	8
DEVRY INC DEL	COM	251893103	19	1000	SH	DEFINED	11
DEVRY INC DEL	COM	251893103	59	3120	SH	DEFINED	12
DIAGEO P L C	SPON ADR NEW	25243Q205	13	220	SH	DEFINED	4
DIAGEO P L C	SPON ADR NEW	25243Q205	61	1900	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	114	2010	SH	DEFINED	9
DIAGEO P L C	SPON ADR NEW	25243Q205	131	2300	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	34540	597120	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	7	125	SH	DEFINED	17
DIAGNOSTIC PRODS CORP	COM	252450101	1	25	SH	DEFINED	11
DIAGNOSTIC PRODS CORP	COM	252450101	446	9225	SH	DEFINED	12
DIAGNOSTIC PRODS CORP	COM	252450101	9704	200905	SH	DEFINED	3
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	2474	49574	SH	DEFINED	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	9	175	SH	DEFINED	11
DIAMONDCLUSTER INTL INC	COM	25278P106	515	32000	SH	DEFINED	12
DIAMONDCLUSTER INTL INC	COM	25278P106	193	12000	SH	DEFINED	3
DIAMONDCLUSTER INTL INC	COM	25278P106	3	200	SH	DEFINED	17
DIAMONDS TR	UNIT SER 1	252787106	1148	10936	SH	DEFINED	12
DICKS SPORTING GOODS INC	COM	253393102	7	200	SH	DEFINED	12
DICKS SPORTING GOODS INC	COM	253393102	37	1000	SH	DEFINED	1
DIEBOLD INC	COM	253651103	395	7200	SH	DEFINED	3
DIEBOLD INC	COM	253651103	447	8150	SH	DEFINED	2
DIEBOLD INC	COM	253651103	110	2000	SH	DEFINED	9
DIEBOLD INC	COM	253651103	75	1375	SH	DEFINED	11
DIEBOLD INC	COM	253651103	11	200	SH	DEFINED	17
DIEBOLD INC	COM	253651103	3	60	SH	DEFINED	6
DIEBOLD INC	COM	253651103	2796	50972	SH	DEFINED	12
DIGENE CORP	COM	253752109	1	50	SH	DEFINED	12
DIGI INTL INC	COM	253798102	1969	143520	SH	DEFINED	3
DIGITAL ANGEL CORP	COM	253830103	1	150	SH	DEFINED	12
DIGITAL RIV INC	COM	25388B104	2421	77710	SH	DEFINED	3
DIGITAL RIV INC	COM	25388B104	9	300	SH	DEFINED	12
DIGITAL RLTY TR INC	COM	253868103	2015	140255	SH	DEFINED	3
DIGITAL RLTY TR INC	COM	253868103	14	1000	SH	DEFINED	2
DIGITAL THEATER SYS INC	COM	25389G102	31	1714	SH	DEFINED	12
DILLARDS INC	CL A	254067101	2	60	SH	DEFINED	6
DILLARDS INC	CL A	254067101	7	250	SH	DEFINED	12
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	2575	SH	DEFINED	12
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	700	SH	DEFINED	17
DIME CMNTY BANCSHARES	COM	253922108	11	700	SH	DEFINED	11

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

DIODES INC	COM	254543101	13	485	SH	DEFINED	12
DIONEX CORP	COM	254546104	33	599	SH	DEFINED	12
DIRECT GEN CORP	COM	25456W204	34778	1702366	SH	DEFINED	6
DIRECTV GROUP INC	COM	25459L106	5113	354548	SH	DEFINED	7
DIRECTV GROUP INC	COM	25459L106	637284	44194451	SH	DEFINED	10
DIRECTV GROUP INC	COM	25459L106	7091	491730	SH	DEFINED	12
DIRECTV GROUP INC	COM	25459L106	1807	125293	SH	DEFINED	9
DIRECTV GROUP INC	COM	25459L106	271	18820	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	65	4537	SH	DEFINED	17
DIRECTV GROUP INC	COM	25459L106	4	247	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	0	3	SH	DEFINED	1
DIRECTV GROUP INC	COM	25459L106	328695	22794400	SH	DEFINED	8
DISCOVERY PARTNERS INTL INC	COM	254675101	1784	554315	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	3521	122542	SH	DEFINED	9
DISNEY WALT CO	COM DISNEY	254687106	7245	252162	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	8615	299862	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	13391	466100	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	14907	518859	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	21073	734357	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	22398	779610	SH	DEFINED	12
DISNEY WALT CO	COM DISNEY	254687106	1394	48538	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	2391	83223	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	417	14510	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	6268	218169	SH	DEFINED	17
DITECH COMMUNICATIONS CORP	COM	25500M103	33	2650	SH	DEFINED	11
DIVERSA CORP	COM	255064107	5	1000	SH	DEFINED	9
DIVERSIFIED INCOME STRAT PTF	COM	255251100	9	500	SH	DEFINED	12
DIXIE GROUP INC	CL A	255519100	139	8817	SH	DEFINED	12
DJ ORTHOPEDICS INC	COM	23325G104	12706	507225	SH	DEFINED	3
DNP SELECT INCOME FD	COM	23325P104	1360	126752	SH	DEFINED	12
DOLBY LABORATORIES INC	COM	25659T107	5425	230840	SH	DEFINED	3
DOLLAR FINL CORP	COM	256664103	435	36600	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	3	145	SH	DEFINED	9
DOLLAR GEN CORP	COM	256669102	2376	108441	SH	DEFINED	12
DOLLAR GEN CORP	COM	256669102	82	3725	SH	DEFINED	11
DOLLAR GEN CORP	COM	256669102	13	575	SH	DEFINED	1
DOLLAR GEN CORP	COM	256669102	66	3000	SH	DEFINED	2
DOLLAR TREE STORES INC	COM	256747106	2038	70929	SH	DEFINED	12
DOLLAR TREE STORES INC	COM	256747106	14	500	SH	DEFINED	11
DOMINION HOMES INC	COM	257386102	767	45300	SH	DEFINED	6
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	143	3675	SH	DEFINED	12
DOMINION RES INC VA NEW	COM	25746U109	1413	18990	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	16	221	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	5645	75840	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	292	3918	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	712	9563	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	206	2764	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	1293	17377	SH	DEFINED	17
DOMINION RES INC VA NEW	COM	25746U109	5900	79266	SH	DEFINED	12
DOMINION RES INC VA NEW	COM	25746U109	94	1261	SH	DEFINED	9
DOMTAR INC	COM	257561100	102	12000	SH	DEFINED	12
DOMTAR INC	COM	257561100	2380	281300	SH	DEFINED	6
DOMTAR INC	COM	257561100	26779	3154050	SH	DEFINED	7
DONALDSON INC	COM	257651109	1153	35707	SH	DEFINED	12
DONALDSON INC	COM	257651109	9442	292500	SH	DEFINED	1
DONALDSON INC	COM	257651109	487	15075	SH	DEFINED	11
DONALDSON INC	COM	257651109	59	1820	SH	DEFINED	9
DONALDSON INC	COM	257651109	1264	39170	SH	DEFINED	2
DONEGAL GROUP INC	CL B	257701300	487	29703	SH	DEFINED	6
DONEGAL GROUP INC	CL A	257701201	27	1466	SH	DEFINED	12
DONEGAL GROUP INC	CL A	257701201	1495	82297	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	379	12000	SH	DEFINED	2

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

DONNELLEY R R & SONS CO	COM	257867101	9	272	SH	DEFINED	1
DONNELLEY R R & SONS CO	COM	257867101	14	441	SH	DEFINED	7
DONNELLEY R R & SONS CO	COM	257867101	38	1200	SH	DEFINED	17
DONNELLEY R R & SONS CO	COM	257867101	9250	292535	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	5285	167140	SH	DEFINED	12
DONNELLEY R R & SONS CO	COM	257867101	199	6300	SH	DEFINED	11
DORAL FINL CORP	COM	25811P100	198	9050	SH	DEFINED	3
DORAL FINL CORP	COM	25811P100	266	12141	SH	DEFINED	12
DORAL FINL CORP	COM	25811P100	3	137	SH	DEFINED	11
DORCHESTER MINERALS LP	COM UNIT	25820R105	8	362	SH	DEFINED	12
DOUBLECLICK INC	COM	258609304	7	849	SH	DEFINED	12
DOVER CORP	COM	260003108	2077	54958	SH	DEFINED	12
DOVER CORP	COM	260003108	6928	183318	SH	DEFINED	17
DOVER CORP	COM	260003108	918	24300	SH	DEFINED	11
DOVER CORP	COM	260003108	858	22700	SH	DEFINED	5
DOVER CORP	COM	260003108	8638	228566	SH	DEFINED	2
DOVER DOWNS GAMING & ENTMT I	COM	260095104	12	972	SH	DEFINED	12
DOVER DOWNS GAMING & ENTMT I	COM	260095104	679	54500	SH	DEFINED	6
DOVER DOWNS GAMING & ENTMT I	COM	260095104	2	158	SH	DEFINED	11
DOVER DOWNS GAMING & ENTMT I	COM	260095104	584	46920	SH	DEFINED	3
DOVER MOTORSPORTS INC	COM	260174107	6	1278	SH	DEFINED	12
DOW CHEM CO	COM	260543103	2276	45662	SH	DEFINED	2
DOW CHEM CO	COM	260543103	3041	61004	SH	DEFINED	17
DOW CHEM CO	COM	260543103	3739	75000	SH	DEFINED	7
DOW CHEM CO	COM	260543103	10439	209386	SH	DEFINED	6
DOW CHEM CO	COM	260543103	19152	384200	SH	DEFINED	3
DOW CHEM CO	COM	260543103	20873	418712	SH	DEFINED	12
DOW CHEM CO	COM	260543103	85	1705	SH	DEFINED	9
DOW CHEM CO	COM	260543103	442	8875	SH	DEFINED	5
DOW CHEM CO	COM	260543103	602	12080	SH	DEFINED	11
DOW JONES & CO INC	COM	260561105	20	530	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	1327	35515	SH	DEFINED	12
DOW JONES & CO INC	COM	260561105	11	300	SH	DEFINED	1
DOW JONES & CO INC	COM	260561105	1517	40600	SH	DEFINED	9
DOWNEY FINL CORP	COM	261018105	569	9250	SH	DEFINED	17
DOWNEY FINL CORP	COM	261018105	27079	440100	SH	DEFINED	6
DOWNEY FINL CORP	COM	261018105	42	675	SH	DEFINED	12
DPL INC	COM	233293109	284	11354	SH	DEFINED	2
DPL INC	COM	233293109	28406	1136230	SH	DEFINED	6
DPL INC	COM	233293109	1747	69891	SH	DEFINED	9
DPL INC	COM	233293109	256	10244	SH	DEFINED	12
DR REDDYS LABS LTD	ADR	256135203	9	500	SH	DEFINED	11
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	53	1300	SH	DEFINED	12
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	41	1000	SH	DEFINED	1
DREMAN/CLAYMORE DIVID & INC	COM	26153R100	2439	130146	SH	DEFINED	12
DRESS BARN INC	COM	261570105	3	190	SH	DEFINED	17
DRESS BARN INC	COM	261570105	6428	353554	SH	DEFINED	6
DRESS BARN INC	COM	261570105	277	15200	SH	DEFINED	3
DREW INDS INC	COM NEW	26168L205	19	500	SH	DEFINED	11
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	89	1100	SH	DEFINED	12
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	217	49253	SH	DEFINED	12
DREYFUS MUN INCOME INC	COM	26201R102	138	15500	SH	DEFINED	12
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	251	29689	SH	DEFINED	12
DREYFUS STRATEGIC MUNS INC	COM	261932107	341	41716	SH	DEFINED	12
DRS TECHNOLOGIES INC	COM	23330X100	69	1619	SH	DEFINED	11
DRS TECHNOLOGIES INC	COM	23330X100	43	1000	SH	DEFINED	2
DRS TECHNOLOGIES INC	COM	23330X100	36	850	SH	DEFINED	12
DRUGMAX INC	COM	262240104	14	4318	SH	DEFINED	9
DSL NET INC	COM	262506108	0	1000	SH	DEFINED	17
DSP GROUP INC	COM	23332B106	37	1450	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	8	180	SH	DEFINED	6
DST SYS INC DEL	COM	233326107	1544	33440	SH	DEFINED	12

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

DST SYS INC DEL	COM	233326107	837	18120	SH	DEFINED	3
DST SYS INC DEL	COM	233326107	20	431	SH	DEFINED	11
DTE ENERGY CO	COM	233331107	16	355	SH	DEFINED	9
DTE ENERGY CO	COM	233331107	47	1028	SH	DEFINED	17
DTE ENERGY CO	COM	233331107	263	5775	SH	DEFINED	12
DTE ENERGY CO	COM	233331107	1910	42000	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	18025	396320	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	164	3605	SH	DEFINED	2
DTF TAX-FREE INCOME INC	COM	23334J107	11	759	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	28428	554800	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	646	12612	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	903	17615	SH	DEFINED	9
DU PONT E I DE NEMOURS & CO	COM	263534109	1824	35588	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	1884	36777	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	3387	66105	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	5866	114478	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	6728	131301	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	6988	136374	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	10792	210625	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	10629	207433	SH	DEFINED	4
DUCKWALL-ALCO STORES INC NEW	COM	264142100	1215	65571	SH	DEFINED	6
DUCOMMUN INC DEL	COM	264147109	2327	116350	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	825	61803	SH	DEFINED	12
DUKE ENERGY CORP	COM	264399106	377	13450	SH	DEFINED	6
DUKE ENERGY CORP	COM	264399106	11	400	SH	DEFINED	11
DUKE ENERGY CORP	COM	264399106	462	16498	SH	DEFINED	9
DUKE ENERGY CORP	COM	264399106	3921	140000	SH	DEFINED	10
DUKE ENERGY CORP	COM	264399106	4198	149862	SH	DEFINED	17
DUKE ENERGY CORP	COM	264399106	6452	230349	SH	DEFINED	12
DUKE ENERGY CORP	COM	264399106	10841	387030	SH	DEFINED	3
DUKE ENERGY CORP	COM	264399106	2419	86350	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	73	2450	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	1982	66385	SH	DEFINED	12
DUKE REALTY CORP	COM NEW	264411505	118	3945	SH	DEFINED	9
DUKE REALTY CORP	COM NEW	264411505	4	150	SH	DEFINED	17
DUKE REALTY CORP	COM NEW	264411505	1601	53625	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	31292	509226	SH	DEFINED	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	65	1065	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	117	1901	SH	DEFINED	12
DUN & BRADSTREET CORP DEL NE	COM	26483E100	190	3090	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	234	3803	SH	DEFINED	17
DUQUESNE LT HLDGS INC	COM	266233105	23	1271	SH	DEFINED	9
DUQUESNE LT HLDGS INC	COM	266233105	3	150	SH	DEFINED	17
DUQUESNE LT HLDGS INC	COM	266233105	28606	1596300	SH	DEFINED	6
DUQUESNE LT HLDGS INC	COM	266233105	806	45000	SH	DEFINED	3
DUQUESNE LT HLDGS INC	COM	266233105	271	15110	SH	DEFINED	12
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	2294	475978	SH	DEFINED	6
DURATEK INC	COM	26658Q102	5667	284078	SH	DEFINED	3
DURATEK INC	COM	26658Q102	8	400	SH	DEFINED	12
DURATEK INC	COM	26658Q102	2536	127117	SH	DEFINED	6
DURECT CORP	COM	266605104	7	2000	SH	DEFINED	12
DUSA PHARMACEUTICALS INC	COM	266898105	3	300	SH	DEFINED	12
DYCOM INDS INC	COM	267475101	6352	276300	SH	DEFINED	6
DYCOM INDS INC	COM	267475101	1173	51030	SH	DEFINED	3
DYNAMEX INC	COM	26784F103	1266	69950	SH	DEFINED	3
DYNAMIC MATLS CORP	COM	267888105	14	387	SH	DEFINED	12
DYNAMIC OIL & GAS INC	COM	267906105	19	8000	SH	DEFINED	12
DYNAMICS RESH CORP	COM	268057106	1707	103804	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	240	61260	SH	DEFINED	12
DYNEGY INC NEW	CL A	26816Q101	3347	863960	SH	DEFINED	6
DYNEX CAP INC	COM NEW	26817Q506	12	1625	SH	DEFINED	12
E M C CORP MASS	COM	268648102	42	3396	SH	DEFINED	11

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

E M C CORP MASS	COM	268648102	182	14799	SH	DEFINED	2
E M C CORP MASS	COM	268648102	3820	310092	SH	DEFINED	12
E M C CORP MASS	COM	268648102	436	35395	SH	DEFINED	5
E M C CORP MASS	COM	268648102	980	79505	SH	DEFINED	17
E M C CORP MASS	COM	268648102	3680	298711	SH	DEFINED	3
E M C CORP MASS	COM	268648102	12	1000	SH	DEFINED	7
E M C CORP MASS	COM	268648102	30	2400	SH	DEFINED	4
E M C CORP MASS	COM	268648102	40	3265	SH	DEFINED	9
E ON AG	SPONSORED ADR	268780103	1192	42663	SH	DEFINED	17
E ON AG	SPONSORED ADR	268780103	143	4980	SH	DEFINED	6
E ON AG	SPONSORED ADR	268780103	12	420	SH	DEFINED	9
E ON AG	SPONSORED ADR	268780103	17	600	SH	DEFINED	11
E TRADE FINANCIAL CORP	COM	269246104	892	74343	SH	DEFINED	6
E TRADE FINANCIAL CORP	COM	269246104	462	38512	SH	DEFINED	12
EAGLE BANCORP INC MD	COM	268948106	680	34775	SH	DEFINED	12
EAGLE BROADBAND INC	COM	269437109	0	1000	SH	DEFINED	12
EAGLE HOSPITALITY PPTY TR IN	COM	26959T102	166	18550	SH	DEFINED	12
EAGLE MATERIALS INC	COM	26969P108	63	780	SH	DEFINED	11
EAGLE MATERIALS INC	COM	26969P108	498	6158	SH	DEFINED	12
EAGLE MATERIALS INC	COM	26969P108	19930	246230	SH	DEFINED	3
EAGLE MATERIALS INC	CL B	26969P207	8	104	SH	DEFINED	3
EARTHLINK INC	COM	270321102	10252	1139138	SH	DEFINED	6
EARTHLINK INC	COM	270321102	31531	3503440	SH	DEFINED	3
EARTHLINK INC	COM	270321102	1	100	SH	DEFINED	1
EARTHLINK INC	COM	270321102	64	7150	SH	DEFINED	12
EAST PENN FINL CORP	COM	274287101	29	3324	SH	DEFINED	12
EAST WEST BANCORP INC	COM	27579R104	111	3000	SH	DEFINED	1
EAST WEST BANCORP INC	COM	27579R104	469	12700	SH	DEFINED	11
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	27	1000	SH	DEFINED	2
EASTERN VA BANKSHARES INC	COM	277196101	2929	127616	SH	DEFINED	12
EASTMAN CHEM CO	COM	277432100	2068	35045	SH	DEFINED	11
EASTMAN CHEM CO	COM	277432100	950	16104	SH	DEFINED	12
EASTMAN CHEM CO	COM	277432100	136	2300	SH	DEFINED	6
EASTMAN CHEM CO	COM	277432100	3	58	SH	DEFINED	17
EASTMAN CHEM CO	COM	277432100	2	30	SH	DEFINED	1
EASTMAN CHEM CO	COM	277432100	13728	232676	SH	DEFINED	3
EASTMAN KODAK CO	COM	277461109	690	21185	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	852209	26181535	SH	DEFINED	10
EASTMAN KODAK CO	COM	277461109	423713	13017300	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	19094	586616	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	15739	483521	SH	DEFINED	12
EASTMAN KODAK CO	COM	277461109	963	29596	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	407	12640	SH	DEFINED	9
EASTMAN KODAK CO	COM	277461109	133	4100	SH	DEFINED	7
EASTMAN KODAK CO	COM	277461109	8	234	SH	DEFINED	17
EASTMAN KODAK CO	COM	277461109	4	120	SH	DEFINED	1
EASTMAN KODAK CO	COM	277461109	995	30560	SH	DEFINED	11
EATON CORP	COM	278058102	627	9589	SH	DEFINED	12
EATON CORP	COM	278058102	360	5500	SH	DEFINED	2
EATON CORP	COM	278058102	7	100	SH	DEFINED	1
EATON CORP	COM	278058102	785	12000	SH	DEFINED	17
EATON CORP	COM	278058102	37719	576750	SH	DEFINED	3
EATON VANCE CORP	COM NON VTG	278265103	9	400	SH	DEFINED	9
EATON VANCE CORP	COM NON VTG	278265103	1178	50260	SH	DEFINED	12
EATON VANCE ENH EQTY INC FD	COM	278277108	403	21200	SH	DEFINED	12
EATON VANCE ENHANCED EQ INC	COM	278274105	58	2902	SH	DEFINED	12
EATON VANCE FLTING RATE INC	COM	278279104	433	22928	SH	DEFINED	12
EATON VANCE INS MUN BD FD	COM	27827X101	341	24619	SH	DEFINED	12
EATON VANCE INS NY MUN BD FD	COM	27827Y109	40	3000	SH	DEFINED	12
EATON VANCE INS PA MUN BD FD	COM	27828W102	33	2200	SH	DEFINED	12
EATON VANCE LTD DUR INCOME F	COM	27828H105	1712	94715	SH	DEFINED	12
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	168	10705	SH	DEFINED	12

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

EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	52	3650	SH	DEFINED	12
EATON VANCE SH TM DR DIVR IN	COM	27828V104	289	14800	SH	DEFINED	12
EATON VANCE SR FLTNG RTE TR	COM	27828Q105	176	8860	SH	DEFINED	12
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	4	500	SH	DEFINED	12
EATON VANCE TAX ADVT DIV INC	COM	27828G107	585	28935	SH	DEFINED	12
EATON VANCE TX ADV GLB DIV O	COM	27828U106	132	6575	SH	DEFINED	12
EATON VANCE TX ADV GLBL DIV	COM	27828S101	375	19721	SH	DEFINED	12
EBAY INC	COM	278642103	16445	441367	SH	DEFINED	12
EBAY INC	COM	278642103	344493	9245650	SH	DEFINED	8
EBAY INC	COM	278642103	691907	18569692	SH	DEFINED	10
EBAY INC	COM	278642103	1826	49000	SH	DEFINED	3
EBAY INC	COM	278642103	1799	48284	SH	DEFINED	9
EBAY INC	COM	278642103	1439	38610	SH	DEFINED	5
EBAY INC	COM	278642103	404	10832	SH	DEFINED	11
EBAY INC	COM	278642103	4067	109140	SH	DEFINED	1
EBAY INC	COM	278642103	209	5600	SH	DEFINED	17
EBAY INC	COM	278642103	10	276	SH	DEFINED	2
ECHELON CORP	COM	27874N105	137	20100	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	13669	467316	SH	DEFINED	3
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	5180	177107	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	230	7850	SH	DEFINED	11
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	119	4073	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	24	819	SH	DEFINED	6
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	5	155	SH	DEFINED	9
ECI TELECOM LTD	ORD	268258100	6468	898350	SH	DEFINED	3
ECI TELECOM LTD	ORD	268258100	2	300	SH	DEFINED	12
ECLIPSYS CORP	COM	278856109	163	10515	SH	DEFINED	12
ECOLAB INC	COM	278865100	2898	87671	SH	DEFINED	12
ECOLAB INC	COM	278865100	6682	203734	SH	DEFINED	17
ECOLAB INC	COM	278865100	191	5770	SH	DEFINED	11
ECOLAB INC	COM	278865100	104	3150	SH	DEFINED	9
ECOLAB INC	COM	278865100	26	800	SH	DEFINED	2
ECOLOGY & ENVIRONMENT INC	CL A	278878103	207	29200	SH	DEFINED	6
ECTEL LTD	ORD	M29925100	0	15	SH	DEFINED	12
EDGAR ONLINE INC	COM	279765101	3	1000	SH	DEFINED	12
EDGE PETE CORP DEL	COM	279862106	7	400	SH	DEFINED	12
EDIETS COM INC	COM	280597105	0	133	SH	DEFINED	12
EDISON INTL	COM	281020107	219	6300	SH	DEFINED	6
EDISON INTL	COM	281020107	2908	83770	SH	DEFINED	3
EDISON INTL	COM	281020107	97	2800	SH	DEFINED	17
EDISON INTL	COM	281020107	54	1566	SH	DEFINED	12
EDISON INTL	COM	281020107	236	6800	SH	DEFINED	9
EDO CORP	COM	281347104	105	3500	SH	DEFINED	12
EDO CORP	COM	281347104	2928	97450	SH	DEFINED	3
EDUCATE INC	COM	28138P100	33	2375	SH	DEFINED	12
EDUCATION MGMT CORP	COM	28139T101	6164	220532	SH	DEFINED	3
EDUCATION MGMT CORP	COM	28139T101	316	11300	SH	DEFINED	11
EDUCATION MGMT CORP	COM	28139T101	533	19068	SH	DEFINED	12
EDUCATION RLTY TR INC	COM	28140H104	82	4950	SH	DEFINED	12
EDWARDS AG INC	COM	281760108	100	2240	SH	DEFINED	6
EDWARDS AG INC	COM	281760108	203	4541	SH	DEFINED	12
EDWARDS LIFESCIENCES CORP	COM	28176E108	24	560	SH	DEFINED	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	140	3228	SH	DEFINED	12
EDWARDS LIFESCIENCES CORP	COM	28176E108	4257	98494	SH	DEFINED	3
EFJ INC	COM	26843B101	308	37410	SH	DEFINED	3
EGL INC	COM	268484102	9715	426100	SH	DEFINED	3
EGL INC	COM	268484102	12	537	SH	DEFINED	11
EL PASO CORP	DBCV	2/2 28336LAC3	91	170000	PRN	DEFINED	
EL PASO CORP	DBCV	2/2 28336LAC3	39890	74910000	PRN	DEFINED	14
EL PASO CORP	COM	28336L109	598	56540	SH	DEFINED	12
EL PASO CORP	COM	28336L109	549	51850	SH	DEFINED	2
EL PASO CORP	COM	28336L109	225	21280	SH	DEFINED	6

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

EL PASO CORP	COM	28336L109	35	3300	SH	DEFINED	17
EL PASO CORP	COM	28336L109	4	425	SH	DEFINED	9
EL PASO ELEC CO	COM NEW	283677854	3762	198003	SH	DEFINED	3
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	69	1900	SH	DEFINED	12
ELAN PLC	ADR	284131208	6	2000	SH	DEFINED	11
ELAN PLC	ADR	284131208	89	27350	SH	DEFINED	5
ELAN PLC	ADR	284131208	1	400	SH	DEFINED	2
ELBIT SYS LTD	ORD	M3760D101	69	2950	SH	DEFINED	12
ELECTRO SCIENTIFIC INDS	COM	285229100	3902	201230	SH	DEFINED	6
ELECTRO SCIENTIFIC INDS	COM	285229100	6948	358330	SH	DEFINED	3
ELECTRO SCIENTIFIC INDS	COM	285229100	120	6169	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	652223	12596049	SH	DEFINED	10
ELECTRONIC ARTS INC	COM	285512109	319933	6178700	SH	DEFINED	8
ELECTRONIC ARTS INC	COM	285512109	8564	165384	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	5159	99635	SH	DEFINED	17
ELECTRONIC ARTS INC	COM	285512109	4326	83550	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	285512109	385	7439	SH	DEFINED	11
ELECTRONIC ARTS INC	COM	285512109	2083	40235	SH	DEFINED	9
ELECTRONIC DATA SYS NEW	COM	285661104	217	10500	SH	DEFINED	5
ELECTRONIC DATA SYS NEW	COM	285661104	1	56	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM	285661104	3	148	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	3	150	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM	285661104	193	9338	SH	DEFINED	9
ELECTRONIC DATA SYS NEW	COM	285661104	2170	104962	SH	DEFINED	12
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	3815	88792	SH	DEFINED	3
ELECTRONICS FOR IMAGING INC	COM	286082102	21430	1206790	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM	286082102	32	1800	SH	DEFINED	12
ELECTRONICS FOR IMAGING INC	COM	286082102	54	3000	SH	DEFINED	2
ELKCORP	COM	287456107	3140	81640	SH	DEFINED	3
ELLIS PERRY INTL INC	COM	288853104	0	17	SH	DEFINED	12
ELLSWORTH CONV GROWTH & INCO	COM	289074106	20	2565	SH	DEFINED	12
EMAGIN CORP	COM	29076N107	0	200	SH	DEFINED	12
EMAK WORLDWIDE INC	COM	26861V104	25	2400	SH	DEFINED	12
EMBARCADERO TECHNOLOGIES INC	COM	290787100	1	200	SH	DEFINED	12
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M102	9	300	SH	DEFINED	17
EMBRATEL PARTICIPACOES S A	RIGHT 99/99/9999	29081N118	0	101	SH	DEFINED	12
EMBRATEL PARTICIPACOES S A	RIGHT 99/99/9999	29081N118	0	88	SH	DEFINED	11
EMBEX INC	COM	290817105	63	5400	SH	DEFINED	12
EMBEX INC	COM	290817105	1	100	SH	DEFINED	1
EMC INS GROUP INC	COM	268664109	861	45147	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	34066	725828	SH	DEFINED	6
EMERGE INTERACTIVE INC	CL A	29088W103	18	20600	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	1735	26726	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	6512	100300	SH	DEFINED	7
EMERSON ELEC CO	COM	291011104	5112	78724	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	315	4849	SH	DEFINED	9
EMERSON ELEC CO	COM	291011104	812	12507	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	520	8003	SH	DEFINED	11
EMERSON ELEC CO	COM	291011104	12616	194298	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	11759	181097	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	34465	530770	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	18729	289654	SH	DEFINED	17
EMERSON RADIO CORP	COM NEW	291087203	18	5200	SH	DEFINED	12
EMISPHERE TECHNOLOGIES INC	COM	291345106	2	450	SH	DEFINED	12
EMPIRE DIST ELEC CO	COM	291641108	62	2685	SH	DEFINED	12
EMPIRE DIST ELEC CO	COM	291641108	16	706	SH	DEFINED	6
EMULEX CORP	COM NEW	292475209	117	6189	SH	DEFINED	12
EMULEX CORP	COM NEW	292475209	170	9000	SH	DEFINED	6
EN POINTE TECHNOLOGIES INC	COM	29247F108	331	94918	SH	DEFINED	6
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	622	12726	SH	DEFINED	12
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	1046	20986	SH	DEFINED	12
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	164	3300	SH	DEFINED	17

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

ENBRIDGE INC	COM	29250N105	21	400	SH	DEFINED	11
ENBRIDGE INC	COM	29250N105	859	16690	SH	DEFINED	3
ENBRIDGE INC	COM	29250N105	31	600	SH	DEFINED	12
ENBRIDGE INC	COM	29250N105	4285	83410	SH	DEFINED	7
ENCANA CORP	COM	292505104	55596	787959	SH	DEFINED	7
ENCANA CORP	COM	292505104	3563	50601	SH	DEFINED	12
ENCANA CORP	COM	292505104	1448	20562	SH	DEFINED	17
ENCANA CORP	COM	292505104	375	5325	SH	DEFINED	11
ENCANA CORP	COM	292505104	7	100	SH	DEFINED	3
ENCORE ACQUISITION CO	COM	29255W100	133	3209	SH	DEFINED	12
ENCORE ACQUISITION CO	COM	29255W100	13788	333850	SH	DEFINED	6
ENCORE CAP GROUP INC	COM	292554102	5104	350801	SH	DEFINED	6
ENCORE CAP GROUP INC	COM	292554102	2867	197048	SH	DEFINED	3
ENCORE MED CORP	COM	29256E109	81	15000	SH	DEFINED	5
ENCORE MED CORP	COM	29256E109	249	46300	SH	DEFINED	12
ENCORE WIRE CORP	COM	292562105	153	15000	SH	DEFINED	12
ENCORE WIRE CORP	COM	292562105	3603	353187	SH	DEFINED	6
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	123	12000	SH	DEFINED	12
ENDESA S A	SPONSORED ADR	29258N107	146	6450	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	2151	95208	SH	DEFINED	17
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	45	2000	SH	DEFINED	12
ENDOLOGIX INC	COM	29266S106	1	200	SH	DEFINED	12
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	6	170	SH	DEFINED	11
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	371	9800	SH	DEFINED	6
ENEL SOCIETA PER AZIONI	ADR	29265W108	966	20870	SH	DEFINED	17
ENEL SOCIETA PER AZIONI	ADR	29265W108	2	50	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	43477	652812	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	11999	180170	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	211	3168	SH	DEFINED	12
ENERGIZER HLDGS INC	COM	29266R108	9	150	SH	DEFINED	12
ENERGIZER HLDGS INC	COM	29266R108	1	20	SH	DEFINED	6
ENERGY CONVERSION DEVICES IN	COM	292659109	11	500	SH	DEFINED	12
ENERGY EAST CORP	COM	29266M109	17	655	SH	DEFINED	17
ENERGY EAST CORP	COM	29266M109	100	3830	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	310	11813	SH	DEFINED	12
ENERGY EAST CORP	COM	29266M109	1341	51150	SH	DEFINED	3
ENERGY INCOME & GROWTH FD	COM	292697109	872	38764	SH	DEFINED	12
ENERGY PARTNERS LTD	COM	29270U105	662	25500	SH	DEFINED	3
ENERGY PARTNERS LTD	COM	29270U105	6	217	SH	DEFINED	11
ENERGY PARTNERS LTD	COM	29270U105	34	1300	SH	DEFINED	12
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	217	6940	SH	DEFINED	12
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	63	2000	SH	DEFINED	9
ENERGYSOUTH INC	COM	292970100	1305	45581	SH	DEFINED	6
ENERGYSOUTH INC	COM	292970100	10	342	SH	DEFINED	12
ENERPLUS RES FD	UNIT TR G NEW	29274D604	62	1704	SH	DEFINED	7
ENERPLUS RES FD	UNIT TR G NEW	29274D604	1080	29780	SH	DEFINED	12
ENGELHARD CORP	COM	292845104	45	1500	SH	DEFINED	9
ENGELHARD CORP	COM	292845104	3	100	SH	DEFINED	1
ENGELHARD CORP	COM	292845104	99	3281	SH	DEFINED	12
ENGELHARD CORP	COM	292845104	7	240	SH	DEFINED	6
ENGELHARD CORP	COM	292845104	12	400	SH	DEFINED	11
ENGINEERED SUPPORT SYS INC	COM	292866100	3848	71890	SH	DEFINED	3
ENGINEERED SUPPORT SYS INC	COM	292866100	124	2325	SH	DEFINED	12
ENI S P A	SPONSORED ADR	26874R108	393	3020	SH	DEFINED	6
ENI S P A	SPONSORED ADR	26874R108	1236	9793	SH	DEFINED	17
ENNIS INC	COM	293389102	343	20250	SH	DEFINED	2
ENNIS INC	COM	293389102	1442	85250	SH	DEFINED	6
ENNIS INC	COM	293389102	107	6300	SH	DEFINED	9
ENNIS INC	COM	293389102	36	2100	SH	DEFINED	12
ENNIS INC	COM	293389102	2522	149040	SH	DEFINED	3
ENPATH MEDICAL INC	COM	29355Y105	1	100	SH	DEFINED	12
ENPRO INDS INC	COM	29355X107	1	28	SH	DEFINED	12

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

ENPRO INDS INC	COM	29355X107	8022	291710	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	398	10558	SH	DEFINED	12
ENSCO INTL INC	COM	26874Q100	1109	29460	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	8	200	SH	DEFINED	6
ENSCO INTL INC	COM	26874Q100	145	3854	SH	DEFINED	1
ENSCO INTL INC	COM	26874Q100	215	5701	SH	DEFINED	11
ENTERASYS NETWORKS INC	COM	293637104	16	11702	SH	DEFINED	8
ENTERASYS NETWORKS INC	COM	293637104	42	20951	SH	DEFINED	3
ENTERASYS NETWORKS INC	COM	293637104	113	81845	SH	DEFINED	6
ENTERASYS NETWORKS INC	COM	293637104	7	4792	SH	DEFINED	12
ENTERASYS NETWORKS INC	COM	293637104	1	442	SH	DEFINED	11
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	21	600	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	21051	298817	SH	DEFINED	17
ENERGY CORP NEW	COM	29364G103	8	110	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	10	140	SH	DEFINED	9
ENERGY CORP NEW	COM	29364G103	105	1480	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	952	13470	SH	DEFINED	5
ENERGY CORP NEW	COM	29364G103	1076	15223	SH	DEFINED	12
ENTERPRISE PRODS PARTNERS L	COM	293792107	137	5325	SH	DEFINED	9
ENTERPRISE PRODS PARTNERS L	COM	293792107	510	19825	SH	DEFINED	17
ENTERPRISE PRODS PARTNERS L	COM	293792107	8629	335759	SH	DEFINED	12
ENTERPRISE PRODS PARTNERS L	COM	293792107	28	1086	SH	DEFINED	11
ENTERRA ENERGY TR	TR UNIT	29381P102	183	9100	SH	DEFINED	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	7978	192571	SH	DEFINED	3
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	134	3225	SH	DEFINED	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	8	200	SH	DEFINED	9
ENTREMED INC	COM	29382F103	6	3000	SH	DEFINED	11
ENTRUST INC	COM	293848107	6	1500	SH	DEFINED	12
ENVIRONMENTAL TECTONICS CORP	COM	294092101	55	10600	SH	DEFINED	12
ENZO BIOCHEM INC	COM	294100102	5	363	SH	DEFINED	9
ENZO BIOCHEM INC	COM	294100102	59	4113	SH	DEFINED	12
ENZON PHARMACEUTICALS INC	COM	293904108	7	700	SH	DEFINED	12
ENZON PHARMACEUTICALS INC	COM	293904108	5006	491290	SH	DEFINED	3
EOG RES INC	COM	26875P101	3413	70018	SH	DEFINED	12
EOG RES INC	COM	26875P101	88	1800	SH	DEFINED	2
EOG RES INC	COM	26875P101	51	1038	SH	DEFINED	11
EON LABS INC	COM	29412E100	8	250	SH	DEFINED	12
EPICOR SOFTWARE CORP	COM	29426L108	8622	660061	SH	DEFINED	3
EPLUS INC	COM	294268107	2414	206889	SH	DEFINED	6
EQUIFAX INC	COM	294429105	684	22300	SH	DEFINED	1
EQUIFAX INC	COM	294429105	43	1415	SH	DEFINED	11
EQUIFAX INC	COM	294429105	9	290	SH	DEFINED	6
EQUIFAX INC	COM	294429105	6287	204852	SH	DEFINED	3
EQUIFAX INC	COM	294429105	2567	83653	SH	DEFINED	12
EQUIFAX INC	COM	294429105	1401	45650	SH	DEFINED	17
EQUITABLE RES INC	COM	294549100	2115	36829	SH	DEFINED	3
EQUITABLE RES INC	COM	294549100	81	1410	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	695	12103	SH	DEFINED	12
EQUITABLE RES INC	COM	294549100	3	50	SH	DEFINED	2
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	8	100	SH	DEFINED	12
EQUITY INNS INC	COM	294703103	5167	468479	SH	DEFINED	3
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	71	2000	SH	DEFINED	1
EQUITY OFFICE PROPERTIES TRU	COM	294741103	34	1125	SH	DEFINED	9
EQUITY OFFICE PROPERTIES TRU	COM	294741103	108	3600	SH	DEFINED	17
EQUITY OFFICE PROPERTIES TRU	COM	294741103	144	4775	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	175	5800	SH	DEFINED	7
EQUITY OFFICE PROPERTIES TRU	COM	294741103	5218	173170	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	31353	1040600	SH	DEFINED	6
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	1290	25300	PRN	DEFINED	14
EQUITY OFFICE PROPERTIES TRU	COM	294741103	516	17127	SH	DEFINED	12
EQUITY ONE	COM	294752100	588	28554	SH	DEFINED	12
EQUITY RESIDENTIAL	SH BEN INT	29476L107	216	6705	SH	DEFINED	12

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

EQUITY RESIDENTIAL	SH BEN INT	29476L107	29	900	SH	DEFINED	7
EQUITY RESIDENTIAL	SH BEN INT	29476L107	72	2250	SH	DEFINED	11
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	76	2100	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	16046	498175	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2327	72242	SH	DEFINED	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1252	38856	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	498	15460	SH	DEFINED	17
ERESEARCHTECHNOLOGY INC	COM	29481V108	18	1500	SH	DEFINED	12
ERICSSON L M TEL CO	ADR B SEK 10	294821608	36	1260	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	7	240	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	4	141	SH	DEFINED	6
ERICSSON L M TEL CO	ADR B SEK 10	294821608	2	80	SH	DEFINED	9
ERICSSON L M TEL CO	ADR B SEK 10	294821608	413	15248	SH	DEFINED	17
ERIE INDY CO	CL A	29530P102	29	550	SH	DEFINED	12
ESCALADE INC	COM	296056104	3	200	SH	DEFINED	11
ESCALADE INC	COM	296056104	4	300	SH	DEFINED	12
ESCO TECHNOLOGIES INC	COM	296315104	22	278	SH	DEFINED	12
ESPEED INC	CL A	296643109	774	84167	SH	DEFINED	12
ESS TECHNOLOGY INC	COM	269151106	5022	961995	SH	DEFINED	6
ESSEX CORP	COM	296744105	65	4000	SH	DEFINED	12
ESSEX CORP	COM	296744105	13	800	SH	DEFINED	11
ESSEX PPTY TR INC	COM	297178105	1182	17100	SH	DEFINED	3
ESTERLINE TECHNOLOGIES CORP	COM	297425100	6148	177945	SH	DEFINED	3
ETHAN ALLEN INTERIORS INC	COM	297602104	281	8775	SH	DEFINED	7
ETHAN ALLEN INTERIORS INC	COM	297602104	12	360	SH	DEFINED	12
ETHAN ALLEN INTERIORS INC	COM	297602104	21094	659200	SH	DEFINED	6
ETHAN ALLEN INTERIORS INC	COM	297602104	6099	190605	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	9765	305171	SH	DEFINED	4
ETHAN ALLEN INTERIORS INC	COM	297602104	33	1025	SH	DEFINED	11
EUROBANCSHARES INC	COM	298716101	215	12700	SH	DEFINED	3
EURONET WORLDWIDE INC	COM	298736109	10235	358507	SH	DEFINED	3
EUROPE FD INC	COM	29874M103	37	3275	SH	DEFINED	12
EVEREST RE GROUP LTD	COM	G3223R108	65	766	SH	DEFINED	12
EVEREST RE GROUP LTD	COM	G3223R108	11672	137135	SH	DEFINED	6
EVEREST RE GROUP LTD	COM	G3223R108	9995	117441	SH	DEFINED	3
EVEREST RE GROUP LTD	COM	G3223R108	551	6475	SH	DEFINED	17
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	338	23738	SH	DEFINED	12
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	8	461	SH	DEFINED	12
EXACTECH INC	COM	30064E109	54	3200	SH	DEFINED	12
EXACTECH INC	COM	30064E109	10	573	SH	DEFINED	11
EXCEL TECHNOLOGY INC	COM	30067T103	29	1200	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM	30067T103	4	150	SH	DEFINED	12
EXCEL TECHNOLOGY INC	COM	30067T103	884	35960	SH	DEFINED	3
EXCHANGE NATL BANCSHARES INC	COM	301309100	138	4760	SH	DEFINED	6
EXELON CORP	COM	30161N101	623	13568	SH	DEFINED	9
EXELON CORP	COM	30161N101	87	1900	SH	DEFINED	11
EXELON CORP	COM	30161N101	2675	58300	SH	DEFINED	12
EXELON CORP	COM	30161N101	14	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	684	14910	SH	DEFINED	5
EXELON CORP	COM	30161N101	8	180	SH	DEFINED	2
EXELON CORP	COM	30161N101	12111	263910	SH	DEFINED	3
EXELON CORP	COM	30161N101	18936	412645	SH	DEFINED	17
EXPEDITORS INTL WASH INC	COM	302130109	19	355	SH	DEFINED	1
EXPEDITORS INTL WASH INC	COM	302130109	821	15331	SH	DEFINED	11
EXPEDITORS INTL WASH INC	COM	302130109	58	1074	SH	DEFINED	12
EXPONENT INC	COM	30214U102	1817	76050	SH	DEFINED	6
EXPRESS SCRIPTS INC	COM	302182100	331	3800	SH	DEFINED	12
EXPRESS SCRIPTS INC	COM	302182100	305	3500	SH	DEFINED	17
EXPRESSJET HOLDINGS INC	CL A	30218U108	706	61900	SH	DEFINED	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	2	180	SH	DEFINED	12
EXPRESSJET HOLDINGS INC	CL A	30218U108	14230	1247150	SH	DEFINED	6
EXTREME NETWORKS INC	COM	30226D106	2	400	SH	DEFINED	12

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

EXTREME NETWORKS INC	COM	30226D106	6	1000	SH	DEFINED	9
EXTREME NETWORKS INC	COM	30226D106	1859	315605	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	16656	279464	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	54	900	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	290	4870	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	6886	115525	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	61055	1024421	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	64298	1078816	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	67534	1133127	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	79767	1338369	SH	DEFINED	12
EXXON MOBIL CORP	COM	30231G102	117700	1974826	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	255909	4295282	SH	DEFINED	17
EXXON MOBIL CORP	COM	30231G102	6577	110344	SH	DEFINED	9
EYETECH PHARMACEUTICALS INC	COM	302297106	6	200	SH	DEFINED	12
EZCORP INC	CL A NON VTG	302301106	2312	174078	SH	DEFINED	3
F M C CORP	COM NEW	302491303	131	2458	SH	DEFINED	12
F M C CORP	COM NEW	302491303	16	300	SH	DEFINED	6
F M C CORP	COM NEW	302491303	5671	106100	SH	DEFINED	3
F N B CORP N C	COM	302519103	1118	55673	SH	DEFINED	6
F N B CORP VA	COM	302930102	2536	98356	SH	DEFINED	6
F N B CORP VA	COM	302930102	157	6085	SH	DEFINED	12
F5 NETWORKS INC	COM	315616102	5	100	SH	DEFINED	12
F5 NETWORKS INC	COM	315616102	11	215	SH	DEFINED	11
FACTORY CARD OUTLET & PARTY	COM	303051106	6	500	SH	DEFINED	11
FACTSET RESH SYS INC	COM	303075105	15	450	SH	DEFINED	12
FAIR ISAAC CORP	COM	303250104	12	337	SH	DEFINED	11
FAIR ISAAC CORP	COM	303250104	14	400	SH	DEFINED	12
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1	60	SH	DEFINED	6
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	11	700	SH	DEFINED	12
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	3913	255260	SH	DEFINED	3
FAIRMONT HOTELS RESORTS INC	COM	305204109	53	1611	SH	DEFINED	12
FAIRPOINT COMMUNICATIONS INC	COM	305560104	7	500	SH	DEFINED	12
FAIRPOINT COMMUNICATIONS INC	COM	305560104	12	825	SH	DEFINED	9
FAMILY DLR STORES INC	COM	307000109	12	400	SH	DEFINED	4
FAMILY DLR STORES INC	COM	307000109	46	1500	SH	DEFINED	9
FAMILY DLR STORES INC	COM	307000109	46	1500	SH	DEFINED	11
FAMILY DLR STORES INC	COM	307000109	1174	38664	SH	DEFINED	12
FAMILY DLR STORES INC	COM	307000109	1571	51750	SH	DEFINED	17
FARGO ELECTRONICS INC	COM	30744P102	1546	105410	SH	DEFINED	3
FARMER BROS CO	COM	307675108	36	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	1466	26504	SH	DEFINED	11
FASTENAL CO	COM	311900104	890	16092	SH	DEFINED	12
FBL FINL GROUP INC	CL A	30239F106	34	1200	SH	DEFINED	11
FBL FINL GROUP INC	CL A	30239F106	22662	809360	SH	DEFINED	6
FEATHERLITE INC	COM	313054108	548	78291	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	16318	258200	SH	DEFINED	8
FEDERAL HOME LN MTG CORP	COM	313400301	2879	45557	SH	DEFINED	12
FEDERAL HOME LN MTG CORP	COM	313400301	18976	300258	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	146	2315	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	72	1135	SH	DEFINED	9
FEDERAL HOME LN MTG CORP	COM	313400301	4280	67714	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	88	1400	SH	DEFINED	1
FEDERAL HOME LN MTG CORP	COM	313400301	1900	30066	SH	DEFINED	17
FEDERAL HOME LN MTG CORP	COM	313400301	1079	17075	SH	DEFINED	7
FEDERAL HOME LN MTG CORP	COM	313400301	207	3276	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	12621	199693	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	9518	150600	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	653	11994	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	2631	48326	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	3953	72600	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	4084	75000	SH	DEFINED	10
FEDERAL NATL MTG ASSN	COM	313586109	6518	119708	SH	DEFINED	4

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

FEDERAL NATL MTG ASSN	COM	313586109	7249	133137	SH	DEFINED	9
FEDERAL NATL MTG ASSN	COM	313586109	10509	193006	SH	DEFINED	17
FEDERAL NATL MTG ASSN	COM	313586109	4956	91014	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	11191	205522	SH	DEFINED	12
FEDERAL NATL MTG ASSN	COM	313586109	14	249	SH	DEFINED	1
FEDERAL NATL MTG ASSN	COM	313586109	13150	241500	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	43595	802448	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	23033	423008	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	48	995	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	115	2375	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1542	31897	SH	DEFINED	12
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2058	42565	SH	DEFINED	9
FEDERAL SIGNAL CORP	COM	313855108	396	26090	SH	DEFINED	9
FEDERAL SIGNAL CORP	COM	313855108	202	13338	SH	DEFINED	12
FEDERAL SIGNAL CORP	COM	313855108	100	6600	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	13	208	SH	DEFINED	9
FEDERATED DEPT STORES INC DE	COM	31410H101	46929	737410	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	1408	22121	SH	DEFINED	12
FEDERATED DEPT STORES INC DE	COM	31410H101	799	12550	SH	DEFINED	5
FEDERATED DEPT STORES INC DE	COM	31410H101	694	10900	SH	DEFINED	11
FEDERATED DEPT STORES INC DE	COM	31410H101	146	2300	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	480	7540	SH	DEFINED	3
FEDERATED INVS INC PA	CL B	314211103	1478	52191	SH	DEFINED	12
FEDERATED PREM INTR MUN INC	COM	31423M105	43	3250	SH	DEFINED	12
FEDERATED PREM MUN INC FD	COM	31423P108	89	6152	SH	DEFINED	12
FEDEX CORP	COM	31428X106	6460	68765	SH	DEFINED	11
FEDEX CORP	COM	31428X106	12314	131075	SH	DEFINED	6
FEDEX CORP	COM	31428X106	11455	121923	SH	DEFINED	17
FEDEX CORP	COM	31428X106	4692	49940	SH	DEFINED	12
FEDEX CORP	COM	31428X106	256	2724	SH	DEFINED	2
FEDEX CORP	COM	31428X106	103	1100	SH	DEFINED	7
FEDEX CORP	COM	31428X106	23	250	SH	DEFINED	9
FEDEX CORP	COM	31428X106	11679	124310	SH	DEFINED	3
FEI CO	COM	30241L109	248	10700	SH	DEFINED	12
FELCOR LODGING TR INC	COM	31430F101	68	5500	SH	DEFINED	3
FELCOR LODGING TR INC	COM	31430F101	416	33500	SH	DEFINED	12
FELCOR LODGING TR INC	COM	31430F101	15	1200	SH	DEFINED	2
FELCOR LODGING TR INC	COM	31430F101	0	29	SH	DEFINED	6
FELCOR LODGING TR INC	PFD CV A \$1.95	31430F200	309	12500	SH	DEFINED	12
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	140	6600	SH	DEFINED	12
FERRO CORP	COM	315405100	1071	56900	SH	DEFINED	2
FERRO CORP	COM	315405100	29	1515	SH	DEFINED	11
FERRO CORP	COM	315405100	38	2000	SH	DEFINED	12
FFD FINL CORP	COM	30243C107	29	2000	SH	DEFINED	12
FIDELITY BANKSHARES INC NEW	COM	31604Q107	17	750	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	48	2104	SH	DEFINED	17
FIDELITY BANKSHARES INC NEW	COM	31604Q107	4841	210648	SH	DEFINED	1
FIDELITY NATL FINL INC	COM	316326107	22	659	SH	DEFINED	12
FIDELITY NATL FINL INC	COM	316326107	23	687	SH	DEFINED	9
FIDELITY NATL FINL INC	COM	316326107	92	2794	SH	DEFINED	6
FIDUCIARY CLAYMORE MLP OPP F	COM	31647Q106	553	27928	SH	DEFINED	12
FIELDSTONE INVT CORP	COM	31659U300	38725	2667000	SH	DEFINED	13
FIFTH THIRD BANCORP	COM	316773100	9	200	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	17	400	SH	DEFINED	3
FIFTH THIRD BANCORP	COM	316773100	27	618	SH	DEFINED	11
FIFTH THIRD BANCORP	COM	316773100	1420	33050	SH	DEFINED	9
FIFTH THIRD BANCORP	COM	316773100	6087	141618	SH	DEFINED	12
FIFTH THIRD BANCORP	COM	316773100	7962	185244	SH	DEFINED	17
FIFTH THIRD BANCORP	COM	316773100	37025	861456	SH	DEFINED	2
FINANCIAL FED CORP	COM	317492106	531	15000	SH	DEFINED	1
FINANCIAL FED CORP	COM	317492106	95	2679	SH	DEFINED	12
FINDWHAT COM	COM	317794105	46	4400	SH	DEFINED	12

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

FINISH LINE INC	CL A	317923100	13	543	SH	DEFINED	12
FINLAY ENTERPRISES INC	COM NEW	317884203	6533	496120	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	231	7000	SH	DEFINED	17
FIRST AMERN CORP CALIF	COM	318522307	64	1942	SH	DEFINED	12
FIRST AMERN CORP CALIF	COM	318522307	7	220	SH	DEFINED	11
FIRST AMERN CORP CALIF	COM	318522307	18466	560610	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	4	113	SH	DEFINED	9
FIRST BANCORP N C	COM	318910106	54	2394	SH	DEFINED	12
FIRST BANCORP P R	COM	318672102	30	720	SH	DEFINED	12
FIRST BANCORP P R	COM	318672102	25158	595450	SH	DEFINED	3
FIRST CASH FINL SVCS INC	COM	31942D107	835	39450	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	220	9758	SH	DEFINED	12
FIRST CHARTER CORP	COM	319439105	634	28044	SH	DEFINED	3
FIRST CMNTY BANCORP CALIF	COM	31983B101	4000	90300	SH	DEFINED	3
FIRST CMNTY BANCORP CALIF	COM	31983B101	2923	65975	SH	DEFINED	1
FIRST CMNTY BANCSHARES INC N	COM	31983A103	1339	47704	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	221	16121	SH	DEFINED	12
FIRST COMWLTH FINL CORP PA	COM	319829107	137	10000	SH	DEFINED	1
FIRST COMWLTH FINL CORP PA	COM	319829107	3491	254800	SH	DEFINED	6
FIRST CONSULTING GROUP INC	COM	31986R103	3763	718420	SH	DEFINED	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	624	4263	SH	DEFINED	12
FIRST DATA CORP	COM	319963104	22719	579256	SH	DEFINED	17
FIRST DATA CORP	COM	319963104	2135	54310	SH	DEFINED	9
FIRST DATA CORP	COM	319963104	877	22305	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	533	13559	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	3946	100389	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	6061	154190	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	8802	223902	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	11240	285925	SH	DEFINED	4
FIRST DATA CORP	COM	319963104	12944	329276	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	13331	339121	SH	DEFINED	3
FIRST DATA CORP	COM	319963104	2731	69473	SH	DEFINED	12
FIRST FINL BANCORP OH	COM	320209109	26	1400	SH	DEFINED	12
FIRST FINL BANKSHARES	COM	32020R109	837	18750	SH	DEFINED	1
FIRST FINL CORP IND	COM	320218100	17	566	SH	DEFINED	12
FIRST FINL CORP IND	COM	320218100	1104	37353	SH	DEFINED	6
FIRST FINL FD INC	COM	320228109	9	500	SH	DEFINED	2
FIRST FINL HLDGS INC	COM	320239106	83	3000	SH	DEFINED	11
FIRST FINL HLDGS INC	COM	320239106	222	8000	SH	DEFINED	12
FIRST FINL HLDGS INC	COM	320239106	4608	165867	SH	DEFINED	6
FIRST FINL SVC CORP	COM	32022D108	1144	43990	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	114	2790	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	16	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	65	1600	SH	DEFINED	9
FIRST HORIZON NATL CORP	COM	320517105	990	24265	SH	DEFINED	12
FIRST HORIZON NATL CORP	COM	320517105	1216	29815	SH	DEFINED	2
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	19451	1152290	SH	DEFINED	3
FIRST IND CORP	COM	32054R108	715	29540	SH	DEFINED	3
FIRST IND CORP	COM	32054R108	16	671	SH	DEFINED	12
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	1483	39210	SH	DEFINED	3
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	1076	28442	SH	DEFINED	12
FIRST ISRAEL FD INC	COM	32063L100	3	200	SH	DEFINED	12
FIRST LONG IS CORP	COM	320734106	286	6760	SH	DEFINED	12
FIRST M & F CORP	COM	320744105	1797	52653	SH	DEFINED	6
FIRST MARINER BANCORP	COM	320795107	117	6585	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	41	1590	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	34	1322	SH	DEFINED	6
FIRST MUTUAL BANCSHARES INC	COM	32190E102	942	36354	SH	DEFINED	6
FIRST NATL LINCOLN CORP ME	COM	335716106	72	4211	SH	DEFINED	12
FIRST NIAGARA FINL GP INC	COM	33582V108	5	399	SH	DEFINED	9
FIRST NIAGARA FINL GP INC	COM	33582V108	9217	697701	SH	DEFINED	3
FIRST NIAGARA FINL GP INC	COM	33582V108	595	45041	SH	DEFINED	12

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

FIRST NIAGARA FINL GP INC	COM	33582V108	253	19129	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	35	2644	SH	DEFINED	2
FIRST PL FINL CORP	COM	33610T109	19	1031	SH	DEFINED	17
FIRST PL FINL CORP	COM	33610T109	1832	100133	SH	DEFINED	6
FIRST POTOMAC RLTY TR	COM	33610F109	796	34840	SH	DEFINED	3
FIRST REP BK SAN FRANCISCO	COM	336158100	7	226	SH	DEFINED	9
FIRST SOUTH BANCORP INC VA	COM	33646W100	40	1400	SH	DEFINED	6
FIRST ST BANCORPORATION	COM	336453105	20	1200	SH	DEFINED	3
FIRST ST BANCORPORATION	COM	336453105	4153	244650	SH	DEFINED	1
FIRST ST FINL CORP FLA	COM	33708M206	180	15000	SH	DEFINED	1
FIRST TR ABERDEEN GLBL OPP F	COM SHS	337319107	13	755	SH	DEFINED	12
FIRST TR FIDCRY ASST MNGT CO	COM	337318109	155	7897	SH	DEFINED	12
FIRST TR VAL LINE & IBBTSN E	COM	33735H105	89	4404	SH	DEFINED	12
FIRST TR VALUE LINE 100 FD	COM SHS	33735D104	335	21428	SH	DEFINED	12
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	565	39445	SH	DEFINED	12
FIRST UTD CORP	COM	33741H107	6	292	SH	DEFINED	12
FIRST UTD CORP	COM	33741H107	1814	90022	SH	DEFINED	6
FIRST W VA BANCORP INC	COM	337493100	24	1100	SH	DEFINED	11
FIRST W VA BANCORP INC	COM	337493100	24	1100	SH	DEFINED	12
FIRSTBANK CORP MICH	COM	33761G104	587	23432	SH	DEFINED	6
FIRSTBANK NW CORP	COM	33762X106	62	2200	SH	DEFINED	12
FIRSTENERGY CORP	COM	337932107	100	2386	SH	DEFINED	9
FIRSTENERGY CORP	COM	337932107	1414	33704	SH	DEFINED	12
FIRSTENERGY CORP	COM	337932107	7947	189430	SH	DEFINED	3
FIRSTENERGY CORP	COM	337932107	2483	59179	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	215	5136	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	66	1569	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	23	550	SH	DEFINED	11
FIRSTFED FINL CORP	COM	337907109	74	1441	SH	DEFINED	11
FIRSTFED FINL CORP	COM	337907109	13227	259300	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	2	35	SH	DEFINED	12
FIRSTMERIT CORP	COM	337915102	11	400	SH	DEFINED	2
FIRSTMERIT CORP	COM	337915102	744	27800	SH	DEFINED	12
FIRSTSERVICE CORP	SUB VTG SH	33761N109	12	578	SH	DEFINED	12
FISERV INC	COM	337738108	791	19879	SH	DEFINED	11
FISERV INC	COM	337738108	19	475	SH	DEFINED	17
FISERV INC	COM	337738108	46	1165	SH	DEFINED	2
FISERV INC	COM	337738108	7468	187636	SH	DEFINED	12
FISERV INC	COM	337738108	7606	191100	SH	DEFINED	1
FISERV INC	COM	337738108	37	913	SH	DEFINED	6
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	444	7800	SH	DEFINED	5
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	854	15000	SH	DEFINED	17
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	3176	55804	SH	DEFINED	11
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	2053	36069	SH	DEFINED	12
FIVE STAR QUALITY CARE INC	COM	33832D106	1315	155860	SH	DEFINED	3
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	9
FIVE STAR QUALITY CARE INC	COM	33832D106	7	854	SH	DEFINED	12
FLAGSTAR BANCORP INC	COM	337930101	3	141	SH	DEFINED	11
FLAGSTAR BANCORP INC	COM	337930101	27451	1405838	SH	DEFINED	6
FLAGSTAR BANCORP INC	COM	337930101	76	3893	SH	DEFINED	12
FLAHERTY & CRMN/CLYMR PFD SE	COM SHS	338478100	1677	75461	SH	DEFINED	12
FLAHERTY & CRMRN CLYMRE T R	COM	338479108	254	11816	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	338480106	17	1100	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	128	10775	SH	DEFINED	12
FLANDERS CORP	COM	338494107	39	3500	SH	DEFINED	11
FLEETWOOD ENTERPRISES INC	COM	339099103	7742	889920	SH	DEFINED	6
FLEXSTEEL INDS INC	COM	339382103	1796	109470	SH	DEFINED	6
FLEXSTEEL INDS INC	COM	339382103	17	1000	SH	DEFINED	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	12557	1042963	SH	DEFINED	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	1505	125000	SH	DEFINED	
FLEXTRONICS INTL LTD	ORD	Y2573F102	15766	1312314	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	51	4276	SH	DEFINED	2

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

FLEXTRONICS INTL LTD	ORD	Y2573F102	495	41125	SH	DEFINED	5
FLEXTRONICS INTL LTD	ORD	Y2573F102	130	10826	SH	DEFINED	11
FLIR SYS INC	COM	302445101	3	100	SH	DEFINED	12
FLIR SYS INC	COM	302445101	7778	256700	SH	DEFINED	1
FLORIDA EAST COAST INDS	COM	340632108	1368	32208	SH	DEFINED	12
FLORIDA ROCK INDS INC	COM	341140101	571	9700	SH	DEFINED	17
FLORIDA ROCK INDS INC	COM	341140101	2394	40704	SH	DEFINED	12
FLOWERS FOODS INC	COM	343498101	38	1350	SH	DEFINED	9
FLOWERS FOODS INC	COM	343498101	250	8875	SH	DEFINED	12
FLOWSERVE CORP	COM	34354P105	61	2365	SH	DEFINED	12
FLOWSERVE CORP	COM	34354P105	26399	1020450	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	111	2000	SH	DEFINED	9
FLUOR CORP NEW	COM	343412102	1348	24318	SH	DEFINED	12
FLUSHING FINL CORP	COM	343873105	4370	240101	SH	DEFINED	6
FLYI INC	COM	34407T104	4	3000	SH	DEFINED	12
FMC TECHNOLOGIES INC	COM	30249U101	3	100	SH	DEFINED	2
FNB CORP PA	COM	302520101	87	4563	SH	DEFINED	12
FNB CORP PA	COM	302520101	1149	60000	SH	DEFINED	6
FNB CORP PA	COM	302520101	220	11500	SH	DEFINED	17
FNB FINANCIAL SERVICES CORP	COM	302526108	1916	85152	SH	DEFINED	6
FNX MNG CO INC	COM	30253R101	1020	158300	SH	DEFINED	7
FONAR CORP	COM	344437108	6	4131	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	116	3958	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	60	2035	SH	DEFINED	11
FOOT LOCKER INC	COM	344849104	6	190	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	3453	117840	SH	DEFINED	3
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	131	2900	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	16	350	PRN	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1945	42900	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1294	28532	SH	DEFINED	12
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	23	500	SH	DEFINED	2
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	86	1900	SH	DEFINED	9
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	68	1500	SH	DEFINED	1
FORD MTR CO DEL	COM PAR \$0.01	345370860	65	5766	SH	DEFINED	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	7	600	SH	DEFINED	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	1569	138491	SH	DEFINED	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	2387	210709	SH	DEFINED	12
FORD MTR CO DEL	COM PAR \$0.01	345370860	300	26504	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	80	7078	SH	DEFINED	9
FORDING CDN COAL TR	TR UNIT	345425102	211	2300	SH	DEFINED	5
FORDING CDN COAL TR	TR UNIT	345425102	564	6135	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL A	345550107	268	4200	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	52	800	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	46	700	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL A	345550107	236	3700	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	364	5706	SH	DEFINED	12
FOREST LABS INC	COM	345838106	7468	202098	SH	DEFINED	17
FOREST LABS INC	COM	345838106	3677	99510	SH	DEFINED	3
FOREST LABS INC	COM	345838106	2823	76405	SH	DEFINED	12
FOREST LABS INC	COM	345838106	68	1840	SH	DEFINED	4
FOREST LABS INC	COM	345838106	6	160	SH	DEFINED	9
FOREST LABS INC	COM	345838106	18	475	SH	DEFINED	6
FOREST LABS INC	COM	345838106	62	1685	SH	DEFINED	11
FOREST OIL CORP	COM PAR \$0.01	346091705	5883	145250	SH	DEFINED	6
FOREST OIL CORP	COM PAR \$0.01	346091705	14927	368580	SH	DEFINED	3
FOREST OIL CORP	COM PAR \$0.01	346091705	24	600	SH	DEFINED	4
FOREST OIL CORP	COM PAR \$0.01	346091705	253	6240	SH	DEFINED	12
FORGENT NETWORKS INC	COM	34629U103	5	2300	SH	DEFINED	12
FORRESTER RESH INC	COM	346563109	14	1000	SH	DEFINED	12
FORT DEARBORN INCOME SECS IN	COM	347200107	6	400	SH	DEFINED	12
FORTUNE BRANDS INC	COM	349631101	512	6355	SH	DEFINED	5
FORTUNE BRANDS INC	COM	349631101	4546	56377	SH	DEFINED	12

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

FORTUNE BRANDS INC	COM	349631101	89	1100	SH	DEFINED	9
FORTUNE BRANDS INC	COM	349631101	355	4404	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	37553	466709	SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	24	300	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	24737	306800	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	249	3088	SH	DEFINED	11
FORWARD AIR CORP	COM	349853101	3187	74850	SH	DEFINED	3
FORWARD AIR CORP	COM	349853101	45	1050	SH	DEFINED	12
FOSSIL INC	COM	349882100	4549	175470	SH	DEFINED	3
FOSSIL INC	COM	349882100	65	2500	SH	DEFINED	2
FOSSIL INC	COM	349882100	21	810	SH	DEFINED	12
FOUNDATION COAL HLDGS INC	COM	35039W100	71	3000	SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	17	1700	SH	DEFINED	11
FOUNDRY NETWORKS INC	COM	35063R100	20691	2096665	SH	DEFINED	6
FOUNDRY NETWORKS INC	COM	35063R100	45	4575	SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	233	23500	SH	DEFINED	17
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	716	10187	SH	DEFINED	7
FOX ENTMT GROUP INC	CL A	35138T107	20	550	SH	DEFINED	11
FOX ENTMT GROUP INC	CL A	35138T107	96	2650	SH	DEFINED	12
FPIC INS GROUP INC	COM	302563101	12	375	SH	DEFINED	12
FPIC INS GROUP INC	COM	302563101	363	11300	SH	DEFINED	6
FPL GROUP INC	COM	302571104	293	7300	SH	DEFINED	2
FPL GROUP INC	COM	302571104	571	14220	SH	DEFINED	6
FPL GROUP INC	COM	302571104	2938	73183	SH	DEFINED	12
FPL GROUP INC	COM	302571104	3213	80032	SH	DEFINED	9
FPL GROUP INC	COM	302571104	14750	367374	SH	DEFINED	17
FPL GROUP INC	COM	302571104	236	5876	SH	DEFINED	11
FPL GROUP INC	COM	302571104	234	5820	SH	DEFINED	5
FRANCE TELECOM	SPONSORED ADR	35177Q105	36	1195	SH	DEFINED	11
FRANCE TELECOM	SPONSORED ADR	35177Q105	419	14025	SH	DEFINED	17
FRANKLIN BK CORP DEL	COM	352451108	14	800	SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	28	740	SH	DEFINED	11
FRANKLIN ELEC INC	COM	353514102	6476	171649	SH	DEFINED	12
FRANKLIN RES INC	COM	354613101	110	1600	SH	DEFINED	7
FRANKLIN RES INC	COM	354613101	164	2390	SH	DEFINED	12
FRANKLIN RES INC	COM	354613101	313	4558	SH	DEFINED	1
FRANKLIN RES INC	COM	354613101	3173	46217	SH	DEFINED	17
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	57	4106	SH	DEFINED	12
FRANKLIN UNVL TR	SH BEN INT	355145103	7	1200	SH	DEFINED	12
FREDS INC	CL A	356108100	10	597	SH	DEFINED	11
FREDS INC	CL A	356108100	1041	60617	SH	DEFINED	12
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	814	20552	SH	DEFINED	11
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	12368	314256	SH	DEFINED	17
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	90	2272	SH	DEFINED	9
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	8084	204087	SH	DEFINED	12
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	43131	1088900	SH	DEFINED	13
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	51	1300	SH	DEFINED	4
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	74	4286	SH	DEFINED	9
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	11190	648690	SH	DEFINED	3
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	151	8725	SH	DEFINED	17
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	39	2288	SH	DEFINED	2
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	5	262	SH	DEFINED	11
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	307	18100	SH	DEFINED	12
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	2	121	SH	DEFINED	6
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	301	17426	SH	DEFINED	12
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	3	198	SH	DEFINED	7
FREMONT GEN CORP	COM	357288109	3	136	SH	DEFINED	11
FREMONT GEN CORP	COM	357288109	23297	1059450	SH	DEFINED	6
FREMONT GEN CORP	COM	357288109	6	270	SH	DEFINED	12
FREMONT GEN CORP	COM	357288109	3397	154474	SH	DEFINED	3
FREQUENCY ELECTRS INC	COM	358010106	32	3000	SH	DEFINED	12
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	14755	540576	SH	DEFINED	6

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

FRESH BRANDS INC	COM	35803U108	639	87582	SH	DEFINED	6
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	27	900	SH	DEFINED	12
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	1046	34280	SH	DEFINED	3
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	17168	1081800	SH	DEFINED	8
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	4557	287160	SH	DEFINED	12
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	794	50000	SH	DEFINED	16
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	32	2000	SH	DEFINED	11
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	58719	3700000	SH	DEFINED	13
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	1	76	SH	DEFINED	6
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	257	16210	SH	DEFINED	3
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	48	3000	SH	DEFINED	2
FRIENDLY ICE CREAM CORP NEW	COM	358497105	857	105250	SH	DEFINED	6
FRISCHS RESTAURANTS INC	COM	358748101	41	1570	SH	DEFINED	12
FRISCHS RESTAURANTS INC	COM	358748101	1375	52900	SH	DEFINED	6
FRONTIER FINL CORP WASH	COM	35907K105	1883	49687	SH	DEFINED	6
FRONTIER FINL CORP WASH	COM	35907K105	826	21800	SH	DEFINED	3
FRONTIER OIL CORP	COM	35914P105	21758	600060	SH	DEFINED	3
FRONTLINE LTD	ORD	G3682E127	22	455	SH	DEFINED	12
FROZEN FOOD EXPRESS INDS INC	COM	359360104	1328	115271	SH	DEFINED	12
FROZEN FOOD EXPRESS INDS INC	COM	359360104	910	79020	SH	DEFINED	3
FTI CONSULTING INC	COM	302941109	2799	135600	SH	DEFINED	6
FTI CONSULTING INC	COM	302941109	1238	60000	SH	DEFINED	
FTI CONSULTING INC	COM	302941109	1436	69550	SH	DEFINED	12
FUELCELL ENERGY INC	COM	35952H106	151	15100	SH	DEFINED	12
FUJI PHOTO FILM LTD	ADR	359586302	27	735	SH	DEFINED	11
FUJI PHOTO FILM LTD	ADR	359586302	17785	491290	SH	DEFINED	6
FULLER H B CO	COM	359694106	4	132	SH	DEFINED	12
FULLER H B CO	COM	359694106	9381	323530	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	5	231	SH	DEFINED	17
FULTON FINL CORP PA	COM	360271100	23	1050	SH	DEFINED	11
FULTON FINL CORP PA	COM	360271100	1202	55184	SH	DEFINED	12
FURNITURE BRANDS INTL INC	COM	360921100	11	500	SH	DEFINED	11
FURNITURE BRANDS INTL INC	COM	360921100	345	15800	SH	DEFINED	12
FURNITURE BRANDS INTL INC	COM	360921100	34259	1570807	SH	DEFINED	6
G & K SVCS INC	CL A	361268105	12	300	SH	DEFINED	4
G & K SVCS INC	CL A	361268105	1234	30620	SH	DEFINED	3
G B & T BANCSHARES INC	COM	361462104	87	4000	SH	DEFINED	1
GABELLI CONV & INCOME SECS F	CONV SECS FD	36240B109	43	4634	SH	DEFINED	12
GABELLI DIVD & INCOME TR	COM	36242H104	3095	172798	SH	DEFINED	12
GABELLI EQUITY TR INC	COM	362397101	768	85322	SH	DEFINED	12
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	11	1081	SH	DEFINED	12
GABELLI GLOBL UTIL & INCOME	COM SH BEN INT	36242L105	19	1000	SH	DEFINED	12
GABELLI UTIL TR	COM	36240A101	241	25736	SH	DEFINED	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	538	16171	SH	DEFINED	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	35	1045	SH	DEFINED	9
GALLAGHER ARTHUR J & CO	COM	363576109	3	100	SH	DEFINED	2
GALLAGHER ARTHUR J & CO	COM	363576109	58	2000	SH	DEFINED	17
GALLAGHER ARTHUR J & CO	COM	363576109	4134	143540	SH	DEFINED	12
GALLAGHER ARTHUR J & CO	COM	363576109	14285	496000	SH	DEFINED	6
GALLAGHER ARTHUR J & CO	COM	363576109	19	650	SH	DEFINED	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	64	1120	SH	DEFINED	17
GALLAHER GROUP PLC	SPONSORED ADR	363595109	6	100	SH	DEFINED	9
GALLAHER GROUP PLC	SPONSORED ADR	363595109	23	400	SH	DEFINED	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	91	1590	SH	DEFINED	2
GALLAHER GROUP PLC	SPONSORED ADR	363595109	22938	402500	SH	DEFINED	6
GAMESTOP CORP	COM CL B	36466R200	5818	260897	SH	DEFINED	6
GAMESTOP CORP	COM CL B	36466R200	11	514	SH	DEFINED	11
GAMESTOP CORP	CL A	36466R101	16	700	SH	DEFINED	12
GAMESTOP CORP	COM CL B	36466R200	6	275	SH	DEFINED	12
GAMMON LAKE RES INC	COM	364915108	11	1825	SH	DEFINED	12
GANNETT INC	COM	364730101	1099	13898	SH	DEFINED	11
GANNETT INC	COM	364730101	40157	508523	SH	DEFINED	17

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

GANNETT INC	COM	364730101	5421	68556	SH	DEFINED	12
GANNETT INC	COM	364730101	1032	13050	SH	DEFINED	5
GANNETT INC	COM	364730101	32	400	SH	DEFINED	3
GANNETT INC	COM	364730101	10	125	SH	DEFINED	7
GANNETT INC	COM	364730101	8	100	SH	DEFINED	6
GANNETT INC	COM	364730101	13983	176819	SH	DEFINED	2
GAP INC DEL	COM	364760108	400	18337	SH	DEFINED	17
GAP INC DEL	COM	364760108	938	42932	SH	DEFINED	12
GAP INC DEL	COM	364760108	8	350	SH	DEFINED	6
GAP INC DEL	COM	364760108	5	250	SH	DEFINED	2
GAP INC DEL	COM	364760108	2	100	SH	DEFINED	11
GAP INC DEL	COM	364760108	3166	144980	SH	DEFINED	3
GARDNER DENVER INC	COM	365558105	1	36	SH	DEFINED	12
GARDNER DENVER INC	COM	365558105	1849	46800	SH	DEFINED	3
GARDNER DENVER INC	COM	365558105	28	720	SH	DEFINED	11
GARMIN LTD	ORD	G37260109	530	11450	SH	DEFINED	11
GARMIN LTD	ORD	G37260109	2882	62230	SH	DEFINED	12
GARTNER INC	CL B	366651206	4	468	SH	DEFINED	12
GARTNER INC	CL B	366651206	5	520	SH	DEFINED	17
GATEWAY FINL HLDGS INC	COM	368140109	180	10000	SH	DEFINED	1
GATEWAY INC	COM	367626108	111	27658	SH	DEFINED	12
GATEWAY INC	COM	367626108	75	18487	SH	DEFINED	9
GATEWAY INC	COM	367626108	3	800	SH	DEFINED	17
GATX CORP	COM	361448103	178	5375	SH	DEFINED	12
GATX CORP	COM	361448103	17	500	SH	DEFINED	11
GAYLORD ENTMT CO NEW	COM	367905106	3	68	SH	DEFINED	12
GEAC COMPUTER LTD	COM	368289104	321	36100	SH	DEFINED	7
GEAC COMPUTER LTD	COM	368289104	637	71100	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	8099	1861437	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	28710	6600000	SH	DEFINED	10
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	24	5575	SH	DEFINED	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	43500	10000000	SH	DEFINED	13
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	15279	3512343	SH	DEFINED	8
GEN-PROBE INC NEW	COM	36866T103	134	3000	SH	DEFINED	12
GENAERA CORP	COM	36867G100	1	400	SH	DEFINED	9
GENAISSANCE PHARMACEUTICALS	COM	36867W105	6	4650	SH	DEFINED	11
GENAISSANCE PHARMACEUTICALS	COM	36867W105	844	396267	SH	DEFINED	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	3140	2514027	SH	DEFINED	12
GENCORP INC	COM	368682100	15	725	SH	DEFINED	12
GENE LOGIC INC	COM	368689105	0	125	SH	DEFINED	12
GENELABS TECHNOLOGIES INC	COM	368706107	1	1000	SH	DEFINED	12
GENENCOR INTL INC	COM	368709101	1140	59270	SH	DEFINED	3
GENENCOR INTL INC	COM	368709101	107	5550	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	23	400	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	30557	539783	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	6424	115471	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	1867	32977	SH	DEFINED	12
GENENTECH INC	COM NEW	368710406	1087	19199	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	34	600	SH	DEFINED	9
GENENTECH INC	COM NEW	368710406	8	150	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	312	5510	SH	DEFINED	11
GENERAL AMERN INVS INC	COM	368802104	97	3133	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	11	100	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM	369550108	11561	108000	SH	DEFINED	10
GENERAL DYNAMICS CORP	COM	369550108	9252	86427	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	4303	40200	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	4211	39338	SH	DEFINED	17
GENERAL DYNAMICS CORP	COM	369550108	3007	28093	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	2458	22960	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	1283	11935	SH	DEFINED	9
GENERAL DYNAMICS CORP	COM	369550108	174	1625	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	272	2545	SH	DEFINED	2

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

GENERAL ELEC CO	COM	369604103	14079	390421	SH	DEFINED	7
GENERAL ELEC CO	COM	369604103	100390	2783969	SH	DEFINED	12
GENERAL ELEC CO	COM	369604103	68321	1894644	SH	DEFINED	3
GENERAL ELEC CO	COM	369604103	63887	1771682	SH	DEFINED	2
GENERAL ELEC CO	COM	369604103	47254	1310446	SH	DEFINED	6
GENERAL ELEC CO	COM	369604103	9526	264163	SH	DEFINED	11
GENERAL ELEC CO	COM	369604103	31746	880343	SH	DEFINED	1
GENERAL ELEC CO	COM	369604103	9272	257123	SH	DEFINED	9
GENERAL ELEC CO	COM	369604103	15089	418431	SH	DEFINED	5
GENERAL ELEC CO	COM	369604103	110892	3077722	SH	DEFINED	17
GENERAL ELEC CO	COM	369604103	12260	340000	SH	DEFINED	10
GENERAL ELEC CO	COM	369604103	4121	114281	SH	DEFINED	4
GENERAL ELEC CO	COM	369604103	1460	40000	SH	DEFINED	
GENERAL GROWTH PPTYS INC	COM	370021107	82	2410	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM	370021107	58	1706	SH	DEFINED	12
GENERAL GROWTH PPTYS INC	COM	370021107	33	975	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	23	660	SH	DEFINED	11
GENERAL GROWTH PPTYS INC	COM	370021107	12	350	SH	DEFINED	7
GENERAL GROWTH PPTYS INC	COM	370021107	276	8100	SH	DEFINED	9
GENERAL MARITIME CORP	SHS	Y2692M103	1744	36000	SH	DEFINED	3
GENERAL MARITIME CORP	SHS	Y2692M103	160	3300	SH	DEFINED	11
GENERAL MARITIME CORP	SHS	Y2692M103	448	9254	SH	DEFINED	12
GENERAL MLS INC	COM	370334104	10	200	SH	DEFINED	1
GENERAL MLS INC	COM	370334104	291	5926	SH	DEFINED	11
GENERAL MLS INC	COM	370334104	242	4925	SH	DEFINED	5
GENERAL MLS INC	COM	370334104	697	14183	SH	DEFINED	9
GENERAL MLS INC	COM	370334104	1602	32599	SH	DEFINED	17
GENERAL MLS INC	COM	370334104	4502	91602	SH	DEFINED	12
GENERAL MLS INC	COM	370334104	29271	595550	SH	DEFINED	6
GENERAL MLS INC	COM	370334104	49	1000	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	326	6640	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	18	600	SH	DEFINED	4
GENERAL MTRS CORP	DEB SR CONV B	370442733	6	300	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CV C 33	370442717	198	9500	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CV C 33	370442717	65	3135	SH	DEFINED	12
GENERAL MTRS CORP	DEB SR CV C 33	370442717	8	400	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	8808	300410	SH	DEFINED	6
GENERAL MTRS CORP	COM	370442105	5143	174989	SH	DEFINED	12
GENERAL MTRS CORP	COM	370442105	783	26631	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	118	4000	SH	DEFINED	11
GENERAL MTRS CORP	COM	370442105	58	1976	SH	DEFINED	17
GENERAL MTRS CORP	COM	370442105	47	1600	SH	DEFINED	7
GENERAL MTRS CORP	DEB SR CONV B	370442733	65363	3486000	PRN	DEFINED	14
GENERAL MTRS CORP	COM	370442105	3	100	SH	DEFINED	1
GENERAL MTRS CORP	DEB SR CONV B	370442733	65	3475	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CONV B	370442733	78	4200	SH	DEFINED	12
GENERAL MTRS CORP	COM	370442105	47	1602	SH	DEFINED	9
GENESCO INC	COM	371532102	20399	717760	SH	DEFINED	3
GENESCO INC	COM	371532102	11811	415600	SH	DEFINED	6
GENESE & WYO INC	CL A	371559105	3738	144250	SH	DEFINED	3
GENESE & WYO INC	CL A	371559105	10	400	SH	DEFINED	12
GENESIS HEALTHCARE CORP	COM	37184D101	28617	667220	SH	DEFINED	3
GENESIS MICROCHIP INC DEL	COM	37184C103	7	500	SH	DEFINED	2
GENESIS MICROCHIP INC DEL	COM	37184C103	32	2206	SH	DEFINED	12
GENLYTE GROUP INC	COM	372302109	9183	102068	SH	DEFINED	3
GENLYTE GROUP INC	COM	372302109	3	34	SH	DEFINED	12
GENLYTE GROUP INC	COM	372302109	31	345	SH	DEFINED	11
GENTA INC	COM NEW	37245M207	13	11590	SH	DEFINED	12
GENTEX CORP	COM	371901109	13	413	SH	DEFINED	11
GENTEX CORP	COM	371901109	456	14294	SH	DEFINED	12
GENTIVA HEALTH SERVICES INC	COM	37247A102	176	10875	SH	DEFINED	12
GENUINE PARTS CO	COM	372460105	3091	71065	SH	DEFINED	12

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

GENUINE PARTS CO	COM	372460105	1918	44105	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	1424	32750	SH	DEFINED	17
GENUINE PARTS CO	COM	372460105	193	4429	SH	DEFINED	11
GENUINE PARTS CO	COM	372460105	4	89	SH	DEFINED	9
GENUINE PARTS CO	COM	372460105	13	290	SH	DEFINED	6
GENWORTH FINL INC	COM CL A	37247D106	3808	138390	SH	DEFINED	12
GENZYME CORP	COM	372917104	11506	201010	SH	DEFINED	1
GENZYME CORP	COM	372917104	3160	55209	SH	DEFINED	12
GENZYME CORP	COM	372917104	526	9190	SH	DEFINED	5
GENZYME CORP	COM	372917104	132	2300	SH	DEFINED	11
GENZYME CORP	COM	372917104	101	1761	SH	DEFINED	4
GENZYME CORP	COM	372917104	27	472	SH	DEFINED	17
GENZYME CORP	COM	372917104	17	302	SH	DEFINED	2
GEO GROUP INC	COM	36159R103	977	34200	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	218	4750	SH	DEFINED	12
GEORGIA GULF CORP	COM PAR \$0.01	373200203	59815	1300885	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	25	535	SH	DEFINED	11
GEORGIA PAC CORP	COM	373298108	174	4892	SH	DEFINED	6
GEORGIA PAC CORP	COM	373298108	56	1565	SH	DEFINED	17
GEORGIA PAC CORP	COM	373298108	21	600	SH	DEFINED	9
GEORGIA PAC CORP	COM	373298108	691	19484	SH	DEFINED	12
GERBER SCIENTIFIC INC	COM	373730100	6	800	SH	DEFINED	11
GERDAU AMERISTEEL CORP	COM	37373P105	837	138398	SH	DEFINED	3
GERDAU AMERISTEEL CORP	COM	37373P105	263	43500	SH	DEFINED	5
GERON CORP	COM	374163103	11	1800	SH	DEFINED	12
GETTY IMAGES INC	COM	374276103	132	1850	SH	DEFINED	12
GETTY RLTY CORP NEW	COM	374297109	290	11338	SH	DEFINED	12
GEVITY HR INC	COM	374393106	101	5300	SH	DEFINED	12
GEVITY HR INC	COM	374393106	4942	258473	SH	DEFINED	3
GIANT INDS INC	COM	374508109	1	30	SH	DEFINED	12
GIBRALTAR INDS INC	COM	374689107	4992	227514	SH	DEFINED	6
GIBRALTAR INDS INC	COM	374689107	6	255	SH	DEFINED	12
GIBRALTAR INDS INC	COM	374689107	928	42300	SH	DEFINED	3
GIGAMEDIA LTD	ORD	Y2711Y104	16	10000	SH	DEFINED	12
GILDAN ACTIVEWEAR INC	COM	375916103	11	270	SH	DEFINED	12
GILDAN ACTIVEWEAR INC	COM	375916103	74	1750	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	10893	304270	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	548	15300	SH	DEFINED	5
GILEAD SCIENCES INC	COM	375558103	136	3800	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	38	1050	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	243	6782	SH	DEFINED	12
GILEAD SCIENCES INC	COM	375558103	10155	283672	SH	DEFINED	1
GILLETTE CO	COM	375766102	4844	95954	SH	DEFINED	3
GILLETTE CO	COM	375766102	6117	121183	SH	DEFINED	12
GILLETTE CO	COM	375766102	2369	46922	SH	DEFINED	9
GILLETTE CO	COM	375766102	1815	35950	SH	DEFINED	1
GILLETTE CO	COM	375766102	1264	25049	SH	DEFINED	11
GILLETTE CO	COM	375766102	569	11271	SH	DEFINED	2
GILLETTE CO	COM	375766102	33493	663482	SH	DEFINED	17
GILLETTE CO	COM	375766102	443	8775	SH	DEFINED	5
GIVEN IMAGING	ORD SHS	M52020100	30	1000	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	55	1815	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	6527	214008	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	364	11930	SH	DEFINED	2
GLADSTONE CAPITAL CORP	COM	376535100	19	900	SH	DEFINED	2
GLADSTONE CAPITAL CORP	COM	376535100	283	13350	SH	DEFINED	3
GLAMIS GOLD LTD	COM	376775102	56	3600	SH	DEFINED	12
GLAMIS GOLD LTD	COM	376775102	3888	250700	SH	DEFINED	7
GLATFELTER	COM	377316104	7419	502980	SH	DEFINED	3
GLATFELTER	COM	377316104	174	11780	SH	DEFINED	12
GLATFELTER	COM	377316104	29	1975	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	35545	773742	SH	DEFINED	6

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

GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	222	4843	SH	DEFINED	9
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	59	1275	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	3103	67967	SH	DEFINED	17
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	323	7026	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	25	541	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	292	6350	SH	DEFINED	5
GLEN BURNIE BANCORP	COM	377407101	12	580	SH	DEFINED	12
GLENAYRE TECHNOLOGIES INC	COM	377899109	6	3550	SH	DEFINED	12
GLENBOROUGH RLTY TR INC	COM	37803P105	22	1162	SH	DEFINED	12
GLIMCHER RLTY TR	SH BEN INT	379302102	40	1680	SH	DEFINED	12
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	91	5300	SH	DEFINED	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	14690	414280	SH	DEFINED	3
GLOBAL IMAGING SYSTEMS	COM	37934A100	3608	101750	SH	DEFINED	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	3	80	SH	DEFINED	17
GLOBAL INCOME FD INC	COM	37934Y108	6	1400	SH	DEFINED	12
GLOBAL INDS LTD	COM	379336100	7	700	SH	DEFINED	12
GLOBAL PMTS INC	COM	37940X102	9	132	SH	DEFINED	9
GLOBAL PMTS INC	COM	37940X102	15	233	SH	DEFINED	11
GLOBAL PMTS INC	COM	37940X102	39	600	SH	DEFINED	12
GLOBAL POWER EQUIPMENT INC	COM	37941P108	25330	2660532	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	3065	82506	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	810	21857	SH	DEFINED	12
GLOBALSANTAFE CORP	SHS	G3930E101	4	100	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	10	266	SH	DEFINED	11
GMH CMNTYS TR	COM	36188G102	59	5000	SH	DEFINED	12
GMH CMNTYS TR	COM	36188G102	49	4190	SH	DEFINED	3
GMH CMNTYS TR	COM	36188G102	35	3000	SH	DEFINED	2
GOAMERICA INC	COM PAR \$0.01	38020R304	0	12	SH	DEFINED	12
GOL LINHAS AEREAS INTLG S A	SP ADR REP PFD	38045R107	4035	160700	SH	DEFINED	3
GOLD BANC CORP INC	COM	379907108	702	50000	SH	DEFINED	1
GOLDCORP INC NEW	COM	380956409	6187	435400	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	11	750	SH	DEFINED	12
GOLDCORP INC NEW	COM	380956409	114	8000	SH	DEFINED	7
GOLDEN STAR RES LTD CDA	COM	38119T104	1	400	SH	DEFINED	12
GOLDEN WEST FINL CORP DEL	COM	381317106	3	50	SH	DEFINED	11
GOLDEN WEST FINL CORP DEL	COM	381317106	6	95	SH	DEFINED	6
GOLDEN WEST FINL CORP DEL	COM	381317106	13	210	SH	DEFINED	9
GOLDEN WEST FINL CORP DEL	COM	381317106	227	3760	SH	DEFINED	2
GOLDEN WEST FINL CORP DEL	COM	381317106	396	6550	SH	DEFINED	12
GOLDEN WEST FINL CORP DEL	COM	381317106	1616	26716	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	2989	27176	SH	DEFINED	12
GOLDMAN SACHS GROUP INC	COM	38141G104	8733	79400	SH	DEFINED	10
GOLDMAN SACHS GROUP INC	COM	38141G104	26702	242767	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	664	6040	SH	DEFINED	9
GOLDMAN SACHS GROUP INC	COM	38141G104	20758	188725	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	6148	55900	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM	38141G104	49653	451272	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	4253	38671	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	320	2906	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	230	2093	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	66	600	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	567	5155	SH	DEFINED	5
GOODRICH CORP	COM	382388106	289	7550	SH	DEFINED	5
GOODRICH CORP	COM	382388106	5376	140395	SH	DEFINED	11
GOODRICH CORP	COM	382388106	5385	140640	SH	DEFINED	12
GOODRICH PETE CORP	COM NEW	382410405	2405	113800	SH	DEFINED	3
GOODRICH PETE CORP	PFD CONV SER A	382410207	36	2900	SH	DEFINED	12
GOODYEAR TIRE & RUBR CO	COM	382550101	1795	134490	SH	DEFINED	12
GOODYEAR TIRE & RUBR CO	COM	382550101	56	4209	SH	DEFINED	9
GOOGLE INC	CL A	38259P508	190	1050	SH	DEFINED	11
GOOGLE INC	CL A	38259P508	1338	7415	SH	DEFINED	9
GOOGLE INC	CL A	38259P508	1862	10314	SH	DEFINED	12

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

GOOGLE INC	CL A	38259P508	284010	1573375	SH	DEFINED	8
GOOGLE INC	CL A	38259P508	914	5065	SH	DEFINED	5
GOOGLE INC	CL A	38259P508	586791	3250737	SH	DEFINED	10
GOOGLE INC	CL A	38259P508	23	125	SH	DEFINED	17
GORMAN RUPP CO	COM	383082104	82	3820	SH	DEFINED	12
GRACE W R & CO DEL NEW	COM	38388F108	274	32207	SH	DEFINED	12
GRACO INC	COM	384109104	1258	31179	SH	DEFINED	12
GRAFTECH INTL LTD	COM	384313102	30	5300	SH	DEFINED	12
GRAINGER W W INC	COM	384802104	300	4810	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	700	11240	SH	DEFINED	12
GRAINGER W W INC	COM	384802104	112	1800	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	87	1400	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	2346	37670	SH	DEFINED	17
GRAMERCY CAP CORP	COM	384871109	468	24000	SH	DEFINED	3
GRANITE CONSTR INC	COM	387328107	26	1000	SH	DEFINED	12
GRANITE CONSTR INC	COM	387328107	13	500	SH	DEFINED	11
GRANT PRIDECO INC	COM	38821G101	7347	304100	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	193	8000	SH	DEFINED	17
GRANT PRIDECO INC	COM	38821G101	35	1435	SH	DEFINED	4
GRANT PRIDECO INC	COM	38821G101	8	320	SH	DEFINED	12
GRANT PRIDECO INC	COM	38821G101	9	364	SH	DEFINED	2
GRAPHIC PACKAGING CORP DEL	COM	388688103	441	100000	SH	DEFINED	12
GREAT AMERN FINL RES INC	COM	389915109	10054	593500	SH	DEFINED	6
GREAT ATLANTIC & PAC TEA INC	COM	390064103	1	100	SH	DEFINED	9
GREAT LAKES CHEM CORP	COM	390568103	35	1075	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	135	4400	SH	DEFINED	17
GREAT PLAINS ENERGY INC	COM	391164100	616	20143	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	20	650	SH	DEFINED	2
GREAT PLAINS ENERGY INC	COM	391164100	25193	823850	SH	DEFINED	6
GREATER ATLANTIC FINANCIAL	COM	391601101	388	63579	SH	DEFINED	12
GREATER BAY BANCORP	COM	391648102	1078	44150	SH	DEFINED	1
GREATER BAY BANCORP	COM	391648102	5365	219800	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	110	4522	SH	DEFINED	12
GREATER BAY BANCORP	COM	391648102	52	2120	SH	DEFINED	11
GREATER CHINA FD INC	COM	39167B102	38	2415	SH	DEFINED	12
GREATER COMMUNITY BANCORP	COM	39167M108	317	19819	SH	DEFINED	6
GREEN MOUNTAIN PWR CORP	COM	393154109	249	8500	SH	DEFINED	6
GREENE CNTY BANCSHARES INC	COM NEW	394361208	1120	42903	SH	DEFINED	6
GREIF INC	CL A	397624107	23	336	SH	DEFINED	12
GREIF INC	CL A	397624107	70	1000	SH	DEFINED	9
GREIF INC	CL A	397624107	15735	225820	SH	DEFINED	3
GREY WOLF INC	COM	397888108	1773	269520	SH	DEFINED	3
GRIFFON CORP	COM	398433102	12	576	SH	DEFINED	11
GRIFFON CORP	COM	398433102	406	18984	SH	DEFINED	12
GRIFFON CORP	COM	398433102	605	28280	SH	DEFINED	3
GROUP 1 AUTOMOTIVE INC	COM	398905109	17997	684300	SH	DEFINED	6
GROUPE CGI INC	CL A SUB VTG	39945C109	14942	2364936	SH	DEFINED	7
GRUPO FINANCIARO GALICIA S A	SP ADR 10 SH B	399909100	3417	453800	SH	DEFINED	3
GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J206	30759	522750	SH	DEFINED	3
GSI COMMERCE INC	COM	36238G102	20	1500	SH	DEFINED	12
GSI COMMERCE INC	COM	36238G102	14	1000	SH	DEFINED	9
GSI LUMONICS INC	COM	36229U102	236	26160	SH	DEFINED	3
GTC BIOTHERAPEUTICS INC	COM	36238T104	1	1100	SH	DEFINED	12
GTECH HLDGS CORP	COM	400518106	1694	71990	SH	DEFINED	3
GUESS INC	COM	401617105	10300	751840	SH	DEFINED	3
GUIDANT CORP	COM	401698105	160	2159	SH	DEFINED	11
GUIDANT CORP	COM	401698105	9009	122803	SH	DEFINED	17
GUIDANT CORP	COM	401698105	286	3872	SH	DEFINED	2
GUIDANT CORP	COM	401698105	57	768	SH	DEFINED	9
GUIDANT CORP	COM	401698105	17	231	SH	DEFINED	1
GUIDANT CORP	COM	401698105	532	7195	SH	DEFINED	12
GUILFORD PHARMACEUTICALS INC	COM	401829106	1	411	SH	DEFINED	11

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

GUILFORD PHARMACEUTICALS INC	COM	401829106	13	5788	SH	DEFINED	12
GUITAR CTR MGMT INC	COM	402040109	1076	19625	SH	DEFINED	12
GUITAR CTR MGMT INC	COM	402040109	17112	312090	SH	DEFINED	3
GULF ISLAND FABRICATION INC	COM	402307102	115	4900	SH	DEFINED	6
GULF ISLAND FABRICATION INC	COM	402307102	235	10000	SH	DEFINED	12
GULFMARK OFFSHORE INC	COM	402629109	23	900	SH	DEFINED	12
GYMBOREE CORP	COM	403777105	3041	242500	SH	DEFINED	6
GYRODYNE CO AMER INC	COM	403820103	86	2000	SH	DEFINED	11
H & Q HEALTHCARE FD	SH BEN INT	404052102	139	8549	SH	DEFINED	12
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	2175	151262	SH	DEFINED	12
HAEMONETICS CORP	COM	405024100	16923	401390	SH	DEFINED	3
HAEMONETICS CORP	COM	405024100	42	1000	SH	DEFINED	12
HAGGAR CORP	COM	405173105	610	30215	SH	DEFINED	12
HAGGAR CORP	COM	405173105	5485	271646	SH	DEFINED	6
HAIN CELESTIAL GROUP INC	COM	405217100	2773	148750	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	26	1400	SH	DEFINED	12
HAIN CELESTIAL GROUP INC	COM	405217100	56	3000	SH	DEFINED	17
HAIN CELESTIAL GROUP INC	COM	405217100	86	4600	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	247	5710	SH	DEFINED	17
HALLIBURTON CO	COM	406216101	99	2300	SH	DEFINED	9
HALLIBURTON CO	COM	406216101	52	1200	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	1948	45035	SH	DEFINED	12
HALLIBURTON CO	COM	406216101	43	1000	SH	DEFINED	
HALLIBURTON CO	COM	406216101	426	9857	SH	DEFINED	2
HANCOCK FABRICS INC	COM	409900107	53	7186	SH	DEFINED	12
HANCOCK HLDG CO	COM	410120109	2	50	SH	DEFINED	3
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	20	1300	SH	DEFINED	12
HANCOCK JOHN INCOME SECS TR	COM	410123103	252	17145	SH	DEFINED	12
HANCOCK JOHN INVS TR	COM	410142103	230	11230	SH	DEFINED	12
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	35	2800	SH	DEFINED	12
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	239	18900	SH	DEFINED	12
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	67	7340	SH	DEFINED	12
HANCOCK JOHN PATRIOT PREM II	COM SH BEN INT	41013T105	3	250	SH	DEFINED	12
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	170	13380	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	553	24684	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41013X106	359	15893	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41021P103	253	11773	SH	DEFINED	12
HANCOCK JOHN TAX-ADV DIV INC	COM	41013V100	181	10658	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	8901	469450	SH	DEFINED	6
HANDLEMAN CO DEL	COM	410252100	11	577	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	3	146	SH	DEFINED	11
HANDLEMAN CO DEL	COM	410252100	493	26000	SH	DEFINED	3
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	1	100	SH	DEFINED	12
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	1022	171800	SH	DEFINED	6
HANMI FINL CORP	COM	410495105	13	800	SH	DEFINED	2
HANMI FINL CORP	COM	410495105	3835	231710	SH	DEFINED	3
HANOVER CAP MTG HLDGS INC	COM	410761100	5	500	SH	DEFINED	12
HANOVER COMPRESSOR CO	COM	410768105	358	29650	SH	DEFINED	12
HANSEN NAT CORP	COM	411310105	28	461	SH	DEFINED	12
HANSON PLC NEW	SPONSORED ADR	411349103	9	187	SH	DEFINED	2
HARBOR FLA BANCSHARES INC	COM	411901101	29	840	SH	DEFINED	12
HARBOR FLA BANCSHARES INC	COM	411901101	147	4300	SH	DEFINED	11
HARBOR FLA BANCSHARES INC	COM	411901101	6335	185791	SH	DEFINED	1
HARKEN ENERGY CORP	COM NEW	412552309	51	104937	SH	DEFINED	12
HARLAND JOHN H CO	COM	412693103	3958	115200	SH	DEFINED	3
HARLAND JOHN H CO	COM	412693103	23485	683500	SH	DEFINED	6
HARLAND JOHN H CO	COM	412693103	340	9900	SH	DEFINED	12
HARLEY DAVIDSON INC	COM	412822108	10279	179560	SH	DEFINED	17
HARLEY DAVIDSON INC	COM	412822108	9712	168148	SH	DEFINED	12
HARLEY DAVIDSON INC	COM	412822108	201	3486	SH	DEFINED	9
HARLEY DAVIDSON INC	COM	412822108	388	6721	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	530	9169	SH	DEFINED	2

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

HARLEY DAVIDSON INC	COM	412822108	3375	58425	SH	DEFINED	1
HARLEYSVILLE GROUP INC	COM	412824104	41	2085	SH	DEFINED	12
HARLEYSVILLE NATL CORP PA	COM	412850109	11	525	SH	DEFINED	12
HARMAN INTL INDS INC	COM	413086109	137	1544	SH	DEFINED	12
HARMONIC INC	COM	413160102	0	2	SH	DEFINED	12
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	8172	1050717	SH	DEFINED	6
HARRAHS ENTMT INC	COM	413619107	620	9600	SH	DEFINED	11
HARRAHS ENTMT INC	COM	413619107	4398	68096	SH	DEFINED	12
HARRAHS ENTMT INC	COM	413619107	24432	378319	SH	DEFINED	3
HARRAHS ENTMT INC	COM	413619107	26	400	SH	DEFINED	17
HARRAHS ENTMT INC	COM	413619107	1091	16900	SH	DEFINED	5
HARRINGTON WEST FINL GROUP I	COM	41383L104	967	58365	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	33	2775	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	18	548	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	566	17328	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	37428	1146348	SH	DEFINED	3
HARSCO CORP	COM	415864107	6857	115030	SH	DEFINED	6
HARTE-HANKS INC	COM	416196103	501	18175	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	300	10900	SH	DEFINED	12
HARTE-HANKS INC	COM	416196103	21	750	SH	DEFINED	17
HARTE-HANKS INC	COM	416196103	25	900	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	1304	19018	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	1	10	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	24	343	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	587	8559	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	699	10200	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	3517	51297	SH	DEFINED	12
HARTFORD FINL SVCS GROUP INC	COM	416515104	9701	141495	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	5323	77646	SH	DEFINED	6
HARTFORD INCOME SHS FD INC	COM	416537108	6	800	SH	DEFINED	12
HARTMARX CORP	COM	417119104	3721	390091	SH	DEFINED	3
HARVEST NATURAL RESOURCES IN	COM	41754V103	6	500	SH	DEFINED	12
HASBRO INC	COM	418056107	661	32345	SH	DEFINED	12
HASTINGS ENTMT INC	COM	418365102	1296	194351	SH	DEFINED	6
HAVERTY FURNITURE INC	COM	419596101	865	56700	SH	DEFINED	6
HAVERTY FURNITURE INC	COM	419596101	107	7010	SH	DEFINED	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	14	544	SH	DEFINED	11
HAWAIIAN ELEC INDUSTRIES	COM	419870100	14922	584730	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	120	4700	SH	DEFINED	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	71	2800	SH	DEFINED	17
HAWAIIAN ELEC INDUSTRIES	COM	419870100	102	4000	SH	DEFINED	2
HAWAIIAN HOLDINGS INC	COM	419879101	14	2200	SH	DEFINED	2
HAWK CORP	CL A	420089104	103	10100	SH	DEFINED	12
HAWKINS INC	COM	420261109	905	75994	SH	DEFINED	6
HCA INC	COM	404119109	21	400	SH	DEFINED	17
HCA INC	COM	404119109	3	60	SH	DEFINED	6
HCA INC	COM	404119109	173	3225	SH	DEFINED	9
HCA INC	COM	404119109	418	7810	SH	DEFINED	11
HCA INC	COM	404119109	782	14600	SH	DEFINED	5
HCA INC	COM	404119109	2920	54514	SH	DEFINED	12
HCA INC	COM	404119109	4821	90000	SH	DEFINED	7
HCA INC	COM	404119109	6368	118870	SH	DEFINED	3
HCC INS HLDGS INC	COM	404132102	4	100	SH	DEFINED	9
HCC INS HLDGS INC	COM	404132102	14	399	SH	DEFINED	11
HCC INS HLDGS INC	COM	404132102	97	2670	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	65	1800	SH	DEFINED	12
HCC INS HLDGS INC	COM	404132102	944	26100	SH	DEFINED	6
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	11	250	SH	DEFINED	11
HEADWATERS INC	COM	42210P102	79	2400	SH	DEFINED	12
HEADWATERS INC	COM	42210P102	11883	362070	SH	DEFINED	3
HEALTH CARE PPTY INVS INC	COM	421915109	5878	250458	SH	DEFINED	9
HEALTH CARE PPTY INVS INC	COM	421915109	1646	70153	SH	DEFINED	12

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

HEALTH CARE PPTY INVS INC	COM	421915109	216	9208	SH	DEFINED	17
HEALTH CARE PPTY INVS INC	COM	421915109	19	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	185	7888	SH	DEFINED	11
HEALTH CARE REIT INC	COM	42217K106	1705	53279	SH	DEFINED	9
HEALTH CARE REIT INC	COM	42217K106	712	22245	SH	DEFINED	12
HEALTH CARE REIT INC	COM	42217K106	40	1258	SH	DEFINED	11
HEALTH CARE REIT INC	COM	42217K106	5	150	SH	DEFINED	6
HEALTH MGMT ASSOC INC NEW	CL A	421933102	638	24382	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	4709	179877	SH	DEFINED	12
HEALTH MGMT ASSOC INC NEW	CL A	421933102	558	21300	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	106	4050	SH	DEFINED	2
HEALTH MGMT ASSOC INC NEW	CL A	421933102	26	1000	SH	DEFINED	17
HEALTH MGMT ASSOC INC NEW	CL A	421933102	1	50	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	199610	6102422	SH	DEFINED	8
HEALTH NET INC	COM	42222G108	511205	15628399	SH	DEFINED	10
HEALTH NET INC	COM	42222G108	170	5200	SH	DEFINED	11
HEALTH NET INC	COM	42222G108	20	600	SH	DEFINED	7
HEALTH NET INC	COM	42222G108	988	30217	SH	DEFINED	12
HEALTH NET INC	COM	42222G108	30855	943280	SH	DEFINED	6
HEALTHCARE RLTY TR	COM	421946104	2723	74736	SH	DEFINED	12
HEALTHCARE SVCS GRP INC	COM	421906108	12	503	SH	DEFINED	12
HEALTHEXTRAS INC	COM	422211102	48	2900	SH	DEFINED	12
HEALTHEXTRAS INC	COM	422211102	14	839	SH	DEFINED	11
HEARST-ARGYLE TELEVISION INC	COM	422317107	274	10745	SH	DEFINED	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	158	6190	SH	DEFINED	11
HEARST-ARGYLE TELEVISION INC	COM	422317107	87	3400	SH	DEFINED	6
HEARTLAND EXPRESS INC	COM	422347104	845	44150	SH	DEFINED	3
HEARTLAND EXPRESS INC	COM	422347104	345	18000	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM	422347104	10	510	SH	DEFINED	12
HECLA MNG CO	COM	422704106	236	43105	SH	DEFINED	12
HECTOR COMMUNICATIONS CORP	COM	422730101	654	30400	SH	DEFINED	6
HEIDRICK & STRUGGLES INTL IN	COM	422819102	5142	139855	SH	DEFINED	3
HEINZ H J CO	COM	423074103	7221	196009	SH	DEFINED	12
HEINZ H J CO	COM	423074103	6	150	SH	DEFINED	6
HEINZ H J CO	COM	423074103	1366	37090	SH	DEFINED	2
HEINZ H J CO	COM	423074103	7510	203851	SH	DEFINED	17
HEINZ H J CO	COM	423074103	280	7600	SH	DEFINED	1
HEINZ H J CO	COM	423074103	204	5537	SH	DEFINED	11
HEINZ H J CO	COM	423074103	29	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	2801	76020	SH	DEFINED	9
HELEN OF TROY CORP LTD	COM	G4388N106	3	115	SH	DEFINED	11
HELEN OF TROY CORP LTD	COM	G4388N106	24	888	SH	DEFINED	12
HELIX TECHNOLOGY CORP	COM	423319102	53	3400	SH	DEFINED	12
HELIX TECHNOLOGY CORP	COM	423319102	476	30800	SH	DEFINED	2
HELLENIC TELECOM ORGANIZATN	SPONSORED ADR	423325307	105	14150	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	325	8200	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	931	23465	SH	DEFINED	12
HELMERICH & PAYNE INC	COM	423452101	119	3000	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	45	1145	SH	DEFINED	11
HELMERICH & PAYNE INC	COM	423452101	6296	158640	SH	DEFINED	3
HENRY JACK & ASSOC INC	COM	426281101	374	20783	SH	DEFINED	12
HENRY JACK & ASSOC INC	COM	426281101	2489	138330	SH	DEFINED	3
HERBALIFE LTD	COM USD SHS	G4412G101	2280	149594	SH	DEFINED	3
HERCULES INC	COM	427056106	74	5132	SH	DEFINED	12
HERCULES INC	COM	427056106	42091	2904800	SH	DEFINED	6
HERCULES INC	COM	427056106	42	2880	SH	DEFINED	17
HERITAGE PPTY INVT TR INC	COM	42725M107	488	16434	SH	DEFINED	12
HERLEY INDS INC DEL	COM	427398102	3	199	SH	DEFINED	11
HERSHEY FOODS CORP	COM	427866108	11233	185797	SH	DEFINED	1
HERSHEY FOODS CORP	COM	427866108	2706	44756	SH	DEFINED	12
HERSHEY FOODS CORP	COM	427866108	828	13687	SH	DEFINED	2
HERSHEY FOODS CORP	COM	427866108	799	13216	SH	DEFINED	17

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

HERSHEY FOODS CORP	COM	427866108	157	2600	SH	DEFINED	11
HERSHEY FOODS CORP	COM	427866108	153	2530	SH	DEFINED	9
HERSHEY FOODS CORP	COM	427866108	24	400	SH	DEFINED	4
HEWITT ASSOCS INC	COM	42822Q100	11	400	SH	DEFINED	12
HEWLETT PACKARD CO	COM	428236103	506	23063	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	9693	441814	SH	DEFINED	17
HEWLETT PACKARD CO	COM	428236103	5485	250000	SH	DEFINED	10
HEWLETT PACKARD CO	COM	428236103	27687	1261954	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	680	31000	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	66003	3010263	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	1236	56356	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	1694	77208	SH	DEFINED	9
HEWLETT PACKARD CO	COM	428236103	1909	86997	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	3330	151800	SH	DEFINED	7
HEWLETT PACKARD CO	COM	428236103	3822	174204	SH	DEFINED	5
HEWLETT PACKARD CO	COM	428236103	17549	799870	SH	DEFINED	12
HEXCEL CORP NEW	COM	428291108	157	10100	SH	DEFINED	12
HEXCEL CORP NEW	COM	428291108	0	21	SH	DEFINED	3
HI SHEAR TECHNOLOGY CORP	COM	42839Y104	44	11500	SH	DEFINED	6
HIBBETT SPORTING GOODS INC	COM	428565105	121	4025	SH	DEFINED	3
HIBBETT SPORTING GOODS INC	COM	428565105	182	6075	SH	DEFINED	12
HIBERNIA CORP	CL A	428656102	468	14615	SH	DEFINED	12
HIBERNIA CORP	CL A	428656102	61	1900	SH	DEFINED	11
HIBERNIA CORP	CL A	428656102	55	1720	SH	DEFINED	6
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	38	6100	SH	DEFINED	12
HIGHLAND HOSPITALITY CORP	COM	430141101	67	6500	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	107	4000	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	800	29828	SH	DEFINED	12
HIGHWOODS PPTYS INC	COM	431284108	853	31819	SH	DEFINED	17
HILAND PARTNERS L P	UT LTD PARTNR	431291103	2246	67053	SH	DEFINED	12
HILB ROGAL & HOBBS CO	COM	431294107	156	4350	SH	DEFINED	12
HILB ROGAL & HOBBS CO	COM	431294107	5749	160600	SH	DEFINED	1
HILB ROGAL & HOBBS CO	COM	431294107	11037	308300	SH	DEFINED	6
HILB ROGAL & HOBBS CO	COM	431294107	16	442	SH	DEFINED	11
HILFIGER TOMMY CORP	ORD	G8915Z102	25477	2183121	SH	DEFINED	6
HILFIGER TOMMY CORP	ORD	G8915Z102	27	2350	SH	DEFINED	11
HILFIGER TOMMY CORP	ORD	G8915Z102	20	1691	SH	DEFINED	12
HILLENBRAND INDS INC	COM	431573104	222	4000	SH	DEFINED	17
HILLENBRAND INDS INC	COM	431573104	1	25	SH	DEFINED	11
HILLENBRAND INDS INC	COM	431573104	6	100	SH	DEFINED	6
HILLENBRAND INDS INC	COM	431573104	20	368	SH	DEFINED	1
HILLENBRAND INDS INC	COM	431573104	546	9843	SH	DEFINED	2
HILLENBRAND INDS INC	COM	431573104	2328	41967	SH	DEFINED	12
HILTON HOTELS CORP	COM	432848109	598	26762	SH	DEFINED	17
HILTON HOTELS CORP	COM	432848109	351	15697	SH	DEFINED	12
HILTON HOTELS CORP	COM	432848109	54	2400	SH	DEFINED	9
HILTON HOTELS CORP	COM	432848109	22	1000	SH	DEFINED	11
HINES HORTICULTURE INC	COM	433245107	1587	372067	SH	DEFINED	6
HITACHI LIMITED	ADR 10 COM	433578507	69	1115	SH	DEFINED	11
HMN FINL INC	COM	40424G108	955	30800	SH	DEFINED	6
HNI CORP	COM	404251100	94	2100	SH	DEFINED	11
HNI CORP	COM	404251100	1270	28245	SH	DEFINED	12
HOLLINGER INTL INC	CL A	435569108	2258	207200	SH	DEFINED	3
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	141	20000	SH	DEFINED	12
HOLLY CORP	COM PAR \$0.01	435758305	17593	472050	SH	DEFINED	3
HOLLY CORP	COM PAR \$0.01	435758305	1	32	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	19	512	SH	DEFINED	12
HOLLY ENERGY PARTNERS L P	COM UT LTD PTN	435763107	45	1190	SH	DEFINED	12
HOLOGIC INC	COM	436440101	1976	61980	SH	DEFINED	3
HOLOGIC INC	COM	436440101	4	125	SH	DEFINED	12
HOME DEPOT INC	COM	437076102	596246	15592200	SH	DEFINED	10
HOME DEPOT INC	COM	437076102	302440	7909000	SH	DEFINED	8

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

HOME DEPOT INC	COM	437076102	38769	1013835	SH	DEFINED	12
HOME DEPOT INC	COM	437076102	36932	967089	SH	DEFINED	17
HOME DEPOT INC	COM	437076102	21676	566843	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	19324	505332	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	11650	304674	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	2289	59850	SH	DEFINED	7
HOME DEPOT INC	COM	437076102	2226	58218	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	2124	55551	SH	DEFINED	9
HOME DEPOT INC	COM	437076102	1680	43931	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	53	1382	SH	DEFINED	4
HOME DEPOT INC	COM	437076102	486	12700	SH	DEFINED	5
HOME PROPERTIES INC	COM	437306103	9	225	SH	DEFINED	12
HONDA MOTOR LTD	AMERN SHS	438128308	38	1500	SH	DEFINED	2
HONDA MOTOR LTD	AMERN SHS	438128308	749	29900	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	8260	221983	SH	DEFINED	12
HONEYWELL INTL INC	COM	438516106	396	10655	SH	DEFINED	11
HONEYWELL INTL INC	COM	438516106	1982	53268	SH	DEFINED	17
HONEYWELL INTL INC	COM	438516106	6106	164100	SH	DEFINED	7
HONEYWELL INTL INC	COM	438516106	7964	214036	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	13101	352093	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	14716	395475	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	36688	985984	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	1991	53513	SH	DEFINED	9
HONEYWELL INTL INC	COM	438516106	7933	213188	SH	DEFINED	2
HOOKER FURNITURE CORP	COM	439038100	128	6800	SH	DEFINED	3
HOOPER HOLMES INC	COM	439104100	4	1000	SH	DEFINED	12
HORACE MANN EDUCATORS CORP N	COM	440327104	12	650	SH	DEFINED	12
HORIZON HEALTH CORP	COM	44041Y104	2221	52250	SH	DEFINED	6
HORIZON HEALTH CORP	COM	44041Y104	183	4300	SH	DEFINED	3
HORIZON HEALTH CORP	COM	44041Y104	28	668	SH	DEFINED	12
HORMEL FOODS CORP	COM	440452100	6149	197644	SH	DEFINED	3
HORMEL FOODS CORP	COM	440452100	990	31819	SH	DEFINED	12
HOSPIRA INC	COM	441060100	1699	52788	SH	DEFINED	17
HOSPIRA INC	COM	441060100	945	29290	SH	DEFINED	12
HOSPIRA INC	COM	441060100	58	1790	SH	DEFINED	2
HOSPIRA INC	COM	441060100	3	94	SH	DEFINED	1
HOSPIRA INC	COM	441060100	56	1744	SH	DEFINED	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	48	1200	SH	DEFINED	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1723	42666	SH	DEFINED	12
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	702	17385	SH	DEFINED	9
HOST MARRIOTT CORP NEW	COM	44107P104	468	28270	SH	DEFINED	3
HOST MARRIOTT CORP NEW	COM	44107P104	614	37093	SH	DEFINED	9
HOST MARRIOTT CORP NEW	COM	44107P104	593	35833	SH	DEFINED	12
HOT TOPIC INC	COM	441339108	11	493	SH	DEFINED	11
HOT TOPIC INC	COM	441339108	5	225	SH	DEFINED	1
HOUSTON EXPL CO	COM	442120101	58281	1021769	SH	DEFINED	6
HOUSTON EXPL CO	COM	442120101	32	570	SH	DEFINED	11
HOUSTON EXPL CO	COM	442120101	17	300	SH	DEFINED	12
HOVNANIAN ENTERPRISES INC	CL A	442487203	87	1712	SH	DEFINED	12
HOVNANIAN ENTERPRISES INC	CL A	442487203	20103	394180	SH	DEFINED	3
HRPT PPTYS TR	COM SH BEN INT	40426W101	26	2200	SH	DEFINED	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	2345	196891	SH	DEFINED	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	2239	187972	SH	DEFINED	3
HRPT PPTYS TR	COM SH BEN INT	40426W101	21	1775	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	22	1875	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	2588	33050	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	329	4186	SH	DEFINED	6
HSBC HLDGS PLC	SPON ADR NEW	404280406	189	2380	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	89	1127	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	70	879	SH	DEFINED	11
HUB GROUP INC	CL A	443320106	1101	17570	SH	DEFINED	3
HUB GROUP INC	CL A	443320106	38	600	SH	DEFINED	11

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

HUB GROUP INC	CL A	443320106	13	207	SH	DEFINED	12
HUBBELL INC	CL A	443510102	15	328	SH	DEFINED	12
HUBBELL INC	CL B	443510201	179	3500	SH	DEFINED	2
HUBBELL INC	CL B	443510201	290	5678	SH	DEFINED	12
HUBBELL INC	CL B	443510201	319	6246	SH	DEFINED	11
HUBBELL INC	CL B	443510201	352	6892	SH	DEFINED	17
HUBBELL INC	CL B	443510201	493	9650	SH	DEFINED	5
HUDSON UNITED BANCORP	COM	444165104	8	214	SH	DEFINED	11
HUDSON UNITED BANCORP	COM	444165104	39455	1119300	SH	DEFINED	6
HUDSON UNITED BANCORP	COM	444165104	790	22400	SH	DEFINED	3
HUDSON UNITED BANCORP	COM	444165104	88	2493	SH	DEFINED	12
HUDSON UNITED BANCORP	COM	444165104	441	12500	SH	DEFINED	17
HUGHES SUPPLY INC	COM	444482103	27	900	SH	DEFINED	9
HUGHES SUPPLY INC	COM	444482103	42	1400	SH	DEFINED	12
HUGHES SUPPLY INC	COM	444482103	21092	708977	SH	DEFINED	3
HUMAN GENOME SCIENCES INC	COM	444903108	32	3460	SH	DEFINED	6
HUMAN GENOME SCIENCES INC	COM	444903108	30	3205	SH	DEFINED	2
HUMAN GENOME SCIENCES INC	COM	444903108	338	36630	SH	DEFINED	12
HUMANA INC	COM	444859102	46342	1450900	SH	DEFINED	8
HUMANA INC	COM	444859102	11	350	SH	DEFINED	9
HUMANA INC	COM	444859102	19030	595800	SH	DEFINED	10
HUMANA INC	COM	444859102	1838	57536	SH	DEFINED	12
HUMANA INC	COM	444859102	6666	208391	SH	DEFINED	6
HUMANA INC	COM	444859102	35478	1110758	SH	DEFINED	3
HUMMINGBIRD INC	COM	44544R101	26	1085	SH	DEFINED	12
HUMPHREY HOSPITALITY TR	COM	445467103	15	4000	SH	DEFINED	9
HUNT J B TRANS SVCS INC	COM	445658107	44	1000	SH	DEFINED	11
HUNT J B TRANS SVCS INC	COM	445658107	6301	143960	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	326	7439	SH	DEFINED	12
HUNT J B TRANS SVCS INC	COM	445658107	1927	44020	SH	DEFINED	3
HUNTINGTON BANCSHARES INC	COM	446150104	48	1995	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	191	8002	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	1040	43535	SH	DEFINED	12
HUNTINGTON BANCSHARES INC	COM	446150104	5701	238555	SH	DEFINED	2
HUNTSMAN CORP	COM	447011107	464	19900	SH	DEFINED	12
HURCO COMPANIES INC	COM	447324104	252	18100	SH	DEFINED	3
HUTCHINSON TECHNOLOGY INC	COM	448407106	4	110	SH	DEFINED	11
HUTCHINSON TECHNOLOGY INC	COM	448407106	157	4513	SH	DEFINED	12
HUTCHINSON TECHNOLOGY INC	COM	448407106	15262	438810	SH	DEFINED	3
HYDRIL	COM	448774109	13	221	SH	DEFINED	12
HYDRIL	COM	448774109	14647	250760	SH	DEFINED	3
HYDROGENICS CORP	COM	448882100	2	500	SH	DEFINED	12
HYPERION 2005 INVT GRADE OPP	COM	448918102	0	0	SH	DEFINED	12
HYPERION SOLUTIONS CORP	COM	44914M104	9	200	SH	DEFINED	11
HYPERION SOLUTIONS CORP	COM	44914M104	21867	495730	SH	DEFINED	3
HYPERION SOLUTIONS CORP	COM	44914M104	25	570	SH	DEFINED	17
HYPERION STRATEGIC MTG INC F	COM	44915C105	33	2400	SH	DEFINED	12
HYPERION TOTAL RETURN & INCO	COM	449145101	70	6996	SH	DEFINED	12
HYTHIAM INC	COM	44919F104	775	90800	SH	DEFINED	12
IAC INTERACTIVECORP	COM	44919P102	2822	126700	SH	DEFINED	9
IAC INTERACTIVECORP	COM	44919P102	2026	90504	SH	DEFINED	6
IAC INTERACTIVECORP	*W EXP 02/04/200	44919P128	7	348	SH	DEFINED	12
IAC INTERACTIVECORP	COM	44919P102	606381	27228625	SH	DEFINED	8
IAC INTERACTIVECORP	COM	44919P102	189295	8500000	SH	DEFINED	13
IAC INTERACTIVECORP	COM	44919P102	21454	963349	SH	DEFINED	12
IAC INTERACTIVECORP	COM	44919P102	1376832	61824509	SH	DEFINED	10
IAC INTERACTIVECORP	COM	44919P102	500	22450	SH	DEFINED	11
IAC INTERACTIVECORP	COM	44919P102	362	16260	SH	DEFINED	17
IAC INTERACTIVECORP	COM	44919P102	67	3012	SH	DEFINED	2
IAC INTERACTIVECORP	COM	44919P102	27	1199	SH	DEFINED	1
IAC INTERACTIVECORP	COM	44919P102	5568	250000	SH	DEFINED	7
IAMGOLD CORP	COM	450913108	13033	2118200	SH	DEFINED	7

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

IBERIABANK CORP	COM	450828108	116	2070	SH	DEFINED	12
IBERIABANK CORP	COM	450828108	3041	54050	SH	DEFINED	6
IBIS TECHNOLOGY CORP	COM	450909106	2	700	SH	DEFINED	12
ICICI BK LTD	ADR	45104G104	4496	217000	SH	DEFINED	3
ICICI BK LTD	ADR	45104G104	10	500	SH	DEFINED	11
ICICI BK LTD	ADR	45104G104	225	11750	SH	DEFINED	17
ICOS CORP	COM	449295104	24	1075	SH	DEFINED	12
ICOS CORP	COM	449295104	2	100	SH	DEFINED	1
ICU MED INC	COM	44930G107	472	13290	SH	DEFINED	12
ID BIOMEDICAL CORP	COM	44936D108	45	2965	SH	DEFINED	12
IDACORP INC	COM	451107106	14395	507385	SH	DEFINED	6
IDACORP INC	COM	451107106	7400	260850	SH	DEFINED	3
IDACORP INC	COM	451107106	125	4401	SH	DEFINED	12
IDACORP INC	COM	451107106	8	267	SH	DEFINED	9
IDENTIX INC	COM	451906101	1	200	SH	DEFINED	2
IDENTIX INC	COM	451906101	1	211	SH	DEFINED	12
IDEX CORP	COM	45167R104	14047	348140	SH	DEFINED	3
IDEX CORP	COM	45167R104	82	2025	SH	DEFINED	9
IDEX CORP	COM	45167R104	12	300	SH	DEFINED	12
IDEXX LABS INC	COM	45168D104	2164	39950	SH	DEFINED	3
IDEXX LABS INC	COM	45168D104	7	130	SH	DEFINED	9
IDEXX LABS INC	COM	45168D104	12	226	SH	DEFINED	11
IDT CORP	COM	448947101	2	144	SH	DEFINED	12
IDT CORP	COM	448947101	2	151	SH	DEFINED	11
IGATE CORP	COM	45169U105	35	9400	SH	DEFINED	12
IHOP CORP	COM	449623107	95	2000	SH	DEFINED	9
IHOP CORP	COM	449623107	50	1050	SH	DEFINED	12
IKON OFFICE SOLUTIONS INC	COM	451713101	55	5526	SH	DEFINED	12
IKON OFFICE SOLUTIONS INC	COM	451713101	31057	3140220	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	13	150	SH	DEFINED	7
ILLINOIS TOOL WKS INC	COM	452308109	12292	137294	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	58	650	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	286	3200	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	774	8642	SH	DEFINED	11
ILLINOIS TOOL WKS INC	COM	452308109	2061	23026	SH	DEFINED	12
ILLINOIS TOOL WKS INC	COM	452308109	2475	27645	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	11389	127207	SH	DEFINED	17
ILLINOIS TOOL WKS INC	COM	452308109	11	125	SH	DEFINED	9
ILLUMINA INC	COM	452327109	13	1650	SH	DEFINED	12
ILX RESORTS INC	COM NEW	449661503	5	500	SH	DEFINED	12
IMAGE ENTMT INC	COM NEW	452439201	5	1000	SH	DEFINED	12
IMAGE ENTMT INC	COM NEW	452439201	862	157660	SH	DEFINED	3
IMAGISTICS INTERNATIONAL INC	COM	45247T104	57	1636	SH	DEFINED	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	17	SH	DEFINED	11
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	32	SH	DEFINED	9
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	32	SH	DEFINED	2
IMATION CORP	COM	45245A107	97	2805	SH	DEFINED	12
IMATION CORP	COM	45245A107	156	4500	SH	DEFINED	11
IMAX CORP	COM	45245E109	61	6550	SH	DEFINED	3
IMAX CORP	COM	45245E109	22	2430	SH	DEFINED	12
IMCLONE SYS INC	COM	45245W109	117	3383	SH	DEFINED	12
IMERGENT INC	COM	45247Q100	2694	274600	SH	DEFINED	3
IMMTECH INTL INC	COM	452519101	6	500	SH	DEFINED	12
IMMUCOR INC	COM	452526106	41	1343	SH	DEFINED	12
IMMUCOR INC	COM	452526106	4294	142220	SH	DEFINED	3
IMMUNE RESPONSE CORP DEL	COM NEW	45252T205	0	20	SH	DEFINED	12
IMMUNICON CORP DEL	COM	45260A107	318	54050	SH	DEFINED	12
IMMUNICON CORP DEL	COM	45260A107	5	850	SH	DEFINED	11
IMMUNOGEN INC	COM	45253H101	918	175561	SH	DEFINED	3
IMMUNOGEN INC	COM	45253H101	10	1875	SH	DEFINED	12
IMMUNOMEDICS INC	COM	452907108	11	4500	SH	DEFINED	12
IMPAC MTG HLDGS INC	COM	45254P102	296	15450	SH	DEFINED	12

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

IMPAX LABORATORIES INC	COM	45256B101	48	3000	SH	DEFINED	12
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	26018	1275400	SH	DEFINED	6
IMPERIAL OIL LTD	COM NEW	453038408	6488	85217	SH	DEFINED	17
IMPERIAL OIL LTD	COM NEW	453038408	212	2790	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	920	12087	SH	DEFINED	12
IMPERIAL OIL LTD	COM NEW	453038408	1049	13800	SH	DEFINED	7
IMPERIAL SUGAR CO NEW	COM NEW	453096208	1	107	SH	DEFINED	12
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	1220	23450	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	46	1870	SH	DEFINED	11
IMS HEALTH INC	COM	449934108	411	16862	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	1576	64626	SH	DEFINED	12
IMS HEALTH INC	COM	449934108	3223	132149	SH	DEFINED	17
INAMED CORP	COM	453235103	28	400	SH	DEFINED	12
INCO LTD	COM	453258402	878	22060	SH	DEFINED	5
INCO LTD	COM	453258402	818	22565	SH	DEFINED	17
INCO LTD	COM	453258402	422	10625	SH	DEFINED	7
INCO LTD	COM	453258402	210	5270	SH	DEFINED	12
INCO LTD	COM	453258402	6	150	SH	DEFINED	1
INDEPENDENCE CMNTY BK CORP	COM	453414104	2730	69989	SH	DEFINED	12
INDEPENDENCE CMNTY BK CORP	COM	453414104	17016	436305	SH	DEFINED	3
INDEPENDENCE CMNTY BK CORP	COM	453414104	292	7480	SH	DEFINED	11
INDEPENDENCE CMNTY BK CORP	COM	453414104	2	50	SH	DEFINED	6
INDEPENDENT BANK CORP MASS	COM	453836108	12	400	SH	DEFINED	11
INDEPENDENT BANK CORP MASS	COM	453836108	538	18538	SH	DEFINED	12
INDEPENDENT BANK CORP MICH	COM	453838104	1821	63300	SH	DEFINED	3
INDEVUS PHARMACEUTICALS INC	COM	454072109	26	9470	SH	DEFINED	12
INDIA FD INC	COM	454089103	166	6125	SH	DEFINED	12
INDUS INTL INC	COM	45578L100	61	25000	SH	DEFINED	12
INDYMAC BANCORP INC	COM	456607100	1079	31726	SH	DEFINED	12
INDYMAC BANCORP INC	COM	456607100	34843	1024774	SH	DEFINED	6
INERGY L P	UNIT LTD PTNR	456615103	0	10	SH	DEFINED	7
INERGY L P	UNIT LTD PTNR	456615103	10	300	SH	DEFINED	12
INFINITY PPTY & CAS CORP	COM	45665Q103	3284	105060	SH	DEFINED	3
INFINITY PPTY & CAS CORP	COM	45665Q103	30822	987233	SH	DEFINED	6
INFORMATICA CORP	COM	45666Q102	583	70461	SH	DEFINED	12
INFORMATICA CORP	COM	45666Q102	142	17200	SH	DEFINED	11
INFORTE CORP	COM	45677R107	5	1000	SH	DEFINED	12
INFOSPACE INC	COM NEW	45678T201	10	252	SH	DEFINED	12
INFOUSA INC NEW	COM	456818301	4353	411130	SH	DEFINED	6
INFOUSA INC NEW	COM	456818301	1981	188520	SH	DEFINED	3
ING CLARION GLB RE EST INCM	COM	44982G104	1347	96220	SH	DEFINED	12
ING CLARION REAL EST INCOME	COM SHS	449788108	66	4600	SH	DEFINED	12
ING GROUP N V	SPONSORED ADR	456837103	26833	898231	SH	DEFINED	6
ING GROUP N V	SPONSORED ADR	456837103	1224	41734	SH	DEFINED	17
ING GROUP N V	SPONSORED ADR	456837103	329	10893	SH	DEFINED	2
ING GROUP N V	SPONSORED ADR	456837103	31	1024	SH	DEFINED	9
ING GROUP N V	SPONSORED ADR	456837103	26	862	SH	DEFINED	11
ING PRIME RATE TR	SH BEN INT	44977W106	130	17767	SH	DEFINED	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2	24	SH	DEFINED	6
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	41	515	SH	DEFINED	17
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	327	4100	SH	DEFINED	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	412	5170	SH	DEFINED	5
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4393	55150	SH	DEFINED	12
INGLES MKTS INC	CL A	457030104	0	1	SH	DEFINED	12
INGLES MKTS INC	CL A	457030104	6	487	SH	DEFINED	17
INGRAM MICRO INC	CL A	457153104	110	6570	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	269	16131	SH	DEFINED	12
INGRAM MICRO INC	CL A	457153104	271	16250	SH	DEFINED	5
INGRAM MICRO INC	CL A	457153104	36594	2195196	SH	DEFINED	3
INKINE PHARMACEUTICALS INC	COM	457214104	243	78500	SH	DEFINED	12
INKINE PHARMACEUTICALS INC	COM	457214104	80	25870	SH	DEFINED	9
INKINE PHARMACEUTICALS INC	COM	457214104	0	60	SH	DEFINED	1

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

INLAND REAL ESTATE CORP	COM NEW	457461200	177	11750	SH	DEFINED	3
INNKEEPERS USA TR	COM	4576J0104	445	34493	SH	DEFINED	9
INNKEEPERS USA TR	COM	4576J0104	1378	106703	SH	DEFINED	12
INNKEEPERS USA TR	COM	4576J0104	26	2000	SH	DEFINED	2
INNKEEPERS USA TR	COM	4576J0104	5097	394800	SH	DEFINED	3
INNODATA ISOGEN INC	COM NEW	457642205	207	56588	SH	DEFINED	6
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	11	345	SH	DEFINED	12
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	10950	344880	SH	DEFINED	3
INPUT/OUTPUT INC	COM	457652105	6	900	SH	DEFINED	12
INSIGHT COMMUNICATIONS INC	CL A	45768V108	25	2100	SH	DEFINED	12
INSIGHT ENTERPRISES INC	COM	45765U103	1840	104780	SH	DEFINED	3
INSITUFORM TECHNOLOGIES INC	CL A	457667103	100	6915	SH	DEFINED	12
INSMED INC	COM NEW	457669208	2	2225	SH	DEFINED	12
INSPIRE PHARMACEUTICALS INC	COM	457733103	8	1000	SH	DEFINED	12
INSPIRE PHARMACEUTICALS INC	COM	457733103	2	201	SH	DEFINED	17
INSTINET GROUP INC	COM	457750107	1	100	SH	DEFINED	12
INSURED MUN INCOME FD	COM	45809F104	10	820	SH	DEFINED	12
INTEGRA BK CORP	COM	45814P105	232	10474	SH	DEFINED	12
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	11	320	SH	DEFINED	12
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	169	14020	SH	DEFINED	3
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	3	232	SH	DEFINED	11
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	16	1347	SH	DEFINED	12
INTEGRATED SILICON SOLUTION	COM	45812P107	1	200	SH	DEFINED	12
INTEL CORP	COM	458140100	41378	1781252	SH	DEFINED	3
INTEL CORP	COM	458140100	1488	64049	SH	DEFINED	11
INTEL CORP	COM	458140100	118	5075	SH	DEFINED	4
INTEL CORP	COM	458140100	30	1288	SH	DEFINED	6
INTEL CORP	COM	458140100	4915	211600	SH	DEFINED	7
INTEL CORP	COM	458140100	1654	71216	SH	DEFINED	5
INTEL CORP	COM	458140100	6969	300000	SH	DEFINED	10
INTEL CORP	COM	458140100	27179	1169992	SH	DEFINED	12
INTEL CORP	COM	458140100	30614	1317881	SH	DEFINED	1
INTEL CORP	COM	458140100	36669	1578536	SH	DEFINED	2
INTEL CORP	COM	458140100	75982	3272647	SH	DEFINED	17
INTEL CORP	COM	458140100	5630	261309	SH	DEFINED	9
INTER TEL INC	COM	458372109	29	1200	SH	DEFINED	2
INTER TEL INC	COM	458372109	2392	97640	SH	DEFINED	3
INTERACTIVE DATA CORP	COM	45840J107	5	264	SH	DEFINED	12
INTERACTIVE INTELLIGENCE INC	COM	45839M103	45	9000	SH	DEFINED	2
INTERDIGITAL COMMUNICATIONS	COM	45866A105	8	500	SH	DEFINED	9
INTERDIGITAL COMMUNICATIONS	COM	45866A105	391	25526	SH	DEFINED	12
INTERFACE INC	CL A	458665106	17	2500	SH	DEFINED	12
INTERGRAPH CORP	COM	458683109	217	7525	SH	DEFINED	12
INTERMUNE INC	COM	45884X103	9	800	SH	DEFINED	12
INTERNAP NETWORK SVCS CORP	COM	45885A102	27	45599	SH	DEFINED	12
INTERNATIONAL ALUM CORP	COM	458884103	179	5400	SH	DEFINED	12
INTERNATIONAL BANCSHARES COR	COM	459044103	8925	257440	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	99876	1094137	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	2328	25474	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	617	6748	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	4317	47240	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	4768	52176	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	6173	67553	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	21621	236603	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	2576	28195	SH	DEFINED	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	53274	582989	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	128883	1411011	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM	459200101	202197	2212705	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	408693	4472457	SH	DEFINED	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	45942	502753	SH	DEFINED	12
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	12	300	SH	DEFINED	2
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1	20	SH	DEFINED	6

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

INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	220	5580	SH	DEFINED	12
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	419	10600	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM	459902102	12264	460000	SH	DEFINED	8
INTERNATIONAL GAME TECHNOLOG	COM	459902102	17692	663600	SH	DEFINED	10
INTERNATIONAL GAME TECHNOLOG	COM	459902102	7298	273759	SH	DEFINED	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	5609	210400	SH	DEFINED	1
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3870	147173	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1294	48550	SH	DEFINED	9
INTERNATIONAL GAME TECHNOLOG	COM	459902102	814	30525	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	760	28500	SH	DEFINED	5
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	21643	632773	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	26100	573620	SH	DEFINED	3
INTERNATIONAL RECTIFIER CORP	COM	460254105	2	50	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	126	2775	SH	DEFINED	12
INTERNATIONAL RECTIFIER CORP	COM	460254105	21	470	SH	DEFINED	11
INTERNATIONAL SECS EXCH INC	CL A	46031W204	3	100	SH	DEFINED	12
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	44	2900	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	19	350	SH	DEFINED	11
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	127	2350	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	13154	242464	SH	DEFINED	3
INTERNATIONAL STL GROUP INC	COM	460377104	0	0	SH	DEFINED	12
INTERNET CAP GROUP INC	COM NEW	46059C205	1	90	SH	DEFINED	17
INTERNET CAP GROUP INC	COM NEW	46059C205	4	626	SH	DEFINED	12
INTERNET SEC SYS INC	COM	46060X107	14203	776144	SH	DEFINED	3
INTERNET SEC SYS INC	COM	46060X107	4	200	SH	DEFINED	12
INTERNET SEC SYS INC	COM	46060X107	4	200	SH	DEFINED	2
INTEROIL CORP	COM	460951106	2	60	SH	DEFINED	11
INTERPOOL INC	COM	46062R108	3	150	SH	DEFINED	1
INTERPUBLIC GROUP COS INC	COM	460690100	368	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	340	27728	SH	DEFINED	17
INTERPUBLIC GROUP COS INC	COM	460690100	2	195	SH	DEFINED	9
INTERPUBLIC GROUP COS INC	COM	460690100	11413	929400	SH	DEFINED	8
INTERPUBLIC GROUP COS INC	COM	460690100	478	38950	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	917	74680	SH	DEFINED	12
INTERPUBLIC GROUP COS INC	COM	460690100	742	60453	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	4	215	SH	DEFINED	12
INTERSIL CORP	CL A	46069S109	109	6270	SH	DEFINED	6
INTERSTATE HOTELS & RESRTS I	COM	46088S106	186	38508	SH	DEFINED	12
INTERTAPE POLYMER GROUP INC	COM	460919103	14	1850	SH	DEFINED	7
INTERTAPE POLYMER GROUP INC	COM	460919103	4	500	SH	DEFINED	11
INTERVOICE INC NEW	COM	461142101	33	2900	SH	DEFINED	3
INTEST CORP	COM	461147100	170	40773	SH	DEFINED	6
INTL PAPER CO	COM	460146103	287	7800	SH	DEFINED	5
INTL PAPER CO	COM	460146103	9822	266975	SH	DEFINED	2
INTL PAPER CO	COM	460146103	1622	44096	SH	DEFINED	12
INTL PAPER CO	COM	460146103	2759	75000	SH	DEFINED	7
INTL PAPER CO	COM	460146103	228	6200	SH	DEFINED	11
INTL PAPER CO	COM	460146103	180	4900	SH	DEFINED	6
INTL PAPER CO	COM	460146103	31	847	SH	DEFINED	17
INTL PAPER CO	COM	460146103	17	465	SH	DEFINED	9
INTRADO INC	COM	46117A100	219	17775	SH	DEFINED	12
INTRADO INC	COM	46117A100	20	1600	SH	DEFINED	11
INTRAWEST CORPORATION	COM NEW	460915200	891	46595	SH	DEFINED	3
INTRAWEST CORPORATION	COM NEW	460915200	4	200	SH	DEFINED	12
INTROGEN THERAPEUTICS INC	COM	46119F107	1	100	SH	DEFINED	12
INTUIT	COM	461202103	7	150	SH	DEFINED	1
INTUIT	COM	461202103	11	250	SH	DEFINED	2
INTUIT	COM	461202103	144	3300	SH	DEFINED	11
INTUIT	COM	461202103	1836	41941	SH	DEFINED	12
INTUIT	COM	461202103	181689	4151000	SH	DEFINED	8
INTUIT	COM	461202103	385447	8806200	SH	DEFINED	10
INTUIT	COM	461202103	182	4150	SH	DEFINED	17

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

INTUITIVE SURGICAL INC	COM NEW	46120E602	23	500	SH	DEFINED	2
INVACARE CORP	COM	461203101	357	8000	SH	DEFINED	2
INVACARE CORP	COM	461203101	5536	124050	SH	DEFINED	3
INVACARE CORP	COM	461203101	413	9253	SH	DEFINED	12
INVESTMENT GRADE MUN INCOME	COM	461368102	13	1000	SH	DEFINED	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	807	46125	SH	DEFINED	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	18850	1076062	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	21	1200	SH	DEFINED	17
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	14	781	SH	DEFINED	11
INVESTORS FINL SERVICES CORP	COM	461915100	16	322	SH	DEFINED	11
INVESTORS FINL SERVICES CORP	COM	461915100	52	1072	SH	DEFINED	12
INVESTORS TITLE CO	COM	461804106	4	100	SH	DEFINED	12
INVITROGEN CORP	COM	46185R100	24063	347734	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	323	4666	SH	DEFINED	12
IOMED INC	COM	462028101	141	66000	SH	DEFINED	6
IOMEGA CORP	COM NEW	462030305	4	900	SH	DEFINED	12
IOWA TELECOMM SERVICES INC	COM	462594201	144	7400	SH	DEFINED	
IOWA TELECOMM SERVICES INC	COM	462594201	1454	74565	SH	DEFINED	12
IPASS INC	COM	46261V108	10	1595	SH	DEFINED	12
IPSCO INC	COM	462622101	11075	217159	SH	DEFINED	3
IPSCO INC	COM	462622101	9838	192900	SH	DEFINED	6
IPSCO INC	COM	462622101	10	200	SH	DEFINED	12
IPSCO INC	COM	462622101	5	100	SH	DEFINED	7
IRON MTN INC PA	COM	462846106	385	13350	SH	DEFINED	11
IRSA INVERSIONES Y REP S A	GLOBL DEP RCPT	450047204	601	47871	SH	DEFINED	12
IRWIN FINL CORP	COM	464119106	19123	830700	SH	DEFINED	6
IRWIN FINL CORP	COM	464119106	35	1500	SH	DEFINED	2
IRWIN FINL CORP	COM	464119106	14	600	SH	DEFINED	17
ISCO INTL INC	COM	46426P103	0	600	SH	DEFINED	7
ISHARES INC	MSCI PAC J IDX	464286665	18	200	SH	DEFINED	12
ISHARES INC	MSCI HONG KONG	464286871	87	7517	SH	DEFINED	12
ISHARES INC	MSCI GERMANY	464286806	9	500	SH	DEFINED	12
ISHARES INC	MSCI S KOREA	464286772	143	4500	SH	DEFINED	12
ISHARES INC	MSCI MALAYSIA	464286830	7	1000	SH	DEFINED	12
ISHARES INC	MSCI EMU INDEX	464286608	549	7600	SH	DEFINED	7
ISHARES INC	MSCI TAIWAN	464286731	23	2000	SH	DEFINED	12
ISHARES INC	MSCI JAPAN	464286848	10037	956834	SH	DEFINED	5
ISHARES INC	MSCI JAPAN	464286848	1207	115092	SH	DEFINED	12
ISHARES INC	MSCI JAPAN	464286848	654	62300	SH	DEFINED	7
ISHARES INC	MSCI SINGAPORE	464286673	12	1600	SH	DEFINED	7
ISHARES INC	MSCI UTD KINGD	464286699	183	10100	SH	DEFINED	7
ISHARES INC	MSCI SWITZERLD	464286749	27	1600	SH	DEFINED	7
ISHARES INC	MSCI HONG KONG	464286871	14	1250	SH	DEFINED	7
ISHARES INC	MSCI AUSTRIA	464286202	90	3945	SH	DEFINED	12
ISHARES INC	MSCI AUSTRALIA	464286103	57	3350	SH	DEFINED	7
ISHARES INC	MSCI CDA INDEX	464286509	62	3500	SH	DEFINED	12
ISHARES INC	MSCI SWEDEN	464286756	23	1150	SH	DEFINED	7
ISHARES TR	GLDM SACHS TEC	464287549	57	1354	SH	DEFINED	12
ISHARES TR	RUSL 2000 VALU	464287630	221	1200	SH	DEFINED	17
ISHARES TR	RUSSELL 1000	464287622	44	700	SH	DEFINED	17
ISHARES TR	RUSSELL 1000	464287622	35	550	SH	DEFINED	6
ISHARES TR	RUSSELL 1000	464287622	17	260	SH	DEFINED	12
ISHARES TR	RUSSELL1000GRW	464287614	26	550	SH	DEFINED	12
ISHARES TR	S&P MIDCP GROW	464287606	27	200	SH	DEFINED	12
ISHARES TR	CONS SRVC IDX	464287580	80	1359	SH	DEFINED	12
ISHARES TR	COHEN&ST RLTY	464287564	546	4366	SH	DEFINED	12
ISHARES TR	GLDM SACHS TEC	464287549	316	7440	SH	DEFINED	17
ISHARES TR	RUSSELL 2000	464287655	829	6790	SH	DEFINED	17
ISHARES TR	GLDM SCHS NETW	464287531	4	150	SH	DEFINED	12
ISHARES TR	GLDM SCHS SEMI	464287523	126	2477	SH	DEFINED	12
ISHARES TR	GLMN SCHS SOFT	464287515	34	902	SH	DEFINED	12
ISHARES TR	S&P MIDCAP 400	464287507	749	5699	SH	DEFINED	12

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

ISHARES TR	RUSSELL MIDCAP	464287499	785	9967	SH	DEFINED	12
ISHARES TR	NASDAQ BIO INDX	464287556	303	4770	SH	DEFINED	12
ISHARES TR	DJ US REAL EST	464287739	200	1781	SH	DEFINED	12
ISHARES TR	CONS GOODS IDX	464287812	29	550	SH	DEFINED	11
ISHARES TR	S&P SMLCAP 600	464287804	1087	6843	SH	DEFINED	12
ISHARES TR	S&P SMLCAP 600	464287804	199	1250	SH	DEFINED	17
ISHARES TR	DJ US ENERGY	464287796	1719	22831	SH	DEFINED	12
ISHARES TR	DJ US FINL SEC	464287788	34	375	SH	DEFINED	12
ISHARES TR	DJ US FINL SVC	464287770	17	161	SH	DEFINED	12
ISHARES TR	RUSL 2000 VALU	464287630	792	4300	SH	DEFINED	12
ISHARES TR	DJ US INDUSTRL	464287754	14	259	SH	DEFINED	12
ISHARES TR	RUSL 2000 GROW	464287648	106	1700	SH	DEFINED	12
ISHARES TR	DJ US TECH SEC	464287721	325	7252	SH	DEFINED	12
ISHARES TR	DJ US TELECOMM	464287713	969	42329	SH	DEFINED	12
ISHARES TR	S&P MIDCP VALU	464287705	1191	9361	SH	DEFINED	12
ISHARES TR	DJ US UTILS	464287697	1001	14029	SH	DEFINED	12
ISHARES TR	RUSSELL 3000	464287689	264	3925	SH	DEFINED	12
ISHARES TR	RUSSELL 2000	464287655	1578	12920	SH	DEFINED	12
ISHARES TR	MSCI EAFE IDX	464287465	1183	7446	SH	DEFINED	7
ISHARES TR	DJ US HEALTHCR	464287762	92	1572	SH	DEFINED	12
ISHARES TR	US TIPS BD FD	464287176	160	1520	SH	DEFINED	12
ISHARES TR	DJ US BAS MATL	464287838	3777	73952	SH	DEFINED	12
ISHARES TR	DJ US TOTL MKT	464287846	28	500	SH	DEFINED	12
ISHARES TR	S&P EURO PLUS	464287861	38	500	SH	DEFINED	7
ISHARES TR	CONS GOODS IDX	464287812	249	4750	SH	DEFINED	12
ISHARES TR	S&P EURO PLUS	464287861	152	2020	SH	DEFINED	12
ISHARES TR	S&P SMLCP VALU	464287879	680	5765	SH	DEFINED	12
ISHARES TR	S&P SMLCP GROW	464287887	658	6250	SH	DEFINED	12
ISHARES TR	S&P 100 IDX FD	464287101	56	1000	SH	DEFINED	12
ISHARES TR	S&P 1500 INDEX	464287150	1	10	SH	DEFINED	12
ISHARES TR	RUSSELL MCP VL	464287473	74	660	SH	DEFINED	6
ISHARES TR	DJ SEL DIV INX	464287168	6483	108132	SH	DEFINED	12
ISHARES TR	RUSSELL MCP VL	464287473	17	150	SH	DEFINED	12
ISHARES TR	US TIPS BD FD	464287176	179	1700	SH	DEFINED	7
ISHARES TR	MSCI EAFE IDX	464287465	1016	6397	SH	DEFINED	12
ISHARES TR	S&P LTN AM 40	464287390	41	500	SH	DEFINED	12
ISHARES TR	GS NAT RES IDX	464287374	4897	33355	SH	DEFINED	5
ISHARES TR	GS NAT RES IDX	464287374	242	1650	SH	DEFINED	17
ISHARES TR	DJ SEL DIV INX	464287168	301	5015	SH	DEFINED	5
ISHARES TR	7-10 YR TRS BD	464287440	24	285	SH	DEFINED	12
ISHARES TR	S&P500/BAR VAL	464287408	29	470	SH	DEFINED	12
ISHARES TR	1-3 YR TRS BD	464287457	454	5620	SH	DEFINED	12
ISHARES TR	GS NAT RES IDX	464287374	83	566	SH	DEFINED	12
ISHARES TR	S&P GBL ENER	464287341	0	0	SH	DEFINED	12
ISHARES TR	GS CORP BD FD	464287242	354	3227	SH	DEFINED	12
ISHARES TR	MSCI EMERG MKT	464287234	303	1495	SH	DEFINED	12
ISHARES TR	S&P 500 INDEX	464287200	339	2875	SH	DEFINED	5
ISHARES TR	S&P 500 INDEX	464287200	33	276	SH	DEFINED	4
ISHARES TR	FTSE XNHUA IDX	464287184	82	1500	SH	DEFINED	12
ISIS PHARMACEUTICALS INC	COM	464330109	16	4215	SH	DEFINED	12
ISLE OF CAPRI CASINOS INC	COM	464592104	265	10000	SH	DEFINED	12
ISLE OF CAPRI CASINOS INC	COM	464592104	37	1400	SH	DEFINED	6
ISOLAGEN INC	COM	46488N103	455	72410	SH	DEFINED	12
ISOLAGEN INC	COM	46488N103	13	2060	SH	DEFINED	11
ISONICS CORP	COM	464895101	1	500	SH	DEFINED	12
ISTAR FINL INC	COM	45031U101	453	11009	SH	DEFINED	12
ITLA CAP CORP	COM	450565106	3207	64200	SH	DEFINED	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	13	262	SH	DEFINED	12
ITT EDUCATIONAL SERVICES INC	COM	45068B109	606	12500	SH	DEFINED	17
ITT EDUCATIONAL SERVICES INC	COM	45068B109	7368	151920	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	20861	429745	SH	DEFINED	6
ITT INDS INC IND	COM	450911102	2448	27128	SH	DEFINED	12

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

ITT INDS INC IND	COM	450911102	6317	70000	SH	DEFINED	7
ITT INDS INC IND	COM	450911102	190	2100	SH	DEFINED	2
ITT INDS INC IND	COM	450911102	67	739	SH	DEFINED	9
ITT INDS INC IND	COM	450911102	26673	296776	SH	DEFINED	17
IVANHOE ENERGY INC	COM	465790103	11	4000	SH	DEFINED	12
IVANHOE MINES LTD	COM	46579N103	19	2500	SH	DEFINED	12
IVAX CORP	COM	465823102	58	2951	SH	DEFINED	9
IVAX CORP	COM	465823102	139	7031	SH	DEFINED	11
IVAX CORP	COM	465823102	3413	172636	SH	DEFINED	12
IVAX CORP	COM	465823102	12226	618423	SH	DEFINED	2
IVILLAGE INC	COM	46588H105	7	1200	SH	DEFINED	12
IXYS CORP	COM	46600W106	14	1245	SH	DEFINED	12
IXYS CORP	COM	46600W106	987	86300	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	1500	32040	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	16034	345138	SH	DEFINED	6
J & J SNACK FOODS CORP	COM	466032109	38	810	SH	DEFINED	11
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	17	500	SH	DEFINED	12
JABIL CIRCUIT INC	COM	466313103	6	200	SH	DEFINED	9
JABIL CIRCUIT INC	COM	466313103	98	3426	SH	DEFINED	12
JABIL CIRCUIT INC	COM	466313103	2825	99050	SH	DEFINED	17
JACK IN THE BOX INC	COM	466367109	30	815	SH	DEFINED	11
JACK IN THE BOX INC	COM	466367109	30537	823100	SH	DEFINED	6
JACK IN THE BOX INC	COM	466367109	41119	1108330	SH	DEFINED	3
JACOBS ENGR GROUP INC DEL	COM	469814107	252	4852	SH	DEFINED	12
JACOBS ENGR GROUP INC DEL	COM	469814107	10	200	SH	DEFINED	2
JACOBS ENGR GROUP INC DEL	COM	469814107	25	478	SH	DEFINED	11
JACOBS ENGR GROUP INC DEL	COM	469814107	258	4975	SH	DEFINED	5
JACUZZI BRANDS INC	COM	469865109	1	128	SH	DEFINED	9
JAKKS PAC INC	COM	47012E106	6	300	SH	DEFINED	12
JAKKS PAC INC	COM	47012E106	4090	190516	SH	DEFINED	6
JAKKS PAC INC	COM	47012E106	6312	293970	SH	DEFINED	3
JAMESON INNS INC	COM	470457102	153	104200	SH	DEFINED	12
JANUS CAP GROUP INC	COM	47102X105	1410	101048	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	89	6400	SH	DEFINED	11
JANUS CAP GROUP INC	COM	47102X105	1195	85688	SH	DEFINED	12
JANUS CAP GROUP INC	COM	47102X105	413	29600	SH	DEFINED	4
JANUS CAP GROUP INC	COM	47102X105	684	49052	SH	DEFINED	9
JANUS CAP GROUP INC	COM	47102X105	114	8140	SH	DEFINED	6
JAPAN EQUITY FD INC	COM	471057109	455	74650	SH	DEFINED	12
JARDEN CORP	COM	471109108	7	150	SH	DEFINED	12
JARDEN CORP	COM	471109108	26638	580600	SH	DEFINED	13
JDA SOFTWARE GROUP INC	COM	46612K108	14	1000	SH	DEFINED	12
JDS UNIPHASE CORP	COM	46612J101	69	41174	SH	DEFINED	12
JDS UNIPHASE CORP	COM	46612J101	2	1300	SH	DEFINED	2
JDS UNIPHASE CORP	COM	46612J101	0	200	SH	DEFINED	9
JEFFERIES GROUP INC NEW	COM	472319102	102	2700	SH	DEFINED	12
JEFFERSON PILOT CORP	COM	475070108	1149	23423	SH	DEFINED	17
JEFFERSON PILOT CORP	COM	475070108	1215	24766	SH	DEFINED	9
JEFFERSON PILOT CORP	COM	475070108	4886	99605	SH	DEFINED	2
JEFFERSON PILOT CORP	COM	475070108	316	6450	SH	DEFINED	6
JEFFERSON PILOT CORP	COM	475070108	21	425	SH	DEFINED	11
JEFFERSON PILOT CORP	COM	475070108	7752	158038	SH	DEFINED	12
JETBLUE AWYS CORP	COM	477143101	124	6506	SH	DEFINED	12
JETBLUE AWYS CORP	COM	477143101	36176	1900000	SH	DEFINED	13
JETBLUE AWYS CORP	COM	477143101	6422	337300	SH	DEFINED	8
JETBLUE AWYS CORP	COM	477143101	3	150	SH	DEFINED	9
JLG INDS INC	COM	466210101	86	4000	SH	DEFINED	12
JLG INDS INC	COM	466210101	22	1000	SH	DEFINED	
JO-ANN STORES INC	COM	47758P307	3459	123150	SH	DEFINED	3
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	326	33634	SH	DEFINED	12
JOHNSON & JOHNSON	COM	478160104	4949	73686	SH	DEFINED	9
JOHNSON & JOHNSON	COM	478160104	86944	1295286	SH	DEFINED	17

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

JOHNSON & JOHNSON	COM	478160104	52404	780287	SH	DEFINED	12
JOHNSON & JOHNSON	COM	478160104	35444	527749	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	28247	420592	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	16879	251326	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	14616	217636	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	11131	165732	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	7925	118000	SH	DEFINED	10
JOHNSON & JOHNSON	COM	478160104	1144	17030	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	46	683	SH	DEFINED	6
JOHNSON & JOHNSON	COM	478160104	9725	144802	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	323	5790	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	210	3775	SH	DEFINED	9
JOHNSON CTLS INC	COM	478366107	70	1250	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	652	11688	SH	DEFINED	12
JOHNSON CTLS INC	COM	478366107	10322	185120	SH	DEFINED	17
JOHNSON CTLS INC	COM	478366107	1054	18900	SH	DEFINED	2
JONES APPAREL GROUP INC	COM	480074103	26717	797749	SH	DEFINED	3
JONES APPAREL GROUP INC	COM	480074103	459	13700	SH	DEFINED	5
JONES APPAREL GROUP INC	COM	480074103	193	5770	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	29	875	SH	DEFINED	12
JONES APPAREL GROUP INC	COM	480074103	50	1500	SH	DEFINED	17
JONES LANG LASALLE INC	COM	48020Q107	8597	184285	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	990	33800	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	81	2762	SH	DEFINED	12
JOS A BANK CLOTHIERS INC	COM	480838101	18	625	SH	DEFINED	11
JOURNAL COMMUNICATIONS INC	CL A	481130102	3613	218300	SH	DEFINED	6
JOURNAL REGISTER CO	COM	481138105	25	1500	SH	DEFINED	9
JOURNAL REGISTER CO	COM	481138105	194	11600	SH	DEFINED	11
JOURNAL REGISTER CO	COM	481138105	14481	867150	SH	DEFINED	6
JOURNAL REGISTER CO	COM	481138105	336	20131	SH	DEFINED	12
JOY GLOBAL INC	COM	481165108	446	12720	SH	DEFINED	12
JOY GLOBAL INC	COM	481165108	3914	111630	SH	DEFINED	3
JPMORGAN & CHASE & CO	COM	46625H100	31480	909813	SH	DEFINED	17
JPMORGAN & CHASE & CO	COM	46625H100	528635	15278479	SH	DEFINED	8
JPMORGAN & CHASE & CO	COM	46625H100	1017665	29412285	SH	DEFINED	10
JPMORGAN & CHASE & CO	COM	46625H100	171	4940	SH	DEFINED	4
JPMORGAN & CHASE & CO	COM	46625H100	28226	815769	SH	DEFINED	6
JPMORGAN & CHASE & CO	COM	46625H100	16614	480164	SH	DEFINED	3
JPMORGAN & CHASE & CO	COM	46625H100	3552	102671	SH	DEFINED	5
JPMORGAN & CHASE & CO	COM	46625H100	2800	80920	SH	DEFINED	9
JPMORGAN & CHASE & CO	COM	46625H100	2548	73622	SH	DEFINED	1
JPMORGAN & CHASE & CO	COM	46625H100	1260	36430	SH	DEFINED	11
JPMORGAN & CHASE & CO	COM	46625H100	249	7200	SH	DEFINED	7
JPMORGAN & CHASE & CO	COM	46625H100	10037	290096	SH	DEFINED	2
JPMORGAN & CHASE & CO	COM	46625H100	33873	978997	SH	DEFINED	12
JUNIPER NETWORKS INC	COM	48203R104	2	77	SH	DEFINED	9
JUNIPER NETWORKS INC	COM	48203R104	1919	86985	SH	DEFINED	12
JUNIPER NETWORKS INC	COM	48203R104	4	200	SH	DEFINED	17
JUNIPER NETWORKS INC	COM	48203R104	22	1000	SH	DEFINED	2
K V PHARMACEUTICAL CO	CL A	482740206	58	2505	SH	DEFINED	12
K V PHARMACEUTICAL CO	CL A	482740206	22	960	SH	DEFINED	11
K-SWISS INC	CL A	482686102	12	357	SH	DEFINED	12
K-SWISS INC	CL A	482686102	9034	273500	SH	DEFINED	6
K2 INC	COM	482732104	1528	111100	SH	DEFINED	6
KADANT INC	COM	48282T104	6	341	SH	DEFINED	12
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	303	5095	SH	DEFINED	12
KANSAS CITY LIFE INS CO	COM	484836101	78	1600	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW	485170302	8	400	SH	DEFINED	9
KANSAS CITY SOUTHERN	COM NEW	485170302	23819	1236726	SH	DEFINED	2
KANSAS CITY SOUTHERN	COM NEW	485170302	557	28900	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW	485170302	1565	81250	SH	DEFINED	12
KATY INDS INC	COM	486026107	2	500	SH	DEFINED	9

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

KAYDON CORP	COM	486587108	659	21000	SH	DEFINED	2
KAYDON CORP	COM	486587108	206	6560	SH	DEFINED	12
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	571	21794	SH	DEFINED	12
KB HOME	COM	48666K109	17681	150525	SH	DEFINED	3
KB HOME	COM	48666K109	458	3902	SH	DEFINED	12
KB HOME	COM	48666K109	47	400	SH	DEFINED	6
KB HOME	COM	48666K109	39	330	SH	DEFINED	9
KCS ENERGY INC	COM	482434206	15	1000	SH	DEFINED	12
KCS ENERGY INC	COM	482434206	54	3500	SH	DEFINED	17
KEANE INC	COM	486665102	55	4200	SH	DEFINED	6
KEANE INC	COM	486665102	13535	1038770	SH	DEFINED	3
KEANE INC	COM	486665102	49	3725	SH	DEFINED	12
KEITH COMPANIES INC	COM	487539108	2	105	SH	DEFINED	12
KEITH COMPANIES INC	COM	487539108	2195	126862	SH	DEFINED	6
KEITHLEY INSTRS INC	COM	487584104	1811	112300	SH	DEFINED	3
KEITHLEY INSTRS INC	COM	487584104	15	900	SH	DEFINED	12
KELLOGG CO	COM	487836108	95	2200	SH	DEFINED	7
KELLOGG CO	COM	487836108	258	5959	SH	DEFINED	11
KELLOGG CO	COM	487836108	389	9000	SH	DEFINED	9
KELLOGG CO	COM	487836108	1304	30147	SH	DEFINED	12
KELLOGG CO	COM	487836108	231	5334	SH	DEFINED	17
KELLWOOD CO	COM	488044108	23	800	SH	DEFINED	12
KELLWOOD CO	COM	488044108	975	33860	SH	DEFINED	3
KELLWOOD CO	COM	488044108	20435	709800	SH	DEFINED	6
KELLY SVCS INC	CL A	488152208	14	500	SH	DEFINED	12
KEMET CORP	COM	488360108	43	5550	SH	DEFINED	12
KENDLE INTERNATIONAL INC	COM	48880L107	18	1541	SH	DEFINED	2
KENDLE INTERNATIONAL INC	COM	48880L107	17	1500	SH	DEFINED	12
KENNAMETAL INC	COM	489170100	57546	1211754	SH	DEFINED	3
KENNAMETAL INC	COM	489170100	30	634	SH	DEFINED	12
KENSEY NASH CORP	COM	490057106	10	369	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	14	174	SH	DEFINED	9
KERR MCGEE CORP	COM	492386107	85	1082	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	164	2089	SH	DEFINED	17
KERR MCGEE CORP	COM	492386107	454	5790	SH	DEFINED	2
KERR MCGEE CORP	COM	492386107	9063	115705	SH	DEFINED	12
KERR MCGEE CORP	COM	492386107	42323	540322	SH	DEFINED	6
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	20	329	SH	DEFINED	12
KEY ENERGY SVCS INC	COM	492914106	35	3042	SH	DEFINED	12
KEY TECHNOLOGY INC	COM	493143101	489	49930	SH	DEFINED	6
KEYCORP NEW	COM	493267108	1498	46154	SH	DEFINED	12
KEYCORP NEW	COM	493267108	1116	34400	SH	DEFINED	9
KEYCORP NEW	COM	493267108	1071	33001	SH	DEFINED	2
KEYCORP NEW	COM	493267108	458	14100	SH	DEFINED	17
KEYCORP NEW	COM	493267108	403	12430	SH	DEFINED	5
KEYCORP NEW	COM	493267108	218	6723	SH	DEFINED	11
KEYCORP NEW	COM	493267108	38732	1193600	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	237	6080	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	316	8120	SH	DEFINED	9
KEYSPAN CORP	COM	49337W100	199	5110	SH	DEFINED	17
KEYSPAN CORP	COM	49337W100	146	3750	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	38	987	SH	DEFINED	11
KEYSPAN CORP	COM	49337W100	857	21980	SH	DEFINED	12
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	498	21500	SH	DEFINED	11
KFX INC	COM	48245L107	4836	360870	SH	DEFINED	12
KILROY RLTY CORP	COM	49427F108	20	500	SH	DEFINED	9
KIMBALL INTL INC	CL B	494274103	22	1500	SH	DEFINED	11
KIMBALL INTL INC	CL B	494274103	18	1225	SH	DEFINED	12
KIMBERLY CLARK CORP	COM	494368103	446	6778	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	12976	197419	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	11	170	SH	DEFINED	4
KIMBERLY CLARK CORP	COM	494368103	16	250	SH	DEFINED	6

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

KIMBERLY CLARK CORP	COM	494368103	46	700	SH	DEFINED	7
KIMBERLY CLARK CORP	COM	494368103	57	866	SH	DEFINED	1
KIMBERLY CLARK CORP	COM	494368103	245	3725	SH	DEFINED	9
KIMBERLY CLARK CORP	COM	494368103	820	12475	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	4058	61734	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	6256	95176	SH	DEFINED	17
KIMBERLY CLARK CORP	COM	494368103	7799	118652	SH	DEFINED	12
KIMBERLY CLARK CORP	COM	494368103	1643	25000	SH	DEFINED	10
KIMCO REALTY CORP	COM	49446R109	138	2560	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	364	6748	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	393	7298	SH	DEFINED	12
KIMCO REALTY CORP	COM	49446R109	18	331	SH	DEFINED	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	61	1365	SH	DEFINED	11
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	275	6100	SH	DEFINED	17
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1030	22884	SH	DEFINED	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1416	31476	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	5948	132183	SH	DEFINED	12
KINDER MORGAN INC KANS	COM	49455P101	2362	31200	SH	DEFINED	9
KINDER MORGAN INC KANS	COM	49455P101	14457	190980	SH	DEFINED	3
KINDER MORGAN INC KANS	COM	49455P101	2	30	SH	DEFINED	6
KINDER MORGAN INC KANS	COM	49455P101	31	407	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	1497	19774	SH	DEFINED	12
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	0	5	SH	DEFINED	12
KINDRED HEALTHCARE INC	COM	494580103	19564	557370	SH	DEFINED	3
KINDRED HEALTHCARE INC	COM	494580103	300	8552	SH	DEFINED	12
KING PHARMACEUTICALS INC	COM	495582108	9554	1149714	SH	DEFINED	4
KING PHARMACEUTICALS INC	COM	495582108	15967	1923771	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	1890	227450	SH	DEFINED	5
KING PHARMACEUTICALS INC	COM	495582108	190	22840	SH	DEFINED	12
KING PHARMACEUTICALS INC	COM	495582108	49	5900	SH	DEFINED	7
KING PHARMACEUTICALS INC	COM	495582108	47	5680	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	10	1225	SH	DEFINED	11
KINROSS GOLD CORP	COM NO PAR	496902404	243	40000	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	22450	3743578	SH	DEFINED	6
KINROSS GOLD CORP	COM NO PAR	496902404	51	8503	SH	DEFINED	12
KIRBY CORP	COM	497266106	1460	34740	SH	DEFINED	3
KIRIN BREWERY LTD	SPONSORED ADR	497350306	491	53560	SH	DEFINED	17
KIRKLANDS INC	COM	497498105	28	2500	SH	DEFINED	12
KIRKLANDS INC	COM	497498105	4026	364435	SH	DEFINED	6
KITE RLTG GROUP TR	COM	49803T102	1374	95450	SH	DEFINED	3
KITE RLTG GROUP TR	COM	49803T102	14	1000	SH	DEFINED	2
KLA-TENCOR CORP	COM	482480100	12269	266661	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	65	1408	SH	DEFINED	12
KMART HLDG CORPORATION	COM	498780105	80	600	SH	DEFINED	11
KNBT BANCORP INC	COM	482921103	15	1000	SH	DEFINED	12
KNBT BANCORP INC	COM	482921103	1906	124600	SH	DEFINED	4
KNBT BANCORP INC	COM	482921103	689	45030	SH	DEFINED	3
KNIGHT RIDDER INC	COM	499040103	2	30	SH	DEFINED	6
KNIGHT RIDDER INC	COM	499040103	47	700	SH	DEFINED	9
KNIGHT RIDDER INC	COM	499040103	696	10350	SH	DEFINED	11
KNIGHT RIDDER INC	COM	499040103	814	12100	SH	DEFINED	5
KNIGHT RIDDER INC	COM	499040103	954	14185	SH	DEFINED	17
KNIGHT RIDDER INC	COM	499040103	2135	31740	SH	DEFINED	12
KNIGHT TRADING GROUP INC	COM	499063105	18	1885	SH	DEFINED	12
KNIGHT TRADING GROUP INC	COM	499063105	1648	171000	SH	DEFINED	6
KNIGHT TRANSN INC	COM	499064103	21	857	SH	DEFINED	11
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	545	14000	SH	DEFINED	17
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	8	200	SH	DEFINED	12
KNOLL INC	COM NEW	498904200	81	4860	SH	DEFINED	11
KOHL'S CORP	COM	500255104	2271	43995	SH	DEFINED	17
KOHL'S CORP	COM	500255104	13	250	SH	DEFINED	2
KOHL'S CORP	COM	500255104	345	6690	SH	DEFINED	5

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

KOHL'S CORP	COM	500255104	357	6917	SH	DEFINED	12
KOHL'S CORP	COM	500255104	1815	35150	SH	DEFINED	9
KOMAG INC	COM NEW	500453204	7352	328950	SH	DEFINED	3
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	38	4570	SH	DEFINED	11
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	19730	2396094	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	506	18370	SH	DEFINED	3
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	924	34161	SH	DEFINED	17
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	72	2613	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	85634	3130200	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1734	63000	SH	DEFINED	10
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	25	913	SH	DEFINED	9
KOOKMIN BK NEW	SPONSORED ADR	50049M109	87829	1961695	SH	DEFINED	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	11509	259500	SH	DEFINED	3
KOPIN CORP	COM	500600101	2	507	SH	DEFINED	12
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	29	2185	SH	DEFINED	11
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	31	2300	SH	DEFINED	2
KOREA EQUITY FD INC	COM	50063B104	20	3000	SH	DEFINED	12
KOREA FD	COM	500634100	88	3350	SH	DEFINED	12
KORN FERRY INTL	COM NEW	500643200	26466	1390739	SH	DEFINED	3
KOS PHARMACEUTICALS INC	COM	500648100	379	9100	SH	DEFINED	3
KOS PHARMACEUTICALS INC	COM	500648100	29	700	SH	DEFINED	12
KOSS CORP	COM	500692108	222	10892	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	4	124	SH	DEFINED	1
KRAFT FOODS INC	CL A	50075N104	21	650	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	43	1300	SH	DEFINED	17
KRAFT FOODS INC	CL A	50075N104	71	2151	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	764	23104	SH	DEFINED	9
KRAFT FOODS INC	CL A	50075N104	2027	61330	SH	DEFINED	12
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	257	11000	SH	DEFINED	9
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	72	3090	SH	DEFINED	12
KRISPY KREME DOUGHNUTS INC	COM	501014104	15	2000	SH	DEFINED	7
KRISPY KREME DOUGHNUTS INC	COM	501014104	258	33778	SH	DEFINED	12
KRISPY KREME DOUGHNUTS INC	COM	501014104	1	100	SH	DEFINED	17
KROGER CO	COM	501044101	5	300	SH	DEFINED	7
KROGER CO	COM	501044101	29	1800	SH	DEFINED	9
KROGER CO	COM	501044101	91	5700	SH	DEFINED	11
KROGER CO	COM	501044101	361	22550	SH	DEFINED	5
KROGER CO	COM	501044101	539	33638	SH	DEFINED	12
KROGER CO	COM	501044101	2148	134005	SH	DEFINED	2
KROGER CO	COM	501044101	2383	148638	SH	DEFINED	17
KROGER CO	COM	501044101	16307	1019784	SH	DEFINED	6
KROGER CO	COM	501044101	90701	5658200	SH	DEFINED	8
KROGER CO	COM	501044101	217092	13542837	SH	DEFINED	10
KRONOS INC	COM	501052104	137	2675	SH	DEFINED	12
KRONOS INC	COM	501052104	19	371	SH	DEFINED	11
KT CORP	SPONSORED ADR	48268K101	14	680	SH	DEFINED	11
KT CORP	SPONSORED ADR	48268K101	7520	353025	SH	DEFINED	6
KUBOTA CORP	ADR	501173207	5	200	SH	DEFINED	2
KULICKE & SOFFA INDS INC	COM	501242101	2	300	SH	DEFINED	12
KULICKE & SOFFA INDS INC	COM	501242101	4181	664750	SH	DEFINED	3
KULICKE & SOFFA INDS INC	COM	501242101	5456	867436	SH	DEFINED	6
KVH INDS INC	COM	482738101	18	2015	SH	DEFINED	11
KVH INDS INC	COM	482738101	39	4300	SH	DEFINED	12
KYOCERA CORP	ADR	501556203	16	225	SH	DEFINED	11
KYOCERA CORP	ADR	501556203	36	500	SH	DEFINED	7
KYPHON INC	COM	501577100	43	1728	SH	DEFINED	11
KYPHON INC	COM	501577100	152	6050	SH	DEFINED	12
KYPHON INC	COM	501577100	353	14013	SH	DEFINED	17
KYPHON INC	COM	501577100	798	31700	SH	DEFINED	2
L S B BANCSHARES N C	COM	502158108	18	1067	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3062	43110	SH	DEFINED	3
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	4	50	SH	DEFINED	6

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

L-3 COMMUNICATIONS HLDGS INC	COM	502424104	261	3674	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	314	4425	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	5199	73210	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	14798	208361	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	53	750	SH	DEFINED	4
LA BARGE INC	COM	502470107	5	400	SH	DEFINED	12
LA BARGE INC	COM	502470107	559	42720	SH	DEFINED	3
LA QUINTA CORP	PAIRED CTF	50419U202	19	2191	SH	DEFINED	12
LA QUINTA CORP	PAIRED CTF	50419U202	34	3961	SH	DEFINED	9
LA QUINTA CORP	PAIRED CTF	50419U202	4143	487410	SH	DEFINED	6
LA Z BOY INC	COM	505336107	19845	1424600	SH	DEFINED	6
LABONE INC NEW	COM	50540L105	248	7200	SH	DEFINED	3
LABOR READY INC	COM NEW	505401208	17	900	SH	DEFINED	11
LABOR READY INC	COM NEW	505401208	19365	1038360	SH	DEFINED	3
LABOR READY INC	COM NEW	505401208	8703	466675	SH	DEFINED	1
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	4619	95840	SH	DEFINED	17
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	464	9628	SH	DEFINED	12
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	147	3055	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	125	2600	SH	DEFINED	2
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	11	227	SH	DEFINED	6
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	10	200	SH	DEFINED	9
LABRANCHE & CO INC	COM	505447102	55	5900	SH	DEFINED	12
LACLEDE GROUP INC	COM	505597104	58	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	35	1200	SH	DEFINED	17
LACLEDE GROUP INC	COM	505597104	21	728	SH	DEFINED	12
LACLEDE GROUP INC	COM	505597104	6	208	SH	DEFINED	9
LACLEDE GROUP INC	COM	505597104	937	32100	SH	DEFINED	6
LACROSSE FOOTWEAR INC	COM	505688101	2	200	SH	DEFINED	12
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	275	SH	DEFINED	12
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	206	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR NEW	505861401	766	31676	SH	DEFINED	6
LAFARGE NORTH AMERICA INC	COM	505862102	12	200	SH	DEFINED	7
LAFARGE NORTH AMERICA INC	COM	505862102	774	13249	SH	DEFINED	12
LAFARGE NORTH AMERICA INC	COM	505862102	26	445	SH	DEFINED	11
LAFARGE NORTH AMERICA INC	COM	505862102	181	3100	SH	DEFINED	9
LAFARGE NORTH AMERICA INC	COM	505862102	12765	218400	SH	DEFINED	6
LAIDLAW INTL INC	COM	50730R102	35366	1700267	SH	DEFINED	3
LAKELAND FINL CORP	COM	511656100	1572	40875	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	38	1300	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	581	20140	SH	DEFINED	3
LAM RESEARCH CORP	COM	512807108	725	25118	SH	DEFINED	12
LAMAR ADVERTISING CO	CL A	512815101	652	16175	SH	DEFINED	12
LAN AIRLINES S A	SPONSORED ADR	501723100	10660	301900	SH	DEFINED	3
LANCASTER COLONY CORP	COM	513847103	49	1150	SH	DEFINED	17
LANCASTER COLONY CORP	COM	513847103	59	1387	SH	DEFINED	12
LANCASTER COLONY CORP	COM	513847103	340	8000	SH	DEFINED	2
LANCE INC	COM	514606102	25	1525	SH	DEFINED	12
LANDAMERICA FINL GROUP INC	COM	514936103	18961	379000	SH	DEFINED	6
LANDAMERICA FINL GROUP INC	COM	514936103	1803	36036	SH	DEFINED	12
LANDAUER INC	COM	51476K103	442	9300	SH	DEFINED	9
LANDAUER INC	COM	51476K103	14	300	SH	DEFINED	12
LANDEC CORP	COM	514766104	1	200	SH	DEFINED	12
LANDRYS RESTAURANTS INC	COM	51508L103	4031	139400	SH	DEFINED	6
LANDRYS RESTAURANTS INC	COM	51508L103	14	470	SH	DEFINED	11
LANDSTAR SYS INC	COM	515098101	3901	119100	SH	DEFINED	3
LANDSTAR SYS INC	COM	515098101	1196	36514	SH	DEFINED	12
LANDSTAR SYS INC	COM	515098101	748	22836	SH	DEFINED	17
LANOPTICS LTD	ORD	M6706C103	908	116106	SH	DEFINED	12
LANTRONIX INC	COM	516548104	1	300	SH	DEFINED	12
LAS VEGAS SANDS CORP	COM	517834107	108	2400	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	58	2000	SH	DEFINED	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	29	1000	SH	DEFINED	9

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

LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	174	6005 SH	DEFINED	12
LASERSCOPE	COM	518081104	5	150 SH	DEFINED	12
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	26	1231 SH	DEFINED	12
LATIN AMERN DISCOVERY FD INC	COM	51828C106	24	1325 SH	DEFINED	12
LATTICE SEMICONDUCTOR CORP	COM	518415104	104	19400 SH	DEFINED	12
LAUDER ESTEE COS INC	CL A	518439104	18	407 SH	DEFINED	9
LAUDER ESTEE COS INC	CL A	518439104	9512	213274 SH	DEFINED	17
LAUDER ESTEE COS INC	CL A	518439104	7490	166520 SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	520	11565 SH	DEFINED	12
LAUDER ESTEE COS INC	CL A	518439104	20	450 SH	DEFINED	11
LAUDER ESTEE COS INC	CL A	518439104	18	400 SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	58	1300 SH	DEFINED	2
LAUREATE EDUCATION INC	COM	518613104	418	9778 SH	DEFINED	12
LAUREATE EDUCATION INC	COM	518613104	19	450 SH	DEFINED	11
LAUREL CAP GROUP INC	COM	518629100	152	6925 SH	DEFINED	12
LAYNE CHRISTENSEN CO	COM	521050104	117	6800 SH	DEFINED	3
LAZARE KAPLAN INTL INC	COM	521078105	274	24000 SH	DEFINED	12
LCA-VISION INC	COM PAR \$.001	501803308	2	57 SH	DEFINED	12
LEADIS TECHNOLOGY INC	COM	52171N103	1187	198573 SH	DEFINED	3
LEAPFROG ENTERPRISES INC	CL A	52186N106	38	3340 SH	DEFINED	12
LEAPFROG ENTERPRISES INC	CL A	52186N106	5	400 SH	DEFINED	11
LEAPFROG ENTERPRISES INC	CL A	52186N106	21683	1910386 SH	DEFINED	6
LEAR CORP	COM	521865105	378	8525 SH	DEFINED	5
LEAR CORP	COM	521865105	38	850 SH	DEFINED	12
LEAR CORP	COM	521865105	1298	29250 SH	DEFINED	6
LECG CORP	COM	523234102	59	3000 SH	DEFINED	12
LECROY CORP	COM	52324W109	2762	161223 SH	DEFINED	3
LEE ENTERPRISES INC	COM	523768109	460	10600 SH	DEFINED	5
LEE ENTERPRISES INC	COM	523768109	564	13000 SH	DEFINED	11
LEE ENTERPRISES INC	COM	523768109	1739	40080 SH	DEFINED	12
LEESPORT FINANCIAL CORP	COM	524477106	5	220 SH	DEFINED	12
LEGG MASON INC	COM	524901105	44	561 SH	DEFINED	7
LEGG MASON INC	COM	524901105	60	772 SH	DEFINED	9
LEGG MASON INC	COM	524901105	6927	88650 SH	DEFINED	2
LEGG MASON INC	COM	524901105	13778	176330 SH	DEFINED	11
LEGG MASON INC	COM	524901105	9398	120274 SH	DEFINED	1
LEGG MASON INC	COM	524901105	40990	524571 SH	DEFINED	12
LEGGETT & PLATT INC	COM	524660107	817	28300 SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	344	11925 SH	DEFINED	7
LEGGETT & PLATT INC	COM	524660107	303	10476 SH	DEFINED	12
LEGGETT & PLATT INC	COM	524660107	14	500 SH	DEFINED	11
LEGGETT & PLATT INC	COM	524660107	13717	474974 SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	7709	266946 SH	DEFINED	5
LEHMAN BR FIRST TR INCM OPP	COM	525178109	0	0 SH	DEFINED	12
LEHMAN BROS HLDGS INC	COM	524908100	25	261 SH	DEFINED	9
LEHMAN BROS HLDGS INC	COM	524908100	67	710 SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	162	1725 SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	293	3116 SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	401	4260 SH	DEFINED	17
LEHMAN BROS HLDGS INC	COM	524908100	899	9545 SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	2601	27620 SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	7739	82190 SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	732	7774 SH	DEFINED	12
LENNAR CORP	CL A	526057104	2875	50720 SH	DEFINED	3
LENNAR CORP	CL A	526057104	85020	1500000 SH	DEFINED	13
LENNAR CORP	CL B	526057302	50	940 SH	DEFINED	12
LENNAR CORP	CL A	526057104	338	5959 SH	DEFINED	12
LENNOX INTL INC	COM	526107107	8207	374401 SH	DEFINED	3
LENNOX INTL INC	COM	526107107	2	100 SH	DEFINED	12
LENNOX INTL INC	COM	526107107	44	2000 SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	1432	41678 SH	DEFINED	12
LEUCADIA NATL CORP	COM	527288104	177	5150 SH	DEFINED	2

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

LEUCADIA NATL CORP	COM	527288104	43	1245	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	21	600	SH	DEFINED	17
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	267	129440	SH	DEFINED	12
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	14662	7117600	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	72100	35000000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	8	4000	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	2	900	SH	DEFINED	7
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	67980	33000000	SH	DEFINED	10
LEVITT CORP	CL A	52742P108	14080	546201	SH	DEFINED	6
LEXAR MEDIA INC	COM	52886P104	10	2000	SH	DEFINED	12
LEXINGTON CORP PPTYS TR	COM	529043101	41	1859	SH	DEFINED	12
LEXINGTON CORP PPTYS TR	COM	529043101	31	1400	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	3	141	SH	DEFINED	9
LEXMARK INTL NEW	CL A	529771107	26	324	SH	DEFINED	6
LEXMARK INTL NEW	CL A	529771107	8	100	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	40	500	SH	DEFINED	17
LEXMARK INTL NEW	CL A	529771107	127	1582	SH	DEFINED	12
LEXMARK INTL NEW	CL A	529771107	646	8084	SH	DEFINED	11
LEXMARK INTL NEW	CL A	529771107	556	6950	SH	DEFINED	5
LEXMARK INTL NEW	CL A	529771107	594	7430	SH	DEFINED	3
LG PHILIP LCD CO LTD	SPONS ADR REP	50186V102	431	20000	SH	DEFINED	6
LIBBEY INC	COM	529898108	5064	241150	SH	DEFINED	6
LIBBEY INC	COM	529898108	15	710	SH	DEFINED	11
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	1362	153034	SH	DEFINED	12
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	127	21201	SH	DEFINED	12
LIBERTY CORP S C	COM	530370105	32	800	SH	DEFINED	9
LIBERTY CORP S C	COM	530370105	36	900	SH	DEFINED	12
LIBERTY MEDIA CORP NEW	COM SER A	530718105	254	24475	SH	DEFINED	5
LIBERTY MEDIA CORP NEW	COM SER A	530718105	24	2356	SH	DEFINED	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	223	21467	SH	DEFINED	2
LIBERTY MEDIA CORP NEW	COM SER A	530718105	68	6555	SH	DEFINED	4
LIBERTY MEDIA CORP NEW	COM SER A	530718105	194	18700	SH	DEFINED	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	553	53296	SH	DEFINED	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2147	207040	SH	DEFINED	9
LIBERTY MEDIA CORP NEW	COM SER A	530718105	3620	349103	SH	DEFINED	12
LIBERTY MEDIA CORP NEW	COM SER A	530718105	15555	1500000	SH	DEFINED	10
LIBERTY MEDIA CORP NEW	COM SER A	530718105	8832	851695	SH	DEFINED	17
LIBERTY MEDIA INTL INC	COM SER A	530719103	19	440	SH	DEFINED	11
LIBERTY MEDIA INTL INC	COM SER A	530719103	0	1	SH	DEFINED	2
LIBERTY MEDIA INTL INC	COM SER A	530719103	6	142	SH	DEFINED	1
LIBERTY MEDIA INTL INC	COM SER A	530719103	14	310	SH	DEFINED	4
LIBERTY MEDIA INTL INC	COM SER A	530719103	1794	41010	SH	DEFINED	17
LIBERTY MEDIA INTL INC	COM SER A	530719103	453	10346	SH	DEFINED	9
LIBERTY MEDIA INTL INC	COM SER A	530719103	395	9024	SH	DEFINED	12
LIBERTY MEDIA INTL INC	COM SER A	530719103	134	3070	SH	DEFINED	6
LIBERTY PPTY TR	SH BEN INT	531172104	732	18747	SH	DEFINED	9
LIBERTY PPTY TR	SH BEN INT	531172104	269	6885	SH	DEFINED	12
LIBERTY PPTY TR	SH BEN INT	531172104	47	1200	SH	DEFINED	11
LIFECCELL CORP	COM	531927101	689	77420	SH	DEFINED	3
LIFECCELL CORP	COM	531927101	13	1500	SH	DEFINED	12
LIFECORE BIOMEDICAL INC	COM	532187101	2265	127200	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	22	500	SH	DEFINED	9
LIFEPOINT HOSPITALS INC	COM	53219L109	37	850	SH	DEFINED	11
LIFEPOINT HOSPITALS INC	COM	53219L109	3	66	SH	DEFINED	2
LIGAND PHARMACEUTICALS INC	CL B	53220K207	1	200	SH	DEFINED	12
LIGHTBRIDGE INC	COM	532226107	2232	369884	SH	DEFINED	6
LIGHTPATH TECHNOLOGIES INC	CL A NEW	532257805	0	12	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	10	200	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	10847	208200	SH	DEFINED	17
LILLY ELI & CO	COM	532457108	7216	138495	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	5956	114327	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	3005	57683	SH	DEFINED	1

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

LILLY ELI & CO	COM	532457108	1996	38317	SH	DEFINED	9
LILLY ELI & CO	COM	532457108	1267	24313	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	1013	19435	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	16	300	SH	DEFINED	4
LILLY ELI & CO	COM	532457108	140	2692	SH	DEFINED	11
LIMITED BRANDS INC	COM	532716107	591	24333	SH	DEFINED	12
LIMITED BRANDS INC	COM	532716107	3	144	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	945	38900	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	19403	798480	SH	DEFINED	3
LIMITED BRANDS INC	COM	532716107	1348	55480	SH	DEFINED	17
LIN TV CORP	CL A	532774106	49	2900	SH	DEFINED	12
LINCARE HLDGS INC	COM	532791100	16	360	SH	DEFINED	6
LINCARE HLDGS INC	COM	532791100	224	5055	SH	DEFINED	12
LINCOLN ELEC HLDGS INC	COM	533900106	39	1300	SH	DEFINED	12
LINCOLN NATL CONV SECS FD IN	COM	534183108	7	500	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	345	7650	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	240	5325	SH	DEFINED	11
LINCOLN NATL CORP IND	COM	534187109	3112	68945	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	3210	71106	SH	DEFINED	17
LINCOLN NATL CORP IND	COM	534187109	4875	107990	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	4	94	SH	DEFINED	9
LINCOLN NATL INCOME FD	COM	534217104	24	2000	SH	DEFINED	12
LINEAR TECHNOLOGY CORP	COM	535678106	71	1863	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	34	900	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	19499	510790	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	12002	313290	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	1895	49476	SH	DEFINED	12
LINEAR TECHNOLOGY CORP	COM	535678106	352	9200	SH	DEFINED	5
LINENS N THINGS INC	COM	535679104	31	1250	SH	DEFINED	12
LINENS N THINGS INC	COM	535679104	9793	394400	SH	DEFINED	6
LIONS GATE ENTMNT CORP	COM NEW	535919203	33628	3043242	SH	DEFINED	3
LITHIA MTRS INC	CL A	536797103	5595	218450	SH	DEFINED	6
LITTELFUSE INC	COM	537008104	256	8925	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	27781	692220	SH	DEFINED	6
LIZ CLAIBORNE INC	COM	539320101	22	550	SH	DEFINED	17
LIZ CLAIBORNE INC	COM	539320101	676	16842	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	26895	670193	SH	DEFINED	3
LIZ CLAIBORNE INC	COM	539320101	5	117	SH	DEFINED	9
LL & E RTY TR	UNIT BEN INT	502003106	30	4000	SH	DEFINED	12
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	24116	666709	SH	DEFINED	6
LO-JACK CORP	COM	539451104	2	119	SH	DEFINED	12
LOCKHEED MARTIN CORP	COM	539830109	12212	200000	SH	DEFINED	10
LOCKHEED MARTIN CORP	COM	539830109	4	62	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	31	505	SH	DEFINED	9
LOCKHEED MARTIN CORP	COM	539830109	61	1000	SH	DEFINED	11
LOCKHEED MARTIN CORP	COM	539830109	170	2790	SH	DEFINED	17
LOCKHEED MARTIN CORP	COM	539830109	610	9991	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	6812	111555	SH	DEFINED	12
LOCKHEED MARTIN CORP	COM	539830109	7422	121560	SH	DEFINED	3
LODGIAN INC	COM PAR \$.01	54021P403	5	500	SH	DEFINED	12
LOEWS CORP	COM	540424108	22	295	SH	DEFINED	9
LOEWS CORP	CAROLNA GP STK	540424207	200	6030	SH	DEFINED	12
LOEWS CORP	COM	540424108	2709	36836	SH	DEFINED	12
LOEWS CORP	CAROLNA GP STK	540424207	45943	1388005	SH	DEFINED	3
LOEWS CORP	COM	540424108	28584	388763	SH	DEFINED	6
LOEWS CORP	CAROLNA GP STK	540424207	2	50	SH	DEFINED	17
LOEWS CORP	COM	540424108	1973	26825	SH	DEFINED	2
LOEWS CORP	COM	540424108	474	6450	SH	DEFINED	3
LONE STAR STEAKHOUSE SALOON	COM	542307103	6	215	SH	DEFINED	12
LONE STAR STEAKHOUSE SALOON	COM	542307103	17915	619043	SH	DEFINED	6
LONE STAR STEAKHOUSE SALOON	COM	542307103	153	5300	SH	DEFINED	3
LONE STAR TECHNOLOGIES INC	COM	542312103	38564	978041	SH	DEFINED	3

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

LONE STAR TECHNOLOGIES INC	COM	542312103	235	5963	SH	DEFINED	12
LONGS DRUG STORES CORP	COM	543162101	6	180	SH	DEFINED	12
LONGS DRUG STORES CORP	COM	543162101	842	24600	SH	DEFINED	3
LONGVIEW FIBRE CO	COM	543213102	13437	715294	SH	DEFINED	6
LOOKSMART LTD	COM	543442107	4	4350	SH	DEFINED	12
LOUDEYE CORP	COM	545754103	1	1000	SH	DEFINED	9
LOUDEYE CORP	COM	545754103	1	1000	SH	DEFINED	12
LOUISIANA PAC CORP	COM	546347105	161	6389	SH	DEFINED	12
LOUISIANA PAC CORP	COM	546347105	80	3170	SH	DEFINED	2
LOWES COS INC	COM	548661107	13861	242784	SH	DEFINED	12
LOWES COS INC	COM	548661107	17	296	SH	DEFINED	1
LOWES COS INC	COM	548661107	11084	194156	SH	DEFINED	2
LOWES COS INC	COM	548661107	1302	22810	SH	DEFINED	5
LOWES COS INC	COM	548661107	406	7105	SH	DEFINED	11
LOWES COS INC	COM	548661107	42	743	SH	DEFINED	9
LOWES COS INC	COM	548661107	3381	59214	SH	DEFINED	17
LOWES COS INC	COM	548661107	37	652	SH	DEFINED	6
LOWES COS INC	COM	548661107	17380	304430	SH	DEFINED	3
LSB INDS INC	COM	502160104	2	283	SH	DEFINED	17
LSI INDS INC	COM	50216C108	9	800	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	228	40745	SH	DEFINED	9
LSI LOGIC CORP	COM	502161102	84	15110	SH	DEFINED	6
LSI LOGIC CORP	COM	502161102	50	8940	SH	DEFINED	12
LTC PPTYS INC	COM	502175102	595	34320	SH	DEFINED	3
LTC PPTYS INC	COM	502175102	87	5006	SH	DEFINED	12
LTX CORP	COM	502392103	32	7220	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	81	2000	SH	DEFINED	11
LUBRIZOL CORP	COM	549271104	1115	27424	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	5140	126470	SH	DEFINED	3
LUBRIZOL CORP	COM	549271104	27935	687370	SH	DEFINED	6
LUBRIZOL CORP	COM	549271104	638	15700	SH	DEFINED	9
LUCENT TECHNOLOGIES INC	COM	549463107	3	1000	SH	DEFINED	9
LUCENT TECHNOLOGIES INC	COM	549463107	1640	596341	SH	DEFINED	12
LUCENT TECHNOLOGIES INC	COM	549463107	45	16384	SH	DEFINED	17
LUCENT TECHNOLOGIES INC	COM	549463107	42	15115	SH	DEFINED	5
LUCENT TECHNOLOGIES INC	COM	549463107	31	11194	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	21	7470	SH	DEFINED	11
LUCENT TECHNOLOGIES INC	COM	549463107	4	1400	SH	DEFINED	7
LUCENT TECHNOLOGIES INC	COM	549463107	1	250	SH	DEFINED	1
LUCENT TECHNOLOGIES INC	COM	549463107	6	2000	SH	DEFINED	4
LUFKIN INDS INC	COM	549764108	58	1200	SH	DEFINED	3
LUMINENT MTG CAP INC	COM	550278303	2000	182140	SH	DEFINED	3
LUMINENT MTG CAP INC	COM	550278303	33	3000	SH	DEFINED	2
LUMINENT MTG CAP INC	COM	550278303	11	1000	SH	DEFINED	12
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	139	6808	SH	DEFINED	2
LYON WILLIAM HOMES	COM	552074106	3	40	SH	DEFINED	12
LYONDELL CHEMICAL CO	COM	552078107	4141	148300	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	3	108	SH	DEFINED	9
LYONDELL CHEMICAL CO	COM	552078107	28036	1004151	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	37	1324	SH	DEFINED	12
LYONDELL CHEMICAL CO	COM	552078107	0	12	SH	DEFINED	1
M & T BK CORP	COM	55261F104	465	4559	SH	DEFINED	12
M & T BK CORP	COM	55261F104	572	5600	SH	DEFINED	7
M & T BK CORP	COM	55261F104	4444	43540	SH	DEFINED	5
M & T BK CORP	COM	55261F104	102	1000	SH	DEFINED	2
M & T BK CORP	COM	55261F104	15	150	SH	DEFINED	11
M & T BK CORP	COM	55261F104	15533	152192	SH	DEFINED	4
M & T BK CORP	COM	55261F104	5282	51750	SH	DEFINED	1
M & T BK CORP	COM	55261F104	167	1640	SH	DEFINED	17
M D C HLDGS INC	COM	552676108	1374	19732	SH	DEFINED	6
M D C HLDGS INC	COM	552676108	52	748	SH	DEFINED	12
M D C HLDGS INC	COM	552676108	37495	538337	SH	DEFINED	3

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

M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	18	800	SH	DEFINED	12
M/I HOMES INC	COM	55305B101	4	86	SH	DEFINED	11
M/I HOMES INC	COM	55305B101	4455	91050	SH	DEFINED	3
M/I HOMES INC	COM	55305B101	3	63	SH	DEFINED	12
MACDERMID INC	COM	554273102	23	700	SH	DEFINED	12
MACERICH CO	COM	554382101	24	451	SH	DEFINED	12
MACERICH CO	COM	554382101	12	225	SH	DEFINED	9
MACK CALI RLTY CORP	COM	554489104	42	1000	SH	DEFINED	1
MACK CALI RLTY CORP	COM	554489104	2123	50120	SH	DEFINED	2
MACK CALI RLTY CORP	COM	554489104	368	8700	SH	DEFINED	12
MACK CALI RLTY CORP	COM	554489104	50	1175	SH	DEFINED	9
MACK CALI RLTY CORP	COM	554489104	6	150	SH	DEFINED	11
MACQUARIE INFRASTRUCTURE CO	SH BEN INT	55607X108	1858	66350	SH	DEFINED	12
MACROMEDIA INC	COM	556100105	1	40	SH	DEFINED	12
MACROMEDIA INC	COM	556100105	37	1100	SH	DEFINED	9
MACROVISION CORP	COM	555904101	7	300	SH	DEFINED	12
MACROVISION CORP	COM	555904101	3505	153800	SH	DEFINED	3
MADDEN STEVEN LTD	COM	556269108	3774	226095	SH	DEFINED	6
MADISON CLAYMORE CVRD CALL F	COM	556582104	503	33514	SH	DEFINED	12
MAF BANCORP INC	COM	55261R108	9	225	SH	DEFINED	11
MAF BANCORP INC	COM	55261R108	4	100	SH	DEFINED	12
MAF BANCORP INC	COM	55261R108	96	2299	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	13304	320272	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	4530	109042	SH	DEFINED	5
MAF BANCORP INC	COM	55261R108	16399	394775	SH	DEFINED	6
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	1720	50500	SH	DEFINED	6
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	305	5000	SH	DEFINED	17
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	440	7200	SH	DEFINED	3
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	6742	110432	SH	DEFINED	12
MAGELLAN PETE CORP	COM	559091301	3	2000	SH	DEFINED	12
MAGNA ENTMT CORP	CL A	559211107	0	40	SH	DEFINED	7
MAGNA ENTMT CORP	CL A	559211107	9	1500	SH	DEFINED	12
MAGNA ENTMT CORP	CL A	559211107	10	1615	SH	DEFINED	9
MAGNA INTL INC	CL A	559222401	6645	99330	SH	DEFINED	3
MAGNA INTL INC	CL A	559222401	14198	212230	SH	DEFINED	7
MAGNA INTL INC	CL A	559222401	483	7225	SH	DEFINED	5
MAGNA INTL INC	CL A	559222401	19	290	SH	DEFINED	12
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	872	54100	SH	DEFINED	6
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	19	1180	SH	DEFINED	12
MAGUIRE PPTYS INC	COM	559775101	212	8880	SH	DEFINED	12
MAGUIRE PPTYS INC	COM	559775101	1170	49000	SH	DEFINED	3
MAGUIRE PPTYS INC	COM	559775101	7	300	SH	DEFINED	9
MAGUIRE PPTYS INC	COM	559775101	30	1265	SH	DEFINED	11
MAIN STR BKS INC NEW	COM	56034R102	16	586	SH	DEFINED	2
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	1421	64654	SH	DEFINED	6
MAIR HOLDINGS INC	COM	560635104	5698	643275	SH	DEFINED	6
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	8	1300	SH	DEFINED	12
MANAGED HIGH YIELD PLUS FD I	COM	561911108	288	55321	SH	DEFINED	12
MANAGED MUNS PORTFOLIO INC	COM	561662107	71	6633	SH	DEFINED	12
MANATRON INC	COM	562048108	46	5000	SH	DEFINED	12
MANDALAY RESORT GROUP	COM	562567107	568	8051	SH	DEFINED	12
MANDALAY RESORT GROUP	COM	562567107	98	1390	SH	DEFINED	3
MANDALAY RESORT GROUP	COM	562567107	7	100	SH	DEFINED	2
MANITOWOC INC	COM	563571108	28	700	SH	DEFINED	2
MANNATECH INC	COM	563771104	7	350	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	445	12250	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	49	1350	SH	DEFINED	2
MANPOWER INC	COM	56418H100	202	4650	SH	DEFINED	5
MANPOWER INC	COM	56418H100	69676	1601000	SH	DEFINED	10
MANPOWER INC	COM	56418H100	19585	450031	SH	DEFINED	3
MANPOWER INC	COM	56418H100	216	4956	SH	DEFINED	12
MANPOWER INC	COM	56418H100	29	672	SH	DEFINED	2

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

MANPOWER INC	COM	56418H100	65	1500	SH	DEFINED	17
MANPOWER INC	COM	56418H100	5812	133550	SH	DEFINED	8
MANTECH INTL CORP	CL A	564563104	46	2000	SH	DEFINED	12
MANTECH INTL CORP	CL A	564563104	1624	70400	SH	DEFINED	3
MANUGISTICS GROUP INC	COM	565011103	2	1400	SH	DEFINED	12
MANULIFE FINL CORP	COM	56501R106	10	208	SH	DEFINED	9
MANULIFE FINL CORP	COM	56501R106	31	642	SH	DEFINED	17
MANULIFE FINL CORP	COM	56501R106	45	934	SH	DEFINED	2
MANULIFE FINL CORP	COM	56501R106	633	13216	SH	DEFINED	12
MANULIFE FINL CORP	COM	56501R106	56704	1188870	SH	DEFINED	7
MAPICS INC	COM	564910107	765	60083	SH	DEFINED	3
MAPINFO CORP	COM	565105103	592	49200	SH	DEFINED	3
MAPINFO CORP	COM	565105103	84	6975	SH	DEFINED	12
MARATHON OIL CORP	COM	565849106	18	381	SH	DEFINED	17
MARATHON OIL CORP	COM	565849106	52	1108	SH	DEFINED	9
MARATHON OIL CORP	COM	565849106	75	1600	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	193	4120	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	4815	102628	SH	DEFINED	12
MARATHON OIL CORP	COM	565849106	47	1000	SH	DEFINED	11
MARCUS CORP	COM	566330106	39	1900	SH	DEFINED	11
MARCUS CORP	COM	566330106	47	2308	SH	DEFINED	12
MARINE PRODS CORP	COM	568427108	4	243	SH	DEFINED	17
MARINE PRODS CORP	COM	568427108	15	900	SH	DEFINED	12
MARKEL CORP	COM	570535104	321	930	SH	DEFINED	12
MARKEL CORP	COM	570535104	302	875	SH	DEFINED	11
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	989	20874	SH	DEFINED	12
MARLIN BUSINESS SVCS CORP	COM	571157106	120	5900	SH	DEFINED	6
MARLTON TECHNOLOGIES INC	COM	571263102	0	250	SH	DEFINED	12
MARRIOTT INTL INC NEW	CL A	571903202	632	9451	SH	DEFINED	17
MARRIOTT INTL INC NEW	CL A	571903202	2987	44672	SH	DEFINED	12
MARSH & MCLENNAN COS INC	COM	571748102	7207	237562	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	45	1480	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	1664	54717	SH	DEFINED	9
MARSH & MCLENNAN COS INC	COM	571748102	79	2600	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	1466	48204	SH	DEFINED	12
MARSHALL & ILSLEY CORP	COM	571834100	5	114	SH	DEFINED	9
MARSHALL & ILSLEY CORP	COM	571834100	12	295	SH	DEFINED	11
MARSHALL & ILSLEY CORP	COM	571834100	91	2170	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	134	3200	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	262	6284	SH	DEFINED	12
MARSHALL & ILSLEY CORP	COM	571834100	665	15940	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	3021	72370	SH	DEFINED	17
MARSHALL EDWARDS INC	COM	572322303	15	1747	SH	DEFINED	12
MARTEK BIOSCIENCES CORP	COM	572901106	80	1380	SH	DEFINED	12
MARTEK BIOSCIENCES CORP	COM	572901106	12	200	SH	DEFINED	9
MARTEK BIOSCIENCES CORP	COM	572901106	3183	54706	SH	DEFINED	3
MARTEN TRANS LTD	COM	573075108	77	3600	SH	DEFINED	11
MARTEN TRANS LTD	COM	573075108	1285	60263	SH	DEFINED	12
MARTHA STEWART LIVING OMNIME	CL A	573083102	1	50	SH	DEFINED	9
MARTHA STEWART LIVING OMNIME	CL A	573083102	30	1350	SH	DEFINED	12
MARTIN MARIETTA MATLS INC	COM	573284106	9471	169370	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	70	1250	SH	DEFINED	11
MARTIN MARIETTA MATLS INC	COM	573284106	293	5240	SH	DEFINED	12
MARTIN MARIETTA MATLS INC	COM	573284106	784	14024	SH	DEFINED	2
MARVEL ENTERPRISES INC	COM	57383M108	35	1755	SH	DEFINED	12
MARVEL ENTERPRISES INC	COM	57383M108	6655	332760	SH	DEFINED	3
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	330	8604	SH	DEFINED	12
MASCO CORP	COM	574599106	4047	116723	SH	DEFINED	12
MASCO CORP	COM	574599106	5	150	SH	DEFINED	6
MASCO CORP	COM	574599106	119	3420	SH	DEFINED	9
MASCO CORP	COM	574599106	182	5250	SH	DEFINED	11
MASCO CORP	COM	574599106	362	10441	SH	DEFINED	3

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

MASCO CORP	COM	574599106	426	12300	SH	DEFINED	2
MASCO CORP	COM	574599106	446	12860	SH	DEFINED	5
MASCO CORP	COM	574599106	991	28590	SH	DEFINED	17
MASONITE INTL CORP	COM	575384102	17	500	SH	DEFINED	12
MASSBANK CORP READ MASS	COM	576152102	45	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	12	300	SH	DEFINED	11
MASSEY ENERGY CORP	COM	576206106	100	2500	SH	DEFINED	9
MASSEY ENERGY CORP	COM	576206106	117	2918	SH	DEFINED	12
MASSMUTUAL CORPORATE INVS IN	COM	576292106	784	29292	SH	DEFINED	12
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	44	3600	SH	DEFINED	12
MASTEC INC	COM	576323109	29	3525	SH	DEFINED	12
MATRIA HEALTHCARE INC	COM NEW	576817209	7	225	SH	DEFINED	12
MATRIX SVC CO	COM	576853105	3	800	SH	DEFINED	11
MATRIX SVC CO	COM	576853105	1943	445414	SH	DEFINED	6
MATRIX INITIATIVES INC	COM	57685L105	91	8100	SH	DEFINED	12
MATRIX INITIATIVES INC	COM	57685L105	1153	101370	SH	DEFINED	3
MATSUSHITA ELEC INDL	ADR	576879209	16	1075	SH	DEFINED	9
MATSUSHITA ELEC INDL	ADR	576879209	21	1400	SH	DEFINED	11
MATSUSHITA ELEC INDL	ADR	576879209	82	5550	SH	DEFINED	2
MATTEL INC	COM	577081102	13	596	SH	DEFINED	2
MATTEL INC	COM	577081102	16	747	SH	DEFINED	1
MATTEL INC	COM	577081102	23	1060	SH	DEFINED	11
MATTEL INC	COM	577081102	399	18671	SH	DEFINED	12
MATTEL INC	COM	577081102	1211	56700	SH	DEFINED	9
MATTEL INC	COM	577081102	36079	1689900	SH	DEFINED	8
MATTEL INC	COM	577081102	70464	3300400	SH	DEFINED	10
MATTEL INC	COM	577081102	3	150	SH	DEFINED	6
MATTHEWS INTL CORP	CL A	577128101	911	27800	SH	DEFINED	3
MATTSON TECHNOLOGY INC	COM	577223100	24	3000	SH	DEFINED	12
MATTSON TECHNOLOGY INC	COM	577223100	1	127	SH	DEFINED	6
MAVERICK TUBE CORP	COM	577914104	14	437	SH	DEFINED	11
MAVERICK TUBE CORP	COM	577914104	507	15596	SH	DEFINED	12
MAVERICK TUBE CORP	COM	577914104	58176	1789481	SH	DEFINED	3
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	3551	150901	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	1	15	SH	DEFINED	17
MAXIM INTEGRATED PRODS INC	COM	57772K101	11	270	SH	DEFINED	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	45	1100	SH	DEFINED	2
MAXIM INTEGRATED PRODS INC	COM	57772K101	355	8689	SH	DEFINED	12
MAXIM INTEGRATED PRODS INC	COM	57772K101	627	15330	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	3	68	SH	DEFINED	9
MAXIMUS INC	COM	577933104	673	20085	SH	DEFINED	12
MAXTOR CORP	COM NEW	577729205	30	5664	SH	DEFINED	12
MAXTOR CORP	COM NEW	577729205	23	4355	SH	DEFINED	4
MAXTOR CORP	COM NEW	577729205	1	160	SH	DEFINED	6
MAXWELL TECHNOLOGIES INC	COM	577767106	2	225	SH	DEFINED	12
MAY DEPT STORES CO	COM	577778103	1661	44865	SH	DEFINED	9
MAY DEPT STORES CO	COM	577778103	34093	920933	SH	DEFINED	6
MAY DEPT STORES CO	COM	577778103	377	10195	SH	DEFINED	2
MAY DEPT STORES CO	COM	577778103	352	9514	SH	DEFINED	17
MAY DEPT STORES CO	COM	577778103	150	4055	SH	DEFINED	12
MAYTAG CORP	COM	578592107	3	200	SH	DEFINED	2
MAYTAG CORP	COM	578592107	27207	1947500	SH	DEFINED	6
MAYTAG CORP	COM	578592107	226	16201	SH	DEFINED	12
MAYTAG CORP	COM	578592107	29	2100	SH	DEFINED	9
MAYTAG CORP	COM	578592107	3	200	SH	DEFINED	11
MB FINANCIAL INC NEW	COM	55264U108	1422	37140	SH	DEFINED	3
MBIA CAP CLAYMORE MNG DUR IN	COM	55266X100	216	17600	SH	DEFINED	12
MBIA INC	COM	55262C100	28613	547297	SH	DEFINED	17
MBIA INC	COM	55262C100	2166	41430	SH	DEFINED	9
MBIA INC	COM	55262C100	343	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	268	5124	SH	DEFINED	1
MBIA INC	COM	55262C100	69	1315	SH	DEFINED	11

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

MBIA INC	COM	55262C100	209	3991	SH	DEFINED	12
MBIA INC	COM	55262C100	186	3560	SH	DEFINED	6
MBNA CORP	COM	55262L100	5883	239650	SH	DEFINED	1
MBNA CORP	COM	55262L100	11909	485077	SH	DEFINED	3
MBNA CORP	COM	55262L100	9982	406593	SH	DEFINED	12
MBNA CORP	COM	55262L100	625	25445	SH	DEFINED	11
MBNA CORP	COM	55262L100	3132	127588	SH	DEFINED	2
MBNA CORP	COM	55262L100	402	16395	SH	DEFINED	5
MBNA CORP	COM	55262L100	323	13155	SH	DEFINED	9
MBNA CORP	COM	55262L100	267	10881	SH	DEFINED	17
MBNA CORP	COM	55262L100	7	300	SH	DEFINED	7
MBNA CORP	COM	55262L100	0	0	SH	DEFINED	6
MCAFEE INC	COM	579064106	13742	609151	SH	DEFINED	3
MCAFEE INC	COM	579064106	1531	67880	SH	DEFINED	12
MCCLATCHY CO	CL A	579489105	601	8100	SH	DEFINED	5
MCCLATCHY CO	CL A	579489105	1375	18540	SH	DEFINED	12
MCCLATCHY CO	CL A	579489105	541	7300	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	6074	176402	SH	DEFINED	12
MCCORMICK & CO INC	COM VTG	579780107	879	25352	SH	DEFINED	12
MCCORMICK & CO INC	COM NON VTG	579780206	10478	304325	SH	DEFINED	1
MCCORMICK & CO INC	COM NON VTG	579780206	439	12748	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	24	700	SH	DEFINED	9
MCCORMICK & CO INC	COM NON VTG	579780206	21947	637431	SH	DEFINED	2
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	1367	81780	SH	DEFINED	3
MCDATA CORP	CL A	580031201	3409	904180	SH	DEFINED	3
MCDATA CORP	CL A	580031201	2	541	SH	DEFINED	12
MCDATA CORP	CL A	580031201	0	111	SH	DEFINED	2
MCDATA CORP	CL A	580031201	0	52	SH	DEFINED	17
MCDATA CORP	CL B	580031102	17	5000	SH	DEFINED	12
MCDATA CORP	CL A	580031201	0	20	SH	DEFINED	9
MCDERMOTT INTL INC	COM	580037109	6	300	SH	DEFINED	12
MCDERMOTT INTL INC	COM	580037109	5432	286958	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	3	103	SH	DEFINED	1
MCDONALDS CORP	COM	580135101	12	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	589	18927	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	821	26350	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	1866	59907	SH	DEFINED	9
MCDONALDS CORP	COM	580135101	8059	258802	SH	DEFINED	12
MCDONALDS CORP	COM	580135101	11421	366755	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	12978	416767	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	15036	482864	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	21405	687095	SH	DEFINED	6
MCG CAPITAL CORP	COM	58047P107	238	15500	SH	DEFINED	12
MCGRATH RENTCORP	COM	580589109	459	19650	SH	DEFINED	6
MCGRATH RENTCORP	COM	580589109	1865	79760	SH	DEFINED	3
MCGRATH RENTCORP	COM	580589109	5	200	SH	DEFINED	12
MCGRAW HILL COS INC	COM	580645109	52	600	SH	DEFINED	3
MCGRAW HILL COS INC	COM	580645109	216	2480	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	262	3000	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	346	3970	SH	DEFINED	9
MCGRAW HILL COS INC	COM	580645109	349	4001	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	1406	16114	SH	DEFINED	12
MCGRAW HILL COS INC	COM	580645109	4074	46699	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	11025	127262	SH	DEFINED	17
MCI INC	COM	552691107	113386	4550000	SH	DEFINED	13
MCI INC	COM	552691107	16	633	SH	DEFINED	12
MCI INC	COM	552691107	2	73	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	5558	147245	SH	DEFINED	12
MCKESSON CORP	COM	58155Q103	3832	101520	SH	DEFINED	6
MCKESSON CORP	COM	58155Q103	806	21350	SH	DEFINED	9
MCKESSON CORP	COM	58155Q103	255	6750	SH	DEFINED	11
MCKESSON CORP	COM	58155Q103	369548	9789350	SH	DEFINED	8

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

MCKESSON CORP	COM	58155Q103	8	200	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	106	2800	SH	DEFINED	17
MCKESSON CORP	COM	58155Q103	14649	388040	SH	DEFINED	3
MCKESSON CORP	COM	58155Q103	744564	19723562	SH	DEFINED	10
MCLEODUSA INC	CL A	582266706	1	4000	SH	DEFINED	9
MCLEODUSA INC	CL A	582266706	10	57792	SH	DEFINED	12
MCLEODUSA INC	CL A	582266706	0	9	SH	DEFINED	2
MCMORAN EXPLORATION CO	COM	582411104	21	1021	SH	DEFINED	12
MCMORAN EXPLORATION CO	COM	582411104	4	186	SH	DEFINED	9
MCRAE INDS INC	CL A	582757209	5	400	SH	DEFINED	12
MDS INC	COM	55269P302	20377	1404210	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	21	750	SH	DEFINED	11
MDU RES GROUP INC	COM	552690109	15617	565410	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	102	3690	SH	DEFINED	17
MDU RES GROUP INC	COM	552690109	428	15495	SH	DEFINED	12
MDU RES GROUP INC	COM	552690109	75	2700	SH	DEFINED	2
MEADE INSTRUMENTS CORP	COM	583062104	10	3500	SH	DEFINED	12
MEADOWBROOK INS GROUP INC	COM	58319P108	2493	474900	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	13078	411010	SH	DEFINED	3
MEADWESTVACO CORP	COM	583334107	659	20716	SH	DEFINED	5
MEADWESTVACO CORP	COM	583334107	133	4166	SH	DEFINED	12
MEADWESTVACO CORP	COM	583334107	2521	79460	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	738	23204	SH	DEFINED	2
MECHANICAL TECHNOLOGY INC	COM	583538103	127	28715	SH	DEFINED	12
MECHEL STEEL GROUP OAO	SPONSORED ADR	583840103	13084	486400	SH	DEFINED	3
MED-DESIGN CORP	COM	583926100	0	500	SH	DEFINED	12
MEDAREX INC	COM	583916101	2	328	SH	DEFINED	11
MEDAREX INC	COM	583916101	338	47438	SH	DEFINED	12
MEDCATH CORP	COM	58404W109	810	27650	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	210	4231	SH	DEFINED	9
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	48	960	SH	DEFINED	6
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	163	3287	SH	DEFINED	7
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	13085	263969	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	227	4585	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	583	11756	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7414	149561	SH	DEFINED	17
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7763	156608	SH	DEFINED	12
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	11682	235669	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	22498	453868	SH	DEFINED	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	68	1372	SH	DEFINED	1
MEDIA GEN INC	CL A	584404107	38	610	SH	DEFINED	6
MEDIA GEN INC	CL A	584404107	2765	44700	SH	DEFINED	3
MEDIA GEN INC	CL A	584404107	1161	18764	SH	DEFINED	12
MEDIA GEN INC	CL A	584404107	359	5800	SH	DEFINED	5
MEDIA GEN INC	CL A	584404107	216	3500	SH	DEFINED	11
MEDIA GEN INC	CL A	584404107	74	1200	SH	DEFINED	9
MEDIABAY INC	COM	58446J108	1	1000	SH	DEFINED	12
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	29993	4609749	SH	DEFINED	6
MEDICAL ACTION INDS INC	COM	58449L100	222	11730	SH	DEFINED	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	3	100	SH	DEFINED	12
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1874	62500	SH	DEFINED	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	12	400	SH	DEFINED	11
MEDIMMUNE INC	COM	584699102	1	31	SH	DEFINED	9
MEDIMMUNE INC	COM	584699102	71430	3000000	SH	DEFINED	13
MEDIMMUNE INC	COM	584699102	13501	567030	SH	DEFINED	2
MEDIMMUNE INC	COM	584699102	11058	464421	SH	DEFINED	4
MEDIMMUNE INC	COM	584699102	5131	215489	SH	DEFINED	5
MEDIMMUNE INC	COM	584699102	639	26837	SH	DEFINED	12
MEDIMMUNE INC	COM	584699102	132	5525	SH	DEFINED	7
MEDIMMUNE INC	COM	584699102	385	16190	SH	DEFINED	11
MEDTOX SCIENTIFIC INC	COM NEW	584977201	26	3300	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	7128	139900	SH	DEFINED	3

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

MEDTRONIC INC	COM	585055106	1442	28296	SH	DEFINED	11
MEDTRONIC INC	COM	585055106	33195	651532	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	28291	555270	SH	DEFINED	2
MEDTRONIC INC	COM	585055106	10323	202601	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	2344	46006	SH	DEFINED	5
MEDTRONIC INC	COM	585055106	5	102	SH	DEFINED	6
MEDTRONIC INC	COM	585055106	67	1310	SH	DEFINED	4
MEDTRONIC INC	COM	585055106	118	2309	SH	DEFINED	9
MEDTRONIC INC	COM	585055106	12406	243484	SH	DEFINED	17
MELLON FINL CORP	COM	58551A108	332	11610	SH	DEFINED	1
MELLON FINL CORP	COM	58551A108	124	4350	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	4	150	SH	DEFINED	6
MELLON FINL CORP	COM	58551A108	83	2900	SH	DEFINED	4
MELLON FINL CORP	COM	58551A108	1798	63000	SH	DEFINED	17
MELLON FINL CORP	COM	58551A108	1330	46606	SH	DEFINED	12
MELLON FINL CORP	COM	58551A108	8388	293914	SH	DEFINED	2
MELLON FINL CORP	COM	58551A108	5562	194879	SH	DEFINED	9
MEMC ELECTR MATLS INC	COM	552715104	6235	463586	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM	552715104	29012	2157010	SH	DEFINED	6
MEMRY CORP	COM NEW	586263204	1	420	SH	DEFINED	12
MENS WEARHOUSE INC	COM	587118100	37137	879809	SH	DEFINED	3
MENS WEARHOUSE INC	COM	587118100	55	1310	SH	DEFINED	12
MENTOR CORP MINN	COM	587188103	374	11640	SH	DEFINED	12
MENTOR CORP MINN	COM	587188103	2858	89020	SH	DEFINED	3
MENTOR CORP MINN	COM	587188103	14	450	SH	DEFINED	11
MENTOR GRAPHICS CORP	COM	587200106	100	7311	SH	DEFINED	11
MENTOR GRAPHICS CORP	COM	587200106	170	12424	SH	DEFINED	12
MERCANTILE BANK CORP	COM	587376104	90	2200	SH	DEFINED	3
MERCANTILE BANKSHARES CORP	COM	587405101	4582	90100	SH	DEFINED	1
MERCANTILE BANKSHARES CORP	COM	587405101	3	50	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM	587405101	458	9000	SH	DEFINED	2
MERCANTILE BANKSHARES CORP	COM	587405101	254	5000	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM	587405101	1284	25245	SH	DEFINED	11
MERCANTILE BANKSHARES CORP	COM	587405101	280	5500	SH	DEFINED	17
MERCANTILE BANKSHARES CORP	COM	587405101	11056	217377	SH	DEFINED	12
MERCHANTS BANCSHARES	COM	588448100	1760	65760	SH	DEFINED	6
MERCK & CO INC	COM	589331107	1309	40439	SH	DEFINED	5
MERCK & CO INC	COM	589331107	745	23020	SH	DEFINED	4
MERCK & CO INC	COM	589331107	1356	41900	SH	DEFINED	1
MERCK & CO INC	COM	589331107	146	4500	SH	DEFINED	7
MERCK & CO INC	COM	589331107	3982	123000	SH	DEFINED	10
MERCK & CO INC	COM	589331107	25557	789519	SH	DEFINED	17
MERCK & CO INC	COM	589331107	25172	777638	SH	DEFINED	3
MERCK & CO INC	COM	589331107	19580	603029	SH	DEFINED	6
MERCK & CO INC	COM	589331107	15451	477335	SH	DEFINED	12
MERCK & CO INC	COM	589331107	4767	147261	SH	DEFINED	2
MERCK & CO INC	COM	589331107	1869	57739	SH	DEFINED	9
MERCK & CO INC	COM	589331107	415	12817	SH	DEFINED	11
MERCURY COMPUTER SYS	COM	589378108	17	600	SH	DEFINED	12
MERCURY COMPUTER SYS	COM	589378108	12	436	SH	DEFINED	11
MERCURY GENL CORP NEW	COM	589400100	14373	260090	SH	DEFINED	6
MERCURY GENL CORP NEW	COM	589400100	124	2248	SH	DEFINED	12
MERCURY INTERACTIVE CORP	COM	589405109	3221	67975	SH	DEFINED	11
MERCURY INTERACTIVE CORP	COM	589405109	245	5167	SH	DEFINED	12
MERCURY INTERACTIVE CORP	COM	589405109	0	6	SH	DEFINED	2
MEREDITH CORP	COM	589433101	89	1897	SH	DEFINED	11
MEREDITH CORP	COM	589433101	1264	27037	SH	DEFINED	12
MERIDIAN BIOSCIENCE INC	COM	589584101	55	3673	SH	DEFINED	2
MERIDIAN BIOSCIENCE INC	COM	589584101	1155	77520	SH	DEFINED	3
MERIDIAN GOLD INC	COM	589975101	39	2300	SH	DEFINED	12
MERIDIAN RESOURCE CORP	COM	58977Q109	14789	2868337	SH	DEFINED	6
MERISTAR HOSPITALITY CORP	COM	58984Y103	10	1400	SH	DEFINED	2

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

MERISTAR HOSPITALITY CORP	COM	58984Y103	127	18203	SH	DEFINED	12
MERITAGE HOMES CORP	COM	59001A102	48003	814720	SH	DEFINED	3
MERIX CORP	COM	590049102	3287	292325	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	4811	85000	SH	DEFINED	7
MERRILL LYNCH & CO INC	COM	590188108	50938	900467	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	11795	208400	SH	DEFINED	10
MERRILL LYNCH & CO INC	COM	590188108	8234	145478	SH	DEFINED	17
MERRILL LYNCH & CO INC	COM	590188108	218	3849	SH	DEFINED	1
MERRILL LYNCH & CO INC	COM	590188108	5185	91600	SH	DEFINED	8
MERRILL LYNCH & CO INC	COM	590188108	1072	18941	SH	DEFINED	9
MERRILL LYNCH & CO INC	COM	590188108	902	15930	SH	DEFINED	12
MERRILL LYNCH & CO INC	COM	590188108	537	9480	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM	590188108	291	5150	SH	DEFINED	5
MERRILL LYNCH & CO INC	COM	590188108	232	4106	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	6154	108721	SH	DEFINED	3
MERRILL MERCHANTS BANC	COM	59021H103	19	850	SH	DEFINED	12
MESA AIR GROUP INC	COM	590479101	60	8544	SH	DEFINED	12
MESA AIR GROUP INC	COM	590479101	46	6500	SH	DEFINED	2
MESA AIR GROUP INC	COM	590479101	4761	680100	SH	DEFINED	6
MESA LABS INC	COM	59064R109	340	24700	SH	DEFINED	6
MESA RTY TR	UNIT BEN INT	590660106	60	900	SH	DEFINED	12
MESABI TR	CTF BEN INT	590672101	8	500	SH	DEFINED	12
MET PRO CORP	COM	590876306	37	2666	SH	DEFINED	12
METABASIS THERAPEUTICS INC	COM	59101M105	37	10600	SH	DEFINED	12
METAL MGMT INC	COM NEW	591097209	10	400	SH	DEFINED	12
METAL MGMT INC	COM NEW	591097209	10774	419545	SH	DEFINED	3
METASOLV INC	COM	59139P104	26	10500	SH	DEFINED	5
METHANEX CORP	COM	59151K108	4220	217190	SH	DEFINED	3
METHANEX CORP	COM	59151K108	3	174	SH	DEFINED	11
METHANEX CORP	COM	59151K108	44	2289	SH	DEFINED	12
METHODE ELECTRS INC	COM	591520200	3119	257593	SH	DEFINED	3
METHODE ELECTRS INC	COM	591520200	69	5695	SH	DEFINED	12
METLIFE INC	COM	59156R108	6	142	SH	DEFINED	9
METLIFE INC	COM	59156R108	1	18	SH	DEFINED	2
METLIFE INC	COM	59156R108	5	128	SH	DEFINED	17
METLIFE INC	COM	59156R108	304	7776	SH	DEFINED	11
METLIFE INC	COM	59156R108	4123	105455	SH	DEFINED	12
METLIFE INC	COM	59156R108	24290	621226	SH	DEFINED	3
METLIFE INC	COM	59156R108	44069	1126961	SH	DEFINED	6
METLIFE INC	COM	59156R108	651	16651	SH	DEFINED	5
METROCORP BANCSHARES INC	COM	591650106	28	1238	SH	DEFINED	12
METROLOGIC INSTRS INC	COM	591676101	22	1000	SH	DEFINED	12
METSO CORP	SPONSORED ADR	592671101	14806	825572	SH	DEFINED	6
METTLER TOLEDO INTERNATIONAL	COM	592688105	57	1190	SH	DEFINED	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	8535	179680	SH	DEFINED	3
METTLER TOLEDO INTERNATIONAL	COM	592688105	7	150	SH	DEFINED	2
MEXICO EQUITY & INCOME FD	COM	592834105	2	150	SH	DEFINED	12
MEXICO FD INC	COM	592835102	14	660	SH	DEFINED	9
MEXICO FD INC	COM	592835102	33	1544	SH	DEFINED	12
MFA MTG INVTS INC	COM	55272X102	1	127	SH	DEFINED	6
MFA MTG INVTS INC	COM	55272X102	49	6398	SH	DEFINED	11
MFA MTG INVTS INC	COM	55272X102	584	76742	SH	DEFINED	12
MFC BANCORP LTD	COM NEW	55271X202	221	11060	SH	DEFINED	3
MFC BANCORP LTD	COM NEW	55271X202	1229	61610	SH	DEFINED	12
MFS CHARTER INCOME TR	SH BEN INT	552727109	300	35248	SH	DEFINED	12
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	139	21392	SH	DEFINED	12
MFS INTER INCOME TR	SH BEN INT	55273C107	259	40456	SH	DEFINED	12
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	92	15129	SH	DEFINED	12
MFS MUN INCOME TR	SH BEN INT	552738106	675	90220	SH	DEFINED	12
MGE ENERGY INC	COM	55277P104	80	2399	SH	DEFINED	12
MGE ENERGY INC	COM	55277P104	7	225	SH	DEFINED	17
MGE ENERGY INC	COM	55277P104	58	1750	SH	DEFINED	11

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

MGI PHARMA INC	COM	552880106	48	1900	SH	DEFINED	3
MGI PHARMA INC	COM	552880106	141	5585	SH	DEFINED	12
MGIC INVT CORP WIS	COM	552848103	182	2955	SH	DEFINED	3
MGIC INVT CORP WIS	COM	552848103	264207	4284200	SH	DEFINED	8
MGIC INVT CORP WIS	COM	552848103	705908	11446539	SH	DEFINED	10
MGIC INVT CORP WIS	COM	552848103	1015	16465	SH	DEFINED	12
MGIC INVT CORP WIS	COM	552848103	234	3800	SH	DEFINED	11
MGIC INVT CORP WIS	COM	552848103	263	4268	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	56	900	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	8	125	SH	DEFINED	9
MGIC INVT CORP WIS	COM	552848103	19	300	SH	DEFINED	7
MGM MIRAGE	COM	552953101	963	13600	SH	DEFINED	5
MGM MIRAGE	COM	552953101	811	11450	SH	DEFINED	11
MGM MIRAGE	COM	552953101	1964	27735	SH	DEFINED	12
MGM MIRAGE	COM	552953101	7	100	SH	DEFINED	7
MHI HOSPITALITY CORP	COM	55302L102	34	3750	SH	DEFINED	12
MI DEVS INC	CL A SUB VTG	55304X104	25	800	SH	DEFINED	7
MICHAELS STORES INC	COM	594087108	299	8250	SH	DEFINED	12
MICHAELS STORES INC	COM	594087108	563	15500	SH	DEFINED	3
MICRO THERAPEUTICS INC	COM	59500W100	2	500	SH	DEFINED	12
MICRO THERAPEUTICS INC	COM	59500W100	4	969	SH	DEFINED	2
MICROCHIP TECHNOLOGY INC	COM	595017104	2427	93300	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	4	150	SH	DEFINED	12
MICROCHIP TECHNOLOGY INC	COM	595017104	13	504	SH	DEFINED	17
MICROCHIP TECHNOLOGY INC	COM	595017104	20	750	SH	DEFINED	2
MICROMUSE INC	COM	595094103	19	4295	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	50	4855	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	186	17990	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	1311	126835	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	8	750	SH	DEFINED	11
MICROS SYS INC	COM	594901100	39	1050	SH	DEFINED	12
MICROS SYS INC	COM	594901100	2781	75750	SH	DEFINED	3
MICROSEMI CORP	COM	595137100	80	4900	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	32788	1356544	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	27971	1157260	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	72080	2983923	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	56667	2344501	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	15254	631096	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	11608	480481	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	9789	405000	SH	DEFINED	10
MICROSOFT CORP	COM	594918104	8635	357270	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	5651	233800	SH	DEFINED	9
MICROSOFT CORP	COM	594918104	3311	136983	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	2024	83745	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	34136	1412342	SH	DEFINED	12
MICROSTRATEGY INC	CL A NEW	594972408	5	100	SH	DEFINED	12
MICROSTRATEGY INC	CL A NEW	594972408	27	500	SH	DEFINED	2
MICROSTRATEGY INC	CL A NEW	594972408	103	1900	SH	DEFINED	3
MID PENN BANCORP INC	COM	59540G107	174	6904	SH	DEFINED	12
MID-AMER APT CMNTYS INC	COM	59522J103	2	54	SH	DEFINED	9
MID-AMER APT CMNTYS INC	COM	59522J103	853	23364	SH	DEFINED	12
MID-STATE BANCSHARES	COM	595440108	938	35250	SH	DEFINED	1
MIDAS GROUP INC	COM	595626102	3443	150800	SH	DEFINED	6
MIDAS GROUP INC	COM	595626102	39	1709	SH	DEFINED	12
MIDCAP SPDR TR	UNIT SER 1	595635103	24	200	SH	DEFINED	7
MIDCAP SPDR TR	UNIT SER 1	595635103	7854	65230	SH	DEFINED	17
MIDCAP SPDR TR	UNIT SER 1	595635103	1525	12666	SH	DEFINED	12
MIDCAP SPDR TR	UNIT SER 1	595635103	132	1100	SH	DEFINED	2
MIDCAP SPDR TR	UNIT SER 1	595635103	202	1675	SH	DEFINED	11
MIDDLEBURG FINANCIAL CORP	COM	596094102	982	30600	SH	DEFINED	12
MIDDLEBY CORP	COM	596278101	14706	297690	SH	DEFINED	3
MIDDLEBY CORP	COM	596278101	30	600	SH	DEFINED	12

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

MIDDLESEX WATER CO	COM	596680108	142	7848	SH	DEFINED	12
MIDLAND CO	COM	597486109	239	7600	SH	DEFINED	6
MIDWAY GAMES INC	COM	598148104	5	500	SH	DEFINED	12
MILACRON INC	COM	598709103	68	22401	SH	DEFINED	2
MILACRON INC	COM	598709103	11	3500	SH	DEFINED	12
MILACRON INC	COM	598709103	0	100	SH	DEFINED	1
MILLEA HOLDINGS INC	ADR	60032R106	29	395	SH	DEFINED	11
MILLEA HOLDINGS INC	ADR	60032R106	46792	636658	SH	DEFINED	6
MILLENNIUM CELL INC	COM	60038B105	226	109000	SH	DEFINED	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	394	46734	SH	DEFINED	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	28	3300	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	13	1600	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	30	3525	SH	DEFINED	4
MILLER HERMAN INC	COM	600544100	47	1550	SH	DEFINED	12
MILLER HERMAN INC	COM	600544100	29	975	SH	DEFINED	11
MILLER HERMAN INC	COM	600544100	136	4500	SH	DEFINED	9
MILLER HERMAN INC	COM	600544100	133	4400	SH	DEFINED	2
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	1102	54390	SH	DEFINED	3
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	7	355	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	87	2000	SH	DEFINED	12
MILLIPORE CORP	COM	601073109	2348	54093	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	204	4700	SH	DEFINED	17
MILLS CORP	COM	601148109	16	300	SH	DEFINED	2
MILLS CORP	COM	601148109	7595	143568	SH	DEFINED	12
MILLS CORP	COM	601148109	95	1800	SH	DEFINED	11
MINDSPEED TECHNOLOGIES INC	COM	602682106	4	1933	SH	DEFINED	17
MINDSPEED TECHNOLOGIES INC	COM	602682106	3	1136	SH	DEFINED	12
MINE SAFETY APPLIANCES CO	COM	602720104	46	1200	SH	DEFINED	11
MINE SAFETY APPLIANCES CO	COM	602720104	252	6510	SH	DEFINED	12
MINE SAFETY APPLIANCES CO	COM	602720104	213	5500	SH	DEFINED	5
MINERALS TECHNOLOGIES INC	COM	603158106	12	175	SH	DEFINED	12
MIPS TECHNOLOGIES INC	COM	604567107	0	35	SH	DEFINED	12
MISSION WEST PPTYS INC	COM	605203108	5	500	SH	DEFINED	12
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	25	2880	SH	DEFINED	11
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	54	6200	SH	DEFINED	2
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	1028	122864	SH	DEFINED	17
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	10	1200	SH	DEFINED	9
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	32655	3765244	SH	DEFINED	6
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	16175	500000	SH	DEFINED	13
MITY ENTERPRISES INC	COM	606850105	555	37050	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	414	26100	SH	DEFINED	3
MKS INSTRUMENT INC	COM	55306N104	69	4353	SH	DEFINED	12
ML MACADAMIA ORCHARDS L P	DEP UNIT CL A	55307U107	1	100	SH	DEFINED	12
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	12109	344800	SH	DEFINED	3
MOBIUS MGMT SYSTEMS INC	COM	606925105	5	700	SH	DEFINED	12
MOD PAC CORP	COM	607495108	371	23455	SH	DEFINED	6
MOD PAC CORP	COM	607495108	3	220	SH	DEFINED	12
MODINE MFG CO	COM	607828100	32	1100	SH	DEFINED	9
MODINE MFG CO	COM	607828100	5090	173547	SH	DEFINED	3
MODINE MFG CO	COM	607828100	31	1070	SH	DEFINED	11
MODINE MFG CO	COM	607828100	23	800	SH	DEFINED	12
MOHAWK INDS INC	COM	608190104	30	355	SH	DEFINED	12
MOHAWK INDS INC	COM	608190104	207	2450	SH	DEFINED	11
MOLECULAR DEVICES CORP	COM	60851C107	6085	320259	SH	DEFINED	3
MOLEX INC	COM	608554101	129	4900	SH	DEFINED	2
MOLEX INC	CL A	608554200	225	9553	SH	DEFINED	2
MOLEX INC	CL A	608554200	35	1500	SH	DEFINED	1
MOLEX INC	COM	608554101	322	12206	SH	DEFINED	17
MOLEX INC	COM	608554101	18	688	SH	DEFINED	12
MOLEX INC	CL A	608554200	22	943	SH	DEFINED	12
MOLINA HEALTHCARE INC	COM	60855R100	9655	209490	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	4	50	SH	DEFINED	6

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

MOLSON COORS BREWING CO	CL B	60871R209	29	370	SH	DEFINED	11
MOLSON COORS BREWING CO	CL B	60871R209	111	1440	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	2297	29761	SH	DEFINED	12
MONACO COACH CORP	COM	60886R103	536	33202	SH	DEFINED	12
MONACO COACH CORP	COM	60886R103	8740	541200	SH	DEFINED	6
MONARCH CASINO & RESORT INC	COM	609027107	14	684	SH	DEFINED	12
MONARCH CASINO & RESORT INC	COM	609027107	8102	407134	SH	DEFINED	3
MONARCH SERVICES INC	COM	609176102	1	258	SH	DEFINED	12
MONEYGRAM INTL INC	COM	60935Y109	32	1700	SH	DEFINED	9
MONEYGRAM INTL INC	COM	60935Y109	98	5173	SH	DEFINED	12
MONEYGRAM INTL INC	COM	60935Y109	2	100	SH	DEFINED	6
MONEYGRAM INTL INC	COM	60935Y109	2	80	SH	DEFINED	1
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	8	1000	SH	DEFINED	12
MONSANTO CO NEW	COM	61166W101	16	246	SH	DEFINED	1
MONSANTO CO NEW	COM	61166W101	6941	107606	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	3510	54424	SH	DEFINED	12
MONSANTO CO NEW	COM	61166W101	207	3203	SH	DEFINED	5
MONSANTO CO NEW	COM	61166W101	58	902	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	24	375	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	3	50	SH	DEFINED	6
MONSANTO CO NEW	COM	61166W101	46	706	SH	DEFINED	9
MONSTER WORLDWIDE INC	COM	611742107	32	1150	SH	DEFINED	12
MONTGOMERY STR INCOME SECS I	COM	614115103	208	11812	SH	DEFINED	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2359	67120	SH	DEFINED	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	53	1500	SH	DEFINED	11
MOODYS CORP	COM	615369105	3554	43958	SH	DEFINED	17
MOODYS CORP	COM	615369105	427	5275	SH	DEFINED	5
MOODYS CORP	COM	615369105	364	4505	SH	DEFINED	11
MOODYS CORP	COM	615369105	668	8262	SH	DEFINED	2
MOODYS CORP	COM	615369105	729	9014	SH	DEFINED	12
MOODYS CORP	COM	615369105	2021	25000	SH	DEFINED	1
MOODYS CORP	COM	615369105	53	650	SH	DEFINED	9
MOOG INC	CL A	615394202	51	1125	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	5342	93302	SH	DEFINED	12
MORGAN STANLEY	QLT MUN INV TR	61745P668	95	7185	SH	DEFINED	12
MORGAN STANLEY	MUN INCM OPPTN	61745P452	499	67744	SH	DEFINED	12
MORGAN STANLEY	MUN PREM INCOM	61745P429	79	9000	SH	DEFINED	12
MORGAN STANLEY	GOVT INCOME TR	61745P106	18	2000	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	59630	1042380	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	21476	375119	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	11988	209400	SH	DEFINED	10
MORGAN STANLEY	COM NEW	617446448	11	188	SH	DEFINED	1
MORGAN STANLEY	COM NEW	617446448	5416	94600	SH	DEFINED	8
MORGAN STANLEY	INSD MUN INCM	61745P791	71	5253	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	1040	18170	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	463	8093	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	144	2590	SH	DEFINED	9
MORGAN STANLEY	COM NEW	617446448	58	1018	SH	DEFINED	11
MORGAN STANLEY	COM NEW	617446448	54	950	SH	DEFINED	4
MORGAN STANLEY	QUALT MUN INCM	61745P734	31	2330	SH	DEFINED	12
MORGAN STANLEY	INSD MUN SECS	61745P833	0	4	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	909	15875	SH	DEFINED	5
MORGAN STANLEY	INCOME SEC INC	61745P874	8	545	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	6675	116600	SH	DEFINED	7
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	53	4147	SH	DEFINED	12
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	73	7883	SH	DEFINED	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	975	56285	SH	DEFINED	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	3720	214635	SH	DEFINED	5
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	12	1976	SH	DEFINED	12
MOSAIC CO	COM	61945A107	19	1100	SH	DEFINED	11
MOSAIC CO	COM	61945A107	10	600	SH	DEFINED	9
MOSAIC CO	COM	61945A107	928	54390	SH	DEFINED	12

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

MOSSIMO INC	COM	619696107	0	100	SH	DEFINED	12
MOSSIMO INC	COM	619696107	83	23500	SH	DEFINED	6
MOTHERS WK INC	COM	619903107	131	9495	SH	DEFINED	12
MOTHERS WK INC	COM	619903107	2414	173927	SH	DEFINED	6
MOTIVE INC	COM	61980V107	192	19200	SH	DEFINED	3
MOTOROLA INC	COM	620076109	601	40164	SH	DEFINED	9
MOTOROLA INC	COM	620076109	13993	934753	SH	DEFINED	3
MOTOROLA INC	COM	620076109	1768	118087	SH	DEFINED	17
MOTOROLA INC	COM	620076109	460	30753	SH	DEFINED	2
MOTOROLA INC	COM	620076109	109	7285	SH	DEFINED	11
MOTOROLA INC	COM	620076109	29	1965	SH	DEFINED	6
MOTOROLA INC	COM	620076109	4813	321481	SH	DEFINED	12
MOTOROLA INC	COM	620076109	27	1800	SH	DEFINED	7
MOVADO GROUP INC	COM	624580106	1817	98200	SH	DEFINED	6
MOVADO GROUP INC	COM	624580106	688	37200	SH	DEFINED	3
MOVIE GALLERY INC	COM	624581104	9	300	SH	DEFINED	12
MOVIE GALLERY INC	COM	624581104	8552	298204	SH	DEFINED	3
MPOWER HOLDING CORP	COM NEW	62473L309	0	3	SH	DEFINED	12
MPS GROUP INC	COM	553409103	10	925	SH	DEFINED	12
MRO SOFTWARE INC	COM	55347W105	2518	179488	SH	DEFINED	3
MRV COMMUNICATIONS INC	COM	553477100	27	8400	SH	DEFINED	17
MRV COMMUNICATIONS INC	COM	553477100	2	700	SH	DEFINED	12
MSC INDL DIRECT INC	CL A	553530106	14255	466450	SH	DEFINED	3
MTC TECHNOLOGIES INC	COM	55377A106	1007	30000	SH	DEFINED	
MTC TECHNOLOGIES INC	COM	55377A106	23	700	SH	DEFINED	12
MTR GAMING GROUP INC	COM	553769100	217	17500	SH	DEFINED	3
MTS SYS CORP	COM	553777103	4917	169381	SH	DEFINED	3
MTS SYS CORP	COM	553777103	33	1150	SH	DEFINED	12
MUELLER INDS INC	COM	624756102	25	900	SH	DEFINED	11
MUELLER INDS INC	COM	624756102	50	1760	SH	DEFINED	17
MUELLER INDS INC	COM	624756102	3087	109659	SH	DEFINED	3
MULTI COLOR CORP	COM	625383104	6	300	SH	DEFINED	2
MULTI COLOR CORP	COM	625383104	72	3675	SH	DEFINED	12
MULTIMEDIA GAMES INC	COM	625453105	202	26068	SH	DEFINED	12
MULTIMEDIA GAMES INC	COM	625453105	10	1300	SH	DEFINED	11
MUNI INTER DURATION FD INC	COM	62618U107	78	5759	SH	DEFINED	12
MUNIASSETS FD INC	COM	62618Q106	14	1159	SH	DEFINED	12
MUNICIPAL ADVANTAGE FD INC	COM	626189104	56	4500	SH	DEFINED	12
MUNICIPAL HIGH INCOME FD INC	COM	626214100	122	17100	SH	DEFINED	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	3229	132650	SH	DEFINED	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	71	2900	SH	DEFINED	11
MUNIENHANCED FD INC	COM	626243109	409	38000	SH	DEFINED	12
MUNIHOLDINGS CALIF INSD FD I	COM	625933106	14	1000	SH	DEFINED	12
MUNIHOLDINGS FLA INSD FD	COM	62624W105	29	2000	SH	DEFINED	12
MUNIHOLDINGS INSD FD II INC	COM	62625A102	101	8000	SH	DEFINED	12
MUNIHOLDINGS INSD FD INC	COM	625930102	27	2000	SH	DEFINED	12
MUNIHOLDINGS N J INSD FD INC	COM	625936109	105	7250	SH	DEFINED	12
MUNIVEST FD INC	COM	626295109	145	15891	SH	DEFINED	12
MUNIYIELD CALIF FD INC	COM	626296107	64	4700	SH	DEFINED	12
MUNIYIELD CALIF INS FD	COM	62629L104	163	11983	SH	DEFINED	12
MUNIYIELD FD INC	COM	626299101	77	5561	SH	DEFINED	12
MUNIYIELD FLA FD	COM	626297105	41	3000	SH	DEFINED	12
MUNIYIELD INSD FD INC	COM	62630E107	9	623	SH	DEFINED	12
MUNIYIELD N J FD INC	COM	62630L101	111	7750	SH	DEFINED	12
MUNIYIELD N Y INSD FD INC	COM	626301105	71	5500	SH	DEFINED	12
MUNIYIELD PA INSD FD	COM	62630V109	6	400	SH	DEFINED	12
MUNIYIELD QUALITY FD II	COM	62630T104	425	34550	SH	DEFINED	12
MUNIYIELD QUALITY FD INC	COM	626302103	53	3750	SH	DEFINED	12
MURPHY OIL CORP	COM	626717102	651	6590	SH	DEFINED	3
MURPHY OIL CORP	COM	626717102	16237	164460	SH	DEFINED	6
MURPHY OIL CORP	COM	626717102	73	743	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	2945	29824	SH	DEFINED	12

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

MUTUALFIRST FINL INC	COM	62845B104	41	1800	SH	DEFINED	11
MVC CAPITAL INC	COM	553829102	28	3000	SH	DEFINED	12
MYERS INDS INC	COM	628464109	2409	170714	SH	DEFINED	12
MYERS INDS INC	COM	628464109	4125	292379	SH	DEFINED	3
MYKROLIS CORP	COM	62852P103	40	2805	SH	DEFINED	3
MYKROLIS CORP	COM	62852P103	19	1353	SH	DEFINED	17
MYKROLIS CORP	COM	62852P103	19	1352	SH	DEFINED	12
MYLAN LABS INC	COM	628530107	48	2700	SH	DEFINED	17
MYLAN LABS INC	COM	628530107	2071	116857	SH	DEFINED	12
MYLAN LABS INC	COM	628530107	32	1800	SH	DEFINED	11
MYLAN LABS INC	COM	628530107	8	450	SH	DEFINED	2
MYOGEN INC	COM	62856E104	39	5000	SH	DEFINED	12
MYRIAD GENETICS INC	COM	62855J104	17	900	SH	DEFINED	2
MYRIAD GENETICS INC	COM	62855J104	219	11925	SH	DEFINED	12
MYRIAD GENETICS INC	COM	62855J104	1517	82500	SH	DEFINED	3
NABI BIOPHARMACEUTICALS	COM	629519109	316	25300	SH	DEFINED	12
NABORS INDUSTRIES LTD	SHS	G6359F103	9565	161730	SH	DEFINED	2
NABORS INDUSTRIES LTD	SHS	G6359F103	4082	69017	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	645	10901	SH	DEFINED	17
NABORS INDUSTRIES LTD	SHS	G6359F103	452	7635	SH	DEFINED	12
NABORS INDUSTRIES LTD	SHS	G6359F103	52	880	SH	DEFINED	9
NACCO INDS INC	CL A	629579103	29216	284872	SH	DEFINED	6
NACCO INDS INC	CL A	629579103	51	500	SH	DEFINED	2
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	44	1645	SH	DEFINED	12
NANOGEN INC	COM	630075109	2	607	SH	DEFINED	11
NANOGEN INC	COM	630075109	7	2010	SH	DEFINED	12
NANOPHASE TECHNOLOGIES CORP	COM	630079101	2	400	SH	DEFINED	12
NANOPHASE TECHNOLOGIES CORP	COM	630079101	8	1530	SH	DEFINED	2
NAPCO SEC SYS INC	COM	630402105	339	32210	SH	DEFINED	3
NAPSTER INC	COM	630797108	0	5	SH	DEFINED	7
NAPSTER INC	COM	630797108	1	180	SH	DEFINED	12
NARA BANCORP INC	COM	63080P105	4248	302350	SH	DEFINED	3
NASDAQ 100 TR	UNIT SER 1	631100104	69	1900	SH	DEFINED	2
NASDAQ 100 TR	UNIT SER 1	631100104	60	1635	SH	DEFINED	9
NASDAQ 100 TR	UNIT SER 1	631100104	1525	41716	SH	DEFINED	12
NASDAQ 100 TR	UNIT SER 1	631100104	37	1000	SH	DEFINED	7
NASDAQ 100 TR	UNIT SER 1	631100104	5	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	18	500	SH	DEFINED	17
NASDAQ 100 TR	UNIT SER 1	631100104	146	4000	SH	DEFINED	11
NASDAQ STOCK MARKET INC	COM	631103108	3009	281236	SH	DEFINED	3
NASDAQ STOCK MARKET INC	COM	631103108	7	700	SH	DEFINED	12
NASH FINCH CO	COM	631158102	301	7920	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	216	1970	SH	DEFINED	2
NATIONAL BANKSHARES INC VA	COM	634865109	200	4412	SH	DEFINED	12
NATIONAL BEVERAGE CORP	COM	635017106	7	800	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	5869	175182	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	10	300	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	236	7056	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	833	24851	SH	DEFINED	17
NATIONAL CITY CORP	COM	635405103	1088	32473	SH	DEFINED	5
NATIONAL CITY CORP	COM	635405103	1906	56898	SH	DEFINED	4
NATIONAL CITY CORP	COM	635405103	2055	61345	SH	DEFINED	9
NATIONAL CITY CORP	COM	635405103	2462	73490	SH	DEFINED	3
NATIONAL CITY CORP	COM	635405103	3076	91814	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	15	450	SH	DEFINED	11
NATIONAL DENTEX CORP	COM	63563H109	985	50000	SH	DEFINED	6
NATIONAL FINL PARTNERS CORP	COM	63607P208	13933	350080	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	208	7283	SH	DEFINED	12
NATIONAL FUEL GAS CO N J	COM	636180101	801	28024	SH	DEFINED	17
NATIONAL FUEL GAS CO N J	COM	636180101	11188	391335	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	25529	892940	SH	DEFINED	6
NATIONAL GRID TRANSCO PLC	SPONSORED ADR	636274102	975	21349	SH	DEFINED	17

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

NATIONAL HEALTH INVS INC	COM	63633D104	88	3400	SH	DEFINED	12
NATIONAL HEALTH INVS INC	COM	63633D104	26	1000	SH	DEFINED	11
NATIONAL HEALTH REALTY INC	COM	635905102	9	500	SH	DEFINED	12
NATIONAL HOME HEALTH CARE CO	COM	636380107	1128	94039	SH	DEFINED	6
NATIONAL INSTRS CORP	COM	636518102	12	450	SH	DEFINED	12
NATIONAL OILWELL VARCO INC	COM	637071101	299	6413	SH	DEFINED	3
NATIONAL OILWELL VARCO INC	COM	637071101	47	1017	SH	DEFINED	12
NATIONAL PENN BANCSHARES INC	COM	637138108	8	311	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	21	850	SH	DEFINED	12
NATIONAL PRESTO INDS INC	COM	637215104	44	1100	SH	DEFINED	9
NATIONAL PRESTO INDS INC	COM	637215104	147	3650	SH	DEFINED	12
NATIONAL RESEARCH CORP	COM	637372103	3	250	SH	DEFINED	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	5	230	SH	DEFINED	6
NATIONAL SEMICONDUCTOR CORP	COM	637640103	18	880	SH	DEFINED	11
NATIONAL SEMICONDUCTOR CORP	COM	637640103	24	1172	SH	DEFINED	9
NATIONAL SEMICONDUCTOR CORP	COM	637640103	440	21351	SH	DEFINED	12
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	3300	SH	DEFINED	9
NATIONAL WESTMINSTER BK PLC	ADR REP PREF B	638539700	38	1500	SH	DEFINED	7
NATIONAL WESTN LIFE INS CO	CL A	638522102	6325	37000	SH	DEFINED	6
NATIONAL WESTN LIFE INS CO	CL A	638522102	37	217	SH	DEFINED	12
NATIONWIDE FINL SVCS INC	CL A	638612101	8	215	SH	DEFINED	9
NATIONWIDE FINL SVCS INC	CL A	638612101	70	1954	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	79	2190	SH	DEFINED	12
NATIONWIDE FINL SVCS INC	CL A	638612101	5706	159010	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	18250	508348	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A	638612101	4	121	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	8	400	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	243	12000	SH	DEFINED	9
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2350	116260	SH	DEFINED	12
NATIONWIDE HEALTH PPTYS INC	COM	638620104	3545	175420	SH	DEFINED	3
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	548	10240	SH	DEFINED	12
NAUTILUS INC	COM	63910B102	93	3895	SH	DEFINED	12
NAUTILUS INC	COM	63910B102	8264	347800	SH	DEFINED	3
NAVARRE CORP	COM	639208107	8	960	SH	DEFINED	12
NAVIGANT CONSULTING INC	COM	63935N107	403	14800	SH	DEFINED	5
NAVIGANT CONSULTING INC	COM	63935N107	10855	398650	SH	DEFINED	3
NAVIGANT INTL INC	COM	63935R108	3023	221320	SH	DEFINED	3
NAVIGANT INTL INC	COM	63935R108	4671	341952	SH	DEFINED	6
NAVIGATORS GROUP INC	COM	638904102	16	470	SH	DEFINED	12
NAVIGATORS GROUP INC	COM	638904102	58	1760	SH	DEFINED	1
NAVIGATORS GROUP INC	COM	638904102	6843	206467	SH	DEFINED	6
NAVISITE INC	COM NEW	63935M208	0	63	SH	DEFINED	12
NAVISTAR INTL CORP NEW	COM	63934E108	10	275	SH	DEFINED	11
NAVISTAR INTL CORP NEW	COM	63934E108	1541	42348	SH	DEFINED	12
NAVISTAR INTL CORP NEW	COM	63934E108	22	600	SH	DEFINED	17
NAVISTAR INTL CORP NEW	COM	63934E108	31	863	SH	DEFINED	3
NBT BANCORP INC	COM	628778102	7213	321867	SH	DEFINED	6
NBTY INC	COM	628782104	26397	1052100	SH	DEFINED	6
NBTY INC	COM	628782104	135	5379	SH	DEFINED	12
NBTY INC	COM	628782104	100	4000	SH	DEFINED	9
NCI BUILDING SYS INC	COM	628852105	20092	520435	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	16881	437320	SH	DEFINED	3
NCI BUILDING SYS INC	COM	628852105	3	70	SH	DEFINED	12
NCO GROUP INC	COM	628858102	306	15660	SH	DEFINED	3
NCO GROUP INC	COM	628858102	14	735	SH	DEFINED	12
NCO GROUP INC	COM	628858102	9	450	SH	DEFINED	9
NCO GROUP INC	COM	628858102	16065	821726	SH	DEFINED	6
NCR CORP NEW	COM	62886E108	209	6180	SH	DEFINED	3
NCR CORP NEW	COM	62886E108	253	7500	SH	DEFINED	5
NCR CORP NEW	COM	62886E108	814	24114	SH	DEFINED	12
NCR CORP NEW	COM	62886E108	69	2032	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	55	1624	SH	DEFINED	17

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

NCR CORP NEW	COM	62886E108	1	36	SH	DEFINED	1
NCR CORP NEW	COM	62886E108	491	14548	SH	DEFINED	11
NDCHEALTH CORP	COM	639480102	8	500	SH	DEFINED	12
NDCHEALTH CORP	COM	639480102	5	300	SH	DEFINED	17
NDCHEALTH CORP	COM	639480102	3	184	SH	DEFINED	11
NEENAH PAPER INC	COM	640079109	0	7	SH	DEFINED	6
NEENAH PAPER INC	COM	640079109	1	21	SH	DEFINED	7
NEENAH PAPER INC	COM	640079109	6	171	SH	DEFINED	11
NEENAH PAPER INC	COM	640079109	27	791	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	231	6866	SH	DEFINED	12
NEENAH PAPER INC	COM	640079109	8492	252598	SH	DEFINED	3
NEENAH PAPER INC	COM	640079109	152	4522	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	1	18	SH	DEFINED	9
NEIMAN MARCUS GROUP INC	CL B	640204301	370	4100	SH	DEFINED	6
NEIMAN MARCUS GROUP INC	CL B	640204301	22	240	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL A	640204202	3962	43300	SH	DEFINED	3
NEIMAN MARCUS GROUP INC	CL A	640204202	112	1223	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL A	640204202	22	238	SH	DEFINED	11
NEKTAR THERAPEUTICS	COM	640268108	17	1215	SH	DEFINED	11
NEKTAR THERAPEUTICS	COM	640268108	1	100	SH	DEFINED	12
NELNET INC	CL A	64031N108	10	328	SH	DEFINED	12
NELSON THOMAS INC	COM	640376109	2801	118431	SH	DEFINED	3
NEOMAGIC CORP	COM	640497103	3	5000	SH	DEFINED	12
NEORX CORP	COM PAR \$0.02	640520300	3	3484	SH	DEFINED	12
NEOWARE SYS INC	COM	64065P102	5	500	SH	DEFINED	12
NET2PHONE	COM	64108N106	14	8500	SH	DEFINED	12
NETBANK INC	COM	640933107	5014	591234	SH	DEFINED	6
NETEASE COM INC	SPONSORED ADR	64110W102	96420	2000000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	290	26728	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	79205	7300000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	1341	123600	SH	DEFINED	12
NETGEAR INC	COM	64111Q104	103	6850	SH	DEFINED	12
NETGEAR INC	COM	64111Q104	1763	116840	SH	DEFINED	3
NETGEAR INC	COM	64111Q104	23	1549	SH	DEFINED	11
NETIQ CORP	COM	64115P102	14	1240	SH	DEFINED	12
NETMANAGE INC	COM NEW	641144308	14	2043	SH	DEFINED	12
NETWORK APPLIANCE INC	COM	64120L104	1	19	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	7024	253943	SH	DEFINED	17
NETWORK APPLIANCE INC	COM	64120L104	1056	38168	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	167	6050	SH	DEFINED	12
NETWORK APPLIANCE INC	COM	64120L104	3	100	SH	DEFINED	7
NETWORK APPLIANCE INC	COM	64120L104	16	565	SH	DEFINED	11
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	136	9856	SH	DEFINED	12
NEUBERGER BERMAN INTER MUNI	COM	64124P101	22	1658	SH	DEFINED	12
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	379	28289	SH	DEFINED	12
NEUBERGER BERMAN REAL INCM F	COM	64126D106	20	1020	SH	DEFINED	12
NEUBERGER BERMAN RLTY INC FD	COM	64126G109	902	54443	SH	DEFINED	12
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	3	1000	SH	DEFINED	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	406	10680	SH	DEFINED	12
NEUROGEN CORP	COM	64124E106	14	2000	SH	DEFINED	12
NEW AMER HIGH INCOME FD INC	COM	641876107	3	1535	SH	DEFINED	12
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	35	755	SH	DEFINED	12
NEW FRONTIER MEDIA INC	COM	644398109	558	78020	SH	DEFINED	3
NEW JERSEY RES	COM	646025106	420	9654	SH	DEFINED	12
NEW JERSEY RES	COM	646025106	8010	184000	SH	DEFINED	6
NEW JERSEY RES	COM	646025106	34	771	SH	DEFINED	4
NEW JERSEY RES	COM	646025106	26	600	SH	DEFINED	11
NEW JERSEY RES	COM	646025106	54	1246	SH	DEFINED	9
NEW PLAN EXCEL RLTY TR INC	COM	648053106	57	2275	SH	DEFINED	11
NEW PLAN EXCEL RLTY TR INC	COM	648053106	10	400	SH	DEFINED	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1059	42164	SH	DEFINED	12
NEW PLAN EXCEL RLTY TR INC	COM	648053106	118	4700	SH	DEFINED	9

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

NEW RIV PHARMACEUTICALS INC	COM	648468205	76	3000	SH	DEFINED	16
NEW YORK & CO INC	COM	649295102	161	8000	SH	DEFINED	3
NEW YORK & CO INC	COM	649295102	2	100	SH	DEFINED	12
NEW YORK & CO INC	COM	649295102	10	500	SH	DEFINED	11
NEW YORK CMNTY BANCORP INC	COM	649445103	9	500	SH	DEFINED	9
NEW YORK CMNTY BANCORP INC	COM	649445103	651	35826	SH	DEFINED	12
NEW YORK CMNTY BANCORP INC	COM	649445103	22	1206	SH	DEFINED	4
NEW YORK MTG TR INC	COM	649604105	671	65700	SH	DEFINED	3
NEW YORK TIMES CO	CL A	650111107	6792	185671	SH	DEFINED	5
NEW YORK TIMES CO	CL A	650111107	1942	53078	SH	DEFINED	12
NEW YORK TIMES CO	CL A	650111107	563	15400	SH	DEFINED	11
NEW YORK TIMES CO	CL A	650111107	288	7872	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	13	350	SH	DEFINED	2
NEW YORK TIMES CO	CL A	650111107	15	400	SH	DEFINED	9
NEWALLIANCE BANCSHARES INC	COM	650203102	10	700	SH	DEFINED	11
NEWALLIANCE BANCSHARES INC	COM	650203102	396	28299	SH	DEFINED	12
NEWCASTLE INVT CORP	COM	65105M108	6	200	SH	DEFINED	12
NEWELL RUBBERMAID INC	COM	651229106	33511	1526900	SH	DEFINED	6
NEWELL RUBBERMAID INC	COM	651229106	4388	200000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	145	6617	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	21	957	SH	DEFINED	17
NEWELL RUBBERMAID INC	COM	651229106	765	34890	SH	DEFINED	9
NEWELL RUBBERMAID INC	COM	651229106	2566	116973	SH	DEFINED	12
NEWELL RUBBERMAID INC	COM	651229106	2778	126597	SH	DEFINED	2
NEWFIELD EXPL CO	COM	651290108	64	863	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	9595	129209	SH	DEFINED	3
NEWFIELD EXPL CO	COM	651290108	12134	163400	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	167	2248	SH	DEFINED	12
NEWMARKET CORP	COM	651587107	37	2000	SH	DEFINED	12
NEWMARKET CORP	COM	651587107	484	26010	SH	DEFINED	3
NEWMONT MINING CORP	COM	651639106	2172	51415	SH	DEFINED	12
NEWMONT MINING CORP	COM	651639106	15633	370000	SH	DEFINED	10
NEWMONT MINING CORP	COM	651639106	1172	27750	SH	DEFINED	17
NEWMONT MINING CORP	COM	651639106	253	5997	SH	DEFINED	5
NEWMONT MINING CORP	COM	651639106	207	4897	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	2	46	SH	DEFINED	7
NEWPARK RES INC	COM PAR \$.01NEW	651718504	139	23539	SH	DEFINED	2
NEWPORT CORP	COM	651824104	46	3150	SH	DEFINED	2
NEWPORT CORP	COM	651824104	75	5149	SH	DEFINED	11
NEWPORT CORP	COM	651824104	90	6181	SH	DEFINED	12
NEWS CORP	CL B	65248E203	935	53082	SH	DEFINED	12
NEWS CORP	CL B	65248E203	3	152	SH	DEFINED	2
NEWS CORP	CL B	65248E203	1	30	SH	DEFINED	17
NEWS CORP	CL A	65248E104	434	25643	SH	DEFINED	12
NEWS CORP	CL A	65248E104	53	3152	SH	DEFINED	17
NEWS CORP	CL A	65248E104	44	2600	SH	DEFINED	3
NEWS CORP	CL A	65248E104	42	2502	SH	DEFINED	11
NEWS CORP	CL A	65248E104	9	510	SH	DEFINED	6
NEWS CORP	CL A	65248E104	1	58	SH	DEFINED	2
NEWTEK BUSINESS SVCS INC	COM	652526104	8	2000	SH	DEFINED	12
NEXEN INC	COM	65334H102	1	27	SH	DEFINED	6
NEXMED INC	COM	652903105	1	1000	SH	DEFINED	12
NEXTEL COMMUNICATIONS INC	CL A	65332V103	44	1550	SH	DEFINED	2
NEXTEL COMMUNICATIONS INC	CL A	65332V103	202	7120	SH	DEFINED	17
NEXTEL COMMUNICATIONS INC	CL A	65332V103	71	2500	SH	DEFINED	4
NEXTEL COMMUNICATIONS INC	CL A	65332V103	205	7200	SH	DEFINED	6
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3015	106092	SH	DEFINED	9
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3834	134921	SH	DEFINED	3
NEXTEL COMMUNICATIONS INC	CL A	65332V103	12583	442759	SH	DEFINED	12
NEXTEL COMMUNICATIONS INC	CL A	65332V103	102312	3600000	SH	DEFINED	13
NEXTEL COMMUNICATIONS INC	CL A	65332V103	964141	33924750	SH	DEFINED	8
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2145248	75483729	SH	DEFINED	10

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

NEXTEL COMMUNICATIONS INC	CL A	65332V103	17	600	SH	DEFINED	7
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2747	96659	SH	DEFINED	11
NEXTEL PARTNERS INC	CL A	65333F107	1032	46972	SH	DEFINED	12
NFJ DIVID INT & PREM STRTGY	COM SHS	65337H109	925	37000	SH	DEFINED	12
NGP CAP RES CO	COM	62912R107	31	1900	SH	DEFINED	12
NIC INC	COM	62914B100	19	4000	SH	DEFINED	12
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	878	62286	SH	DEFINED	12
NICHOLAS FINANCIAL INC	COM NEW	65373J209	13	733	SH	DEFINED	12
NICHOLAS-APPLGATE CV & INC	COM	65370F101	2541	168302	SH	DEFINED	12
NICOR INC	COM	654086107	13547	365250	SH	DEFINED	6
NICOR INC	COM	654086107	869	23419	SH	DEFINED	12
NIDEC CORP	SPONSORED ADR	654090109	50	1595	SH	DEFINED	6
NII HLDGS INC	CL B NEW	62913F201	224250	3900000	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	13	225	SH	DEFINED	11
NII HLDGS INC	CL B NEW	62913F201	676	11750	SH	DEFINED	12
NII HLDGS INC	CL B NEW	62913F201	14142	245950	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	164260	2856700	SH	DEFINED	10
NIKE INC	CL B	654106103	7399	88808	SH	DEFINED	11
NIKE INC	CL B	654106103	1534	18409	SH	DEFINED	12
NIKE INC	CL B	654106103	565	6780	SH	DEFINED	3
NIKE INC	CL B	654106103	8	100	SH	DEFINED	1
NIKE INC	CL B	654106103	25	300	SH	DEFINED	17
NIKE INC	CL B	654106103	333	4000	SH	DEFINED	2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	39	1800	SH	DEFINED	11
NISOURCE INC	COM	65473P105	684	30017	SH	DEFINED	17
NISOURCE INC	COM	65473P105	1954	85740	SH	DEFINED	12
NISOURCE INC	COM	65473P105	17	750	SH	DEFINED	2
NISOURCE INC	COM	65473P105	82	3616	SH	DEFINED	11
NISOURCE INC	COM	65473P105	227	9980	SH	DEFINED	6
NISSAN MOTORS	SPONSORED ADR	654744408	714	35890	SH	DEFINED	17
NN INC	COM	629337106	25	2000	SH	DEFINED	11
NN INC	COM	629337106	555	45028	SH	DEFINED	12
NOBLE CORPORATION	SHS	G65422100	64	1130	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	2587	46020	SH	DEFINED	17
NOBLE CORPORATION	SHS	G65422100	145	2580	SH	DEFINED	12
NOBLE ENERGY INC	COM	655044105	2373	34890	SH	DEFINED	3
NOBLE ENERGY INC	COM	655044105	4	61	SH	DEFINED	6
NOBLE ENERGY INC	COM	655044105	340	5000	SH	DEFINED	12
NOBLE ENERGY INC	COM	655044105	5	70	SH	DEFINED	9
NOBLE ENERGY INC	COM	655044105	10	142	SH	DEFINED	11
NOBLE INTL LTD	COM	655053106	84	3700	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	37657	2440500	SH	DEFINED	10
NOKIA CORP	SPONSORED ADR	654902204	37035	2403044	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	20716	1342547	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	17883	1159000	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	2158	139850	SH	DEFINED	9
NOKIA CORP	SPONSORED ADR	654902204	433	28090	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	80	5200	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	18	1139	SH	DEFINED	4
NOKIA CORP	SPONSORED ADR	654902204	13880	899532	SH	DEFINED	2
NOLAND CO	COM	655286102	43	905	SH	DEFINED	12
NOMURA HLDGS INC	SPONSORED ADR	65535H208	3	205	SH	DEFINED	6
NORANDA INC	COM	655422103	12091	602200	SH	DEFINED	7
NORANDA INC	COM	655422103	103	5100	SH	DEFINED	3
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	143	3015	SH	DEFINED	12
NORDSON CORP	COM	655663102	5778	156927	SH	DEFINED	3
NORDSON CORP	COM	655663102	7	200	SH	DEFINED	12
NORDSTROM INC	COM	655664100	1415	25555	SH	DEFINED	12
NORDSTROM INC	COM	655664100	332	6000	SH	DEFINED	17
NORDSTROM INC	COM	655664100	79	1425	SH	DEFINED	11
NORDSTROM INC	COM	655664100	831	15000	SH	DEFINED	1
NORDSTROM INC	COM	655664100	50	911	SH	DEFINED	2

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

NORDSTROM INC	COM	655664100	8733	157696	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	28147	759710	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	4304	116161	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	3460	93395	SH	DEFINED	17
NORFOLK SOUTHERN CORP	COM	655844108	3289	88784	SH	DEFINED	12
NORFOLK SOUTHERN CORP	COM	655844108	1137	30675	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	19	500	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	50	1350	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	136	3663	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	378	10210	SH	DEFINED	6
NORSK HYDRO A S	SPONSORED ADR	656531605	363	4350	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	632	231450	SH	DEFINED	12
NORTEL NETWORKS CORP NEW	COM	656568102	2	800	SH	DEFINED	9
NORTEL NETWORKS CORP NEW	COM	656568102	2078	761167	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM	656568102	128	46900	SH	DEFINED	5
NORTEL NETWORKS CORP NEW	COM	656568102	4	1309	SH	DEFINED	17
NORTEL NETWORKS CORP NEW	COM	656568102	3	1000	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	13529	4979021	SH	DEFINED	7
NORTH AMERN PALLADIUM LTD	COM	656912102	781	104030	SH	DEFINED	12
NORTH CENT BANCSHARES INC	COM	658418108	441	10900	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	177	6875	SH	DEFINED	12
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	8	315	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	1544	55672	SH	DEFINED	9
NORTH FORK BANCORPORATION NY	COM	659424105	8173	294626	SH	DEFINED	12
NORTH FORK BANCORPORATION NY	COM	659424105	7194	259337	SH	DEFINED	17
NORTH FORK BANCORPORATION NY	COM	659424105	24768	892867	SH	DEFINED	1
NORTH FORK BANCORPORATION NY	COM	659424105	146	5250	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	208	7500	SH	DEFINED	5
NORTH FORK BANCORPORATION NY	COM	659424105	224	8071	SH	DEFINED	6
NORTH FORK BANCORPORATION NY	COM	659424105	1108	39925	SH	DEFINED	11
NORTH VALLEY BANCORP	COM	66304M105	1637	86371	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	17	884	SH	DEFINED	17
NORTHEAST UTILS	COM	664397106	24384	1265410	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	40	2090	SH	DEFINED	12
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	528	10941	SH	DEFINED	12
NORTHERN ORION RES INC	COM	665575106	23	8000	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	100	2300	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	3427	78882	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	303	6966	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	77	1775	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	13	300	SH	DEFINED	11
NORTHERN TR CORP	COM	665859104	5	116	SH	DEFINED	9
NORTHERN TR CORP	COM	665859104	2041	46990	SH	DEFINED	17
NORTHFIELD LABS INC	COM	666135108	20	1765	SH	DEFINED	12
NORTHGATE MINERALS CORP	COM	666416102	6	4200	SH	DEFINED	12
NORTHGATE MINERALS CORP	COM	666416102	14	10000	SH	DEFINED	7
NORTHRIM BANCORP INC	COM	666762109	1000	40000	SH	DEFINED	1
NORTHRIM BANCORP INC	COM	666762109	6694	267980	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	2052	38012	SH	DEFINED	5
NORTHROP GRUMMAN CORP	COM	666807102	2210	40942	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	16582	307180	SH	DEFINED	3
NORTHROP GRUMMAN CORP	COM	666807102	114	2116	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	183	3386	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	1030	19083	SH	DEFINED	9
NORTHROP GRUMMAN CORP	COM	666807102	1866	34563	SH	DEFINED	12
NORTHWEST AIRLS CORP	CL A	667280101	99	14800	SH	DEFINED	12
NORTHWEST BANCORP INC PA	COM	667328108	15	712	SH	DEFINED	12
NORTHWEST NAT GAS CO	COM	667655104	35	975	SH	DEFINED	12
NORTHWEST NAT GAS CO	COM	667655104	2144	59280	SH	DEFINED	3
NORTHWEST PIPE CO	COM	667746101	652	26418	SH	DEFINED	6
NORTHWESTERN CORP	*W EXP 99/99/999	668074115	1	362	SH	DEFINED	12
NORTHWESTERN CORP	COM NEW	668074305	4	133	SH	DEFINED	12

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

NOVA CHEMICALS CORP	COM	66977W109	10847	252547	SH	DEFINED	3
NOVA CHEMICALS CORP	COM	66977W109	589	13800	SH	DEFINED	7
NOVARTIS A G	SPONSORED ADR	66987V109	346	7400	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	1134	24901	SH	DEFINED	17
NOVARTIS A G	SPONSORED ADR	66987V109	70	1500	SH	DEFINED	1
NOVARTIS A G	SPONSORED ADR	66987V109	56	1200	SH	DEFINED	9
NOVARTIS A G	SPONSORED ADR	66987V109	9	200	SH	DEFINED	4
NOVARTIS A G	SPONSORED ADR	66987V109	3347	71569	SH	DEFINED	6
NOVASTAR FINL INC	COM	669947400	46	1280	SH	DEFINED	12
NOVATEL WIRELESS INC	COM NEW	66987M604	6	600	SH	DEFINED	12
NOVATEL WIRELESS INC	COM NEW	66987M604	16	1500	SH	DEFINED	11
NOVATEL WIRELESS INC	COM NEW	66987M604	1050	97700	SH	DEFINED	3
NOVAVAX INC	COM	670002104	1	675	SH	DEFINED	11
NOVAVAX INC	COM	670002104	4	2675	SH	DEFINED	12
NOVELIS INC	COM	67000X106	11	482	SH	DEFINED	17
NOVELIS INC	COM	67000X106	8	354	SH	DEFINED	12
NOVELIS INC	COM	67000X106	0	18	SH	DEFINED	9
NOVELL INC	COM	670006105	115	19234	SH	DEFINED	12
NOVELL INC	COM	670006105	6	1000	SH	DEFINED	2
NOVELL INC	COM	670006105	9	1500	SH	DEFINED	4
NOVELLUS SYS INC	COM	670008101	705	26392	SH	DEFINED	17
NOVELLUS SYS INC	COM	670008101	5	190	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	41	1543	SH	DEFINED	12
NOVO-NORDISK A S	ADR	670100205	3	57	SH	DEFINED	6
NOVO-NORDISK A S	ADR	670100205	11	200	SH	DEFINED	17
NOVO-NORDISK A S	ADR	670100205	575	10300	SH	DEFINED	2
NOVOSTE CORP	COM	67010C100	0	300	SH	DEFINED	12
NPS PHARMACEUTICALS INC	COM	62936P103	31	2475	SH	DEFINED	12
NRG ENERGY INC	COM NEW	629377508	20	600	SH	DEFINED	12
NRG ENERGY INC	COM NEW	629377508	1632	47396	SH	DEFINED	6
NS GROUP INC	COM	628916108	251	7990	SH	DEFINED	3
NSTAR	COM	67019E107	31614	582205	SH	DEFINED	6
NSTAR	COM	67019E107	1081	19916	SH	DEFINED	12
NSTAR	COM	67019E107	2395	44100	SH	DEFINED	3
NTL INC DEL	COM	62940M104	24392	383100	SH	DEFINED	6
NUANCE COMMUNICATIONS INC	COM	669967101	426	145945	SH	DEFINED	12
NUCOR CORP	COM	670346105	705	12252	SH	DEFINED	17
NUCOR CORP	COM	670346105	2060	35784	SH	DEFINED	12
NUCOR CORP	COM	670346105	95	1644	SH	DEFINED	2
NUCOR CORP	COM	670346105	80	1386	SH	DEFINED	1
NUCOR CORP	COM	670346105	26	450	SH	DEFINED	11
NUCOR CORP	COM	670346105	5	80	SH	DEFINED	6
NUCOR CORP	COM	670346105	33063	574410	SH	DEFINED	3
NUTRI SYS INC NEW	COM	67069D108	4	650	SH	DEFINED	12
NUVEEN AZ DIV ADV MUN FD 3	COM	67072E101	3	223	SH	DEFINED	12
NUVEEN CALIF PERFORM PLUS MU	COM	67062Q106	14	1000	SH	DEFINED	12
NUVEEN CALIF PREM INCOME MUN	COM	6706L0102	13	1000	SH	DEFINED	12
NUVEEN CALIF QUALITY INCM MU	COM	670985100	10	700	SH	DEFINED	12
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	7	475	SH	DEFINED	12
NUVEEN CT DIV ADV MUN FD 3	COM	67071Y108	122	8644	SH	DEFINED	12
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	1040	73769	SH	DEFINED	12
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	1568	104867	SH	DEFINED	12
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	604	42124	SH	DEFINED	12
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	615	43794	SH	DEFINED	12
NUVEEN EQTY PRM OPPORTUNITYF	COM	6706EM102	1006	51633	SH	DEFINED	12
NUVEEN EQUITY PREM INCOME FD	COM	6706ER101	521	26154	SH	DEFINED	12
NUVEEN FLA INVT QUALITY MUN	COM	670970102	592	40700	SH	DEFINED	12
NUVEEN FLA QUALITY INCOME MU	COM	670978105	381	26475	SH	DEFINED	12
NUVEEN FLTNG RTE INCM OPP FD	COM SHS	6706EN100	16	1100	SH	DEFINED	12
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	12	800	SH	DEFINED	12
NUVEEN INS FL TX FR ADV MUN	COM	670655109	40	3000	SH	DEFINED	12
NUVEEN INS NY TX FR ADV MUN	COM	670656107	34	2500	SH	DEFINED	12

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

NUVEEN	INSD DIVID ADVANTAGE	COM	67071L106	199	14320	SH	DEFINED	12
NUVEEN	INSD FLA PREM INCOME	COM	67101V108	459	30492	SH	DEFINED	12
NUVEEN	INSD MUN OPPORTUNITY	COM	670984103	866	58907	SH	DEFINED	12
NUVEEN	INSD NEW YORK DIVID	COM	67071N102	40	2867	SH	DEFINED	12
NUVEEN	INSD NY PREM INCOME F	COM	67101R107	26	1796	SH	DEFINED	12
NUVEEN	INSD PREM INCOME MUN	COM	6706D8104	131	10114	SH	DEFINED	12
NUVEEN	INSD QUALITY MUN FD I	COM	67062N103	226	15262	SH	DEFINED	12
NUVEEN	INVT QUALITY MUN FD I	COM	67062E103	869	60740	SH	DEFINED	12
NUVEEN	INVTS INC	CL A	67090F106	1881	54822	SH	DEFINED	12
NUVEEN	INVTS INC	CL A	67090F106	15	450	SH	DEFINED	17
NUVEEN	INVTS INC	CL A	67090F106	15	450	SH	DEFINED	11
NUVEEN	MASS DIVID ADVANTAG M	COM SH BEN INT	67069P101	15	901	SH	DEFINED	12
NUVEEN	MD DIV ADV MUN FD 3	COM	67072A109	232	16621	SH	DEFINED	12
NUVEEN	MD DIV ADV MUNI FD 2	COM SH BEN INT	67070V105	307	19940	SH	DEFINED	12
NUVEEN	MD DIVID ADVANTAGE MU	COM SH BEN INT	67069R107	822	52259	SH	DEFINED	12
NUVEEN	MD PREM INCOME MUN FD	COM	67061Q107	732	48236	SH	DEFINED	12
NUVEEN	MUN ADVANTAGE FD INC	COM	67062H106	2650	180901	SH	DEFINED	12
NUVEEN	MUN HIGH INC OPP FD	COM	670682103	730	48906	SH	DEFINED	12
NUVEEN	MUN INCOME FD INC	COM	67062J102	82	8270	SH	DEFINED	12
NUVEEN	MUN MKT OPPORTUNITY F	COM	67062W103	2328	170530	SH	DEFINED	12
NUVEEN	MUN VALUE FD INC	COM	670928100	990	107972	SH	DEFINED	12
NUVEEN	N C DIV ADV FD 2	COM	67071D104	323	20245	SH	DEFINED	12
NUVEEN	N C PREM INCOME MUN F	SH BEN INT	67060P100	169	10310	SH	DEFINED	12
NUVEEN	NC DIV ADV MUN FD 3	COM	67072D103	338	23809	SH	DEFINED	12
NUVEEN	NC DIVID ADVANTAGE MU	COM SH BEN INT	67069N106	135	8225	SH	DEFINED	12
NUVEEN	NJ DIV ADVANTAGE MUN	COM	67069Y102	42	2967	SH	DEFINED	12
NUVEEN	NJ INVT QUALITY MUN F	COM	670971100	103	6964	SH	DEFINED	12
NUVEEN	NJ PREM INCOME MUN FD	COM	67101N106	108	7213	SH	DEFINED	12
NUVEEN	NY DIV ADVANTG MUN FD	COM	67070A101	37	2500	SH	DEFINED	12
NUVEEN	NY DIVID ADVNTG MUN F	COM	67066X107	7	500	SH	DEFINED	12
NUVEEN	NY MUN VALUE FD	COM	67062M105	6	600	SH	DEFINED	12
NUVEEN	NY SELECT QUALITY MUN	COM	670976109	15	1040	SH	DEFINED	12
NUVEEN	OH DIV ADV MUNI FD 2	COM SH BEN INT	67070R104	39	2550	SH	DEFINED	12
NUVEEN	OH DIV ADVANTAGE MUN	COM	67070C107	89	5854	SH	DEFINED	12
NUVEEN	OHIO DIVID ADVANTAGE	COM	67071V104	92	6015	SH	DEFINED	12
NUVEEN	OHIO QUALITY INCOME M	COM	670980101	220	13350	SH	DEFINED	12
NUVEEN	PA DIV ADVANTAGE MUN	COM	67070E103	381	25337	SH	DEFINED	12
NUVEEN	PA DIVID ADVANTAGE MU	COM	67071W102	108	7713	SH	DEFINED	12
NUVEEN	PA INVT QUALITY MUN F	COM	670972108	363	25649	SH	DEFINED	12
NUVEEN	PA PREM INCOME MUN FD	COM	67061F101	166	11132	SH	DEFINED	12
NUVEEN	PERFORMANCE PLUS MUN	COM	67062P108	1694	119907	SH	DEFINED	12
NUVEEN	PFD & CONV INC FD	COM	67073B106	1662	127051	SH	DEFINED	12
NUVEEN	PFD & CONV INCOME FD	COM SHS	67073D102	1770	138704	SH	DEFINED	12
NUVEEN	PREM INCOME MUN FD	COM	67062T100	2669	191575	SH	DEFINED	12
NUVEEN	PREM INCOME MUN FD 2	COM	67063W102	734	52970	SH	DEFINED	12
NUVEEN	PREM INCOME MUN FD 4	COM	6706K4105	123	10187	SH	DEFINED	12
NUVEEN	PREMIER INSD MUN INCO	COM	670987106	42	2900	SH	DEFINED	12
NUVEEN	PREMIER MUN INCOME FD	COM	670988104	134	9978	SH	DEFINED	12
NUVEEN	QUALITY INCOME MUN FD	COM	670977107	575	41369	SH	DEFINED	12
NUVEEN	QUALITY PFD INC FD 3	COM	67072W101	324	22895	SH	DEFINED	12
NUVEEN	QUALITY PFD INCOME FD	COM	67071S101	620	46939	SH	DEFINED	12
NUVEEN	QUALITY PFD INCOME FD	COM	67072C105	1464	107413	SH	DEFINED	12
NUVEEN	REAL ESTATE INCOME FD	COM	67071B108	881	48749	SH	DEFINED	12
NUVEEN	SELECT MAT MUN FD	SH BEN INT	67061T101	166	17800	SH	DEFINED	12
NUVEEN	SELECT QUALITY MUN FD	COM	670973106	2019	141675	SH	DEFINED	12
NUVEEN	SELECT TAX FREE INCM	SH BEN INT	67063X100	19	1500	SH	DEFINED	12
NUVEEN	SELECT TAX FREE INCM	SH BEN INT	67063C106	133	10185	SH	DEFINED	12
NUVEEN	SELECT TAX FREE INCM	SH BEN INT	67062F100	143	10570	SH	DEFINED	12
NUVEEN	SR INCOME FD	COM	67067Y104	149	16300	SH	DEFINED	12
NUVEEN	TAX FREE ADV MUN FD	COM	670657105	4615	343097	SH	DEFINED	12
NUVEEN	TX ADV TOTAL RET STRG	COM	67090H102	45	2365	SH	DEFINED	12
NUVEEN	VA DIV ADV MUNI FD 2	COM	67071C106	684	42452	SH	DEFINED	12

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

NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M108	1004	57160	SH	DEFINED	12
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	246	14837	SH	DEFINED	12
NUVELO INC	COM NEW	67072M301	2	300	SH	DEFINED	
NVE CORP	COM NEW	629445206	120	6300	SH	DEFINED	12
NVIDIA CORP	COM	67066G104	172	7245	SH	DEFINED	12
NVR INC	COM	62944T105	37980	48382	SH	DEFINED	3
NVR INC	COM	62944T105	16	20	SH	DEFINED	12
NYMAGIC INC	COM	629484106	341	14400	SH	DEFINED	6
NYMOX PHARMACEUTICAL CORP	COM	67076P102	4	2000	SH	DEFINED	12
O CHARLEYS INC	COM	670823103	798	36700	SH	DEFINED	3
O REILLY AUTOMOTIVE INC	COM	686091109	877	17700	SH	DEFINED	11
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	108	10525	SH	DEFINED	12
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	7	650	SH	DEFINED	11
OCA INC	COM	67083Q101	4598	1081800	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	57	800	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	11350	159480	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	2223	31241	SH	DEFINED	12
OCCIDENTAL PETE CORP DEL	COM	674599105	1303	18312	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	75	1056	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	46	650	SH	DEFINED	9
OCCIDENTAL PETE CORP DEL	COM	674599105	205	2880	SH	DEFINED	6
OCEANEERING INTL INC	COM	675232102	9	250	SH	DEFINED	11
OCEANEERING INTL INC	COM	675232102	2141	57100	SH	DEFINED	3
OCEANFIRST FINL CORP	COM	675234108	14	600	SH	DEFINED	12
OCEANFIRST FINL CORP	COM	675234108	71	3100	SH	DEFINED	11
ODYSSEY HEALTHCARE INC	COM	67611V101	8164	694200	SH	DEFINED	6
ODYSSEY RE HLDGS CORP	COM	67612W108	40031	1598670	SH	DEFINED	6
ODYSSEY RE HLDGS CORP	COM	67612W108	13	500	SH	DEFINED	11
OFFICE DEPOT INC	COM	676220106	7364	331993	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	146	6592	SH	DEFINED	12
OFFICE DEPOT INC	COM	676220106	9	400	SH	DEFINED	7
OFFICE DEPOT INC	COM	676220106	533	24050	SH	DEFINED	5
OFFICE DEPOT INC	COM	676220106	237	10690	SH	DEFINED	6
OFFICEMAX INC DEL	COM	67622P101	58	1740	SH	DEFINED	6
OFFICEMAX INC DEL	COM	67622P101	3	92	SH	DEFINED	12
OFFSHORE LOGISTICS INC	COM	676255102	15	462	SH	DEFINED	12
OFFSHORE LOGISTICS INC	COM	676255102	1428	42850	SH	DEFINED	6
OFFSHORE LOGISTICS INC	COM	676255102	13715	411626	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	19	712	SH	DEFINED	2
OGE ENERGY CORP	COM	670837103	26334	976890	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	3851	142900	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	1382	51270	SH	DEFINED	12
OGE ENERGY CORP	COM	670837103	88	3280	SH	DEFINED	17
OHIO CAS CORP	COM	677240103	21424	932270	SH	DEFINED	3
OHIO CAS CORP	COM	677240103	178	7764	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	766	33328	SH	DEFINED	17
OHIO CAS CORP	COM	677240103	789	34355	SH	DEFINED	12
OHIO CAS CORP	COM	677240103	11838	515142	SH	DEFINED	6
OIL DRI CORP AMER	COM	677864100	9	500	SH	DEFINED	12
OIL STS INTL INC	COM	678026105	18944	921851	SH	DEFINED	3
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	58	600	SH	DEFINED	12
OILGEAR CO	COM	678042102	7	824	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	14	450	SH	DEFINED	11
OLD DOMINION FGHT LINES INC	COM	679580100	734	23562	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	8944	287120	SH	DEFINED	3
OLD LINE BANCSHARES INC	COM	67984M100	6	600	SH	DEFINED	12
OLD POINT FINL CORP	COM	680194107	193	6061	SH	DEFINED	6
OLD POINT FINL CORP	COM	680194107	455	14312	SH	DEFINED	12
OLD REP INTL CORP	COM	680223104	4758	204305	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	4	172	SH	DEFINED	9
OLD REP INTL CORP	COM	680223104	26	1095	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	28	1200	SH	DEFINED	17

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

OLD REP INTL CORP	COM	680223104	234	10046	SH	DEFINED	12
OLD REP INTL CORP	COM	680223104	1281	55000	SH	DEFINED	1
OLD SECOND BANCORP INC ILL	COM	680277100	33	1100	SH	DEFINED	12
OLD SECOND BANCORP INC ILL	COM	680277100	626	20740	SH	DEFINED	3
OLIN CORP	COM PAR \$1	680665205	7	312	SH	DEFINED	17
OLIN CORP	COM PAR \$1	680665205	2307	103472	SH	DEFINED	12
OLYMPIC STEEL INC	COM	68162K106	617	34520	SH	DEFINED	3
OM GROUP INC	COM	670872100	41440	1362258	SH	DEFINED	3
OMEGA FINL CORP	COM	682092101	37	1244	SH	DEFINED	12
OMEGA HEALTHCARE INVS INC	COM	681936100	435	39576	SH	DEFINED	12
OMEGA HEALTHCARE INVS INC	COM	681936100	5013	456596	SH	DEFINED	3
OMEGA PROTEIN CORP	COM	68210P107	8	1100	SH	DEFINED	12
OMI CORP NEW	COM	Y6476W104	74	3869	SH	DEFINED	12
OMNICARE INC	COM	681904108	67	1900	SH	DEFINED	11
OMNICARE INC	COM	681904108	362	10200	SH	DEFINED	5
OMNICARE INC	COM	681904108	14	390	SH	DEFINED	6
OMNICARE INC	COM	681904108	2	48	SH	DEFINED	9
OMNICARE INC	COM	681904108	3652	103023	SH	DEFINED	12
OMNICELL INC	COM	68213N109	72	10000	SH	DEFINED	12
OMNICOM GROUP INC	COM	681919106	1036	11700	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	899	10153	SH	DEFINED	17
OMNICOM GROUP INC	COM	681919106	566	6399	SH	DEFINED	12
OMNICOM GROUP INC	COM	681919106	62	700	SH	DEFINED	4
OMNICOM GROUP INC	COM	681919106	31	349	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	22	250	SH	DEFINED	2
OMNICOM GROUP INC	COM	681919106	0	0	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	33	2150	SH	DEFINED	12
OMNIVISION TECHNOLOGIES INC	COM	682128103	19266	1271685	SH	DEFINED	6
OMNOVA SOLUTIONS INC	COM	682129101	3	475	SH	DEFINED	12
ON SEMICONDUCTOR CORP	COM	682189105	0	100	SH	DEFINED	12
ON SEMICONDUCTOR CORP	COM	682189105	4534	1147840	SH	DEFINED	3
ON TRACK INNOVATION LTD	SHS	M8791A109	20	1500	SH	DEFINED	12
ONE LIBERTY PPTYS INC	COM	682406103	32	1735	SH	DEFINED	12
ONEOK INC NEW	COM	682680103	1163	37734	SH	DEFINED	12
ONEOK INC NEW	COM	682680103	4219	136885	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	23059	748180	SH	DEFINED	6
ONEOK INC NEW	COM	682680103	35	1137	SH	DEFINED	11
ONEOK INC NEW	COM	682680103	68	2200	SH	DEFINED	17
ONLINE RES CORP	COM	68273G101	26	3000	SH	DEFINED	12
ONLINE RES CORP	COM	68273G101	793	90000	SH	DEFINED	1
ONVIA INC	COM NEW	68338T403	0	30	SH	DEFINED	12
ONYX PHARMACEUTICALS INC	COM	683399109	3	100	SH	DEFINED	12
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	16005	463900	SH	DEFINED	3
OPEN TEXT CORP	COM	683715106	4	225	SH	DEFINED	12
OPEN TEXT CORP	COM	683715106	6	358	SH	DEFINED	11
OPEN TEXT CORP	COM	683715106	23	1300	SH	DEFINED	7
OPENTV CORP	CL A	G67543101	0	72	SH	DEFINED	12
OPENTV CORP	CL A	G67543101	17	6000	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	683718308	14	1129	SH	DEFINED	12
OPINION RESH CORP	COM	683755102	312	44500	SH	DEFINED	6
OPLINK COMMUNICATIONS INC	COM	68375Q106	3	1700	SH	DEFINED	12
OPNET TECHNOLOGIES INC	COM	683757108	10	1200	SH	DEFINED	12
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	16	700	SH	DEFINED	11
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	205	22376	SH	DEFINED	12
OPSWARE INC	COM	68383A101	10	2000	SH	DEFINED	12
OPSWARE INC	COM	68383A101	14	2700	SH	DEFINED	17
OPTELECOM INC	COM PAR \$0.03	683818207	6	700	SH	DEFINED	12
OPTIMAL GROUP INC	CL A NEW	68388R208	5	300	SH	DEFINED	12
OPTION CARE INC	COM	683948103	8476	411670	SH	DEFINED	3
OPTION CARE INC	COM	683948103	3	164	SH	DEFINED	11
OPTION CARE INC	COM	683948103	3	146	SH	DEFINED	12
ORACLE CORP	COM	68389X105	3883	311122	SH	DEFINED	17

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

ORACLE CORP	COM	68389X105	4696	376268	SH	DEFINED	1
ORACLE CORP	COM	68389X105	19499	1562421	SH	DEFINED	3
ORACLE CORP	COM	68389X105	7670	614552	SH	DEFINED	12
ORACLE CORP	COM	68389X105	1238	99220	SH	DEFINED	6
ORACLE CORP	COM	68389X105	857	68662	SH	DEFINED	9
ORACLE CORP	COM	68389X105	188	15075	SH	DEFINED	5
ORACLE CORP	COM	68389X105	69	5500	SH	DEFINED	11
ORACLE CORP	COM	68389X105	14	1139	SH	DEFINED	4
ORACLE CORP	COM	68389X105	3450	276421	SH	DEFINED	2
ORASURE TECHNOLOGIES INC	COM	68554V108	75	10200	SH	DEFINED	12
ORBOTECH LTD	ORD	M75253100	42	1900	SH	DEFINED	11
ORBOTECH LTD	ORD	M75253100	361	16480	SH	DEFINED	3
ORCHID BIOSCIENCES INC	COM PAR \$0.01	68571P506	53	4514	SH	DEFINED	12
OREGON STL MLS INC	COM	686079104	12	520	SH	DEFINED	12
OREGON STL MLS INC	COM	686079104	35273	1533620	SH	DEFINED	3
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	13	500	SH	DEFINED	12
ORIENTAL FINL GROUP INC	COM	68618W100	208	8900	SH	DEFINED	3
ORIENTAL FINL GROUP INC	COM	68618W100	2543	108591	SH	DEFINED	6
ORPHAN MED INC	COM	687303107	60	6600	SH	DEFINED	12
ORTHOFIX INTL N V	COM	N6748L102	3	70	SH	DEFINED	11
ORTHOFIX INTL N V	COM	N6748L102	3	68	SH	DEFINED	12
ORTHOLOGIC CORP	COM	68750J107	5	1000	SH	DEFINED	12
ORTHOVITA INC	COM	68750U102	29	8500	SH	DEFINED	9
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	1	300	SH	DEFINED	17
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	0	100	SH	DEFINED	12
OSHKOSH TRUCK CORP	COM	688239201	1507	18386	SH	DEFINED	12
OSI PHARMACEUTICALS INC	COM	671040103	8	200	SH	DEFINED	17
OSI PHARMACEUTICALS INC	COM	671040103	0	5	SH	DEFINED	9
OSI PHARMACEUTICALS INC	COM	671040103	1	30	SH	DEFINED	12
OTTER TAIL CORP	COM	689648103	3612	144240	SH	DEFINED	3
OUTBACK STEAKHOUSE INC	COM	689899102	22	475	SH	DEFINED	11
OUTBACK STEAKHOUSE INC	COM	689899102	233	5082	SH	DEFINED	17
OUTBACK STEAKHOUSE INC	COM	689899102	3405	74365	SH	DEFINED	12
OVERLAND STORAGE INC	COM	690310107	179	12186	SH	DEFINED	6
OVERLAND STORAGE INC	COM	690310107	1665	113440	SH	DEFINED	3
OVERNITE CORP	COM	690322102	2716	84900	SH	DEFINED	6
OVERNITE CORP	COM	690322102	15358	480090	SH	DEFINED	3
OVERNITE CORP	COM	690322102	320	10000	SH	DEFINED	17
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	90	1430	SH	DEFINED	12
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	282	4480	SH	DEFINED	3
OVERSTOCK COM INC DEL	COM	690370101	282	6555	SH	DEFINED	12
OWENS & MINOR INC NEW	COM	690732102	10	360	SH	DEFINED	11
OWENS & MINOR INC NEW	COM	690732102	233	8580	SH	DEFINED	9
OWENS & MINOR INC NEW	COM	690732102	1579	58174	SH	DEFINED	12
OWENS & MINOR INC NEW	COM	690732102	13794	508050	SH	DEFINED	6
OWENS & MINOR INC NEW	COM	690732102	19351	712732	SH	DEFINED	3
OWENS ILL INC	COM NEW	690768403	25	1000	SH	DEFINED	12
OWENS ILL INC	COM NEW	690768403	13768	547638	SH	DEFINED	3
OWENS ILL INC	PFD CONV \$.01	690768502	208	5000	SH	DEFINED	12
OXFORD INDS INC	COM	691497309	4482	122500	SH	DEFINED	3
OXFORD INDS INC	COM	691497309	7	200	SH	DEFINED	12
OXFORD INDS INC	COM	691497309	48	1320	SH	DEFINED	11
P & F INDS INC	CL A NEW	692830508	57	3800	SH	DEFINED	6
P C CONNECTION	COM	69318J100	379	64600	SH	DEFINED	6
P F CHANGS CHINA BISTRO INC	COM	69333Y108	71	1180	SH	DEFINED	12
P F CHANGS CHINA BISTRO INC	COM	69333Y108	16	268	SH	DEFINED	11
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	255	15100	SH	DEFINED	17
PAB BANKSHARES INC	COM	69313P101	1873	133800	SH	DEFINED	6
PACCAR INC	COM	693718108	29798	411629	SH	DEFINED	17
PACCAR INC	COM	693718108	781	10788	SH	DEFINED	12
PACCAR INC	COM	693718108	48	658	SH	DEFINED	11
PACCAR INC	COM	693718108	1167	16122	SH	DEFINED	2

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

PACCAR INC	COM	693718108	811	11200	SH	DEFINED	3
PACER INTL INC TENN	COM	69373H106	29	1230	SH	DEFINED	11
PACHOLDER HIGH YIELD FD INC	COM	693742108	18	2000	SH	DEFINED	12
PACIFIC AMERN INCOME SHS INC	COM	693796104	3312	230349	SH	DEFINED	12
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	1199	39440	SH	DEFINED	12
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	15	500	SH	DEFINED	9
PACIFIC SUNWEAR CALIF INC	COM	694873100	148	5300	SH	DEFINED	12
PACIFIC SUNWEAR CALIF INC	COM	694873100	18853	673817	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	COM	695112102	2926	51409	SH	DEFINED	12
PACIFICARE HEALTH SYS DEL	COM	695112102	2004	35202	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	COM	695112102	1138	20000	SH	DEFINED	5
PACIFICARE HEALTH SYS DEL	COM	695112102	27177	477466	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	COM	695112102	24	425	SH	DEFINED	11
PACKAGING CORP AMER	COM	695156109	165	6785	SH	DEFINED	12
PACKAGING CORP AMER	COM	695156109	2	62	SH	DEFINED	6
PACTIV CORP	COM	695257105	6	260	SH	DEFINED	6
PACTIV CORP	COM	695257105	51	2167	SH	DEFINED	17
PACTIV CORP	COM	695257105	4	156	SH	DEFINED	9
PACTIV CORP	COM	695257105	765	32751	SH	DEFINED	12
PACTIV CORP	COM	695257105	33	1425	SH	DEFINED	11
PAIN THERAPEUTICS INC	COM	69562K100	38	7500	SH	DEFINED	12
PALL CORP	COM	696429307	52	1925	SH	DEFINED	4
PALL CORP	COM	696429307	115	4230	SH	DEFINED	11
PALL CORP	COM	696429307	863	31810	SH	DEFINED	3
PALL CORP	COM	696429307	1030	37972	SH	DEFINED	12
PALL CORP	COM	696429307	65	2400	SH	DEFINED	2
PALL CORP	COM	696429307	0	6	SH	DEFINED	9
PALM HARBOR HOMES	COM	696639103	1084	67258	SH	DEFINED	6
PALMONE INC	COM	69713P107	1	50	SH	DEFINED	7
PALMONE INC	COM	69713P107	53	2106	SH	DEFINED	12
PALMONE INC	COM	69713P107	20	800	SH	DEFINED	11
PALMSOURCE INC	COM	697154102	5	559	SH	DEFINED	12
PALMSOURCE INC	COM	697154102	0	15	SH	DEFINED	7
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	15	550	SH	DEFINED	12
PAMRAPO BANCORP INC	COM	697738102	18	800	SH	DEFINED	12
PAN AMERICAN SILVER CORP	COM	697900108	605	38175	SH	DEFINED	12
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	94	1651	SH	DEFINED	12
PANERA BREAD CO	CL A	69840W108	57	1000	SH	DEFINED	9
PANERA BREAD CO	CL A	69840W108	251	4434	SH	DEFINED	12
PANTRY INC	COM	698657103	14332	462764	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	16	450	SH	DEFINED	12
PAPA JOHNS INTL INC	COM	698813102	12303	354350	SH	DEFINED	6
PAPA JOHNS INTL INC	COM	698813102	7987	230028	SH	DEFINED	3
PAR PHARMACEUTICAL COS INC	COM	69888P106	17	504	SH	DEFINED	11
PAR PHARMACEUTICAL COS INC	COM	69888P106	33	1000	SH	DEFINED	17
PAR PHARMACEUTICAL COS INC	COM	69888P106	46	1385	SH	DEFINED	12
PARAGON TECHNOLOGIES INC	COM	69912T108	3	300	SH	DEFINED	12
PARAMETRIC TECHNOLOGY CORP	COM	699173100	33737	6035308	SH	DEFINED	3
PARAMETRIC TECHNOLOGY CORP	COM	699173100	58	10430	SH	DEFINED	12
PAREXEL INTL CORP	COM	699462107	6782	288580	SH	DEFINED	3
PAREXEL INTL CORP	COM	699462107	65	2763	SH	DEFINED	12
PARK NATL CORP	COM	700658107	19	168	SH	DEFINED	2
PARK NATL CORP	COM	700658107	199	1771	SH	DEFINED	12
PARK NATL CORP	COM	700658107	645	5734	SH	DEFINED	17
PARK OHIO HLDGS CORP	COM	700666100	479	25540	SH	DEFINED	3
PARKER DRILLING CO	COM	701081101	35	6000	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	11	177	SH	DEFINED	9
PARKER HANNIFIN CORP	COM	701094104	31666	519796	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	24356	400606	SH	DEFINED	17
PARKER HANNIFIN CORP	COM	701094104	3931	64531	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	32	525	SH	DEFINED	11
PARKER HANNIFIN CORP	COM	701094104	62	1012	SH	DEFINED	2

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

PARKVALE FINL CORP	COM	701492100	430	15478	SH	DEFINED	12
PARKVALE FINL CORP	COM	701492100	1790	64399	SH	DEFINED	6
PARLUX FRAGRANCES INC	COM	701645103	14	645	SH	DEFINED	12
PARTNERRE LTD	COM	G6852T105	129	2000	SH	DEFINED	17
PARTNERRE LTD	COM	G6852T105	3389	52469	SH	DEFINED	12
PARTNERRE LTD	COM	G6852T105	289	4475	SH	DEFINED	5
PARTNERS TR FINL GROUP INC N	COM	70213F102	184	17320	SH	DEFINED	11
PARTNERS TR FINL GROUP INC N	COM	70213F102	12	1090	SH	DEFINED	4
PARTNERS TR FINL GROUP INC N	COM	70213F102	175	16540	SH	DEFINED	12
PARTNERS TR FINL GROUP INC N	COM	70213F102	530	50000	SH	DEFINED	1
PARTY CITY CORP	COM	702145103	246	16783	SH	DEFINED	6
PATHMARK STORES INC NEW	COM	70322A101	10305	1647087	SH	DEFINED	6
PATINA OIL & GAS CORP	COM	703224105	10	245	SH	DEFINED	11
PATINA OIL & GAS CORP	COM	703224105	39	970	SH	DEFINED	12
PATINA OIL & GAS CORP	COM	703224105	5653	141330	SH	DEFINED	3
PATRICK INDS INC	COM	703343103	9	900	SH	DEFINED	11
PATTERSON COMPANIES INC	COM	703395103	7	150	SH	DEFINED	9
PATTERSON COMPANIES INC	COM	703395103	160	3200	SH	DEFINED	12
PATTERSON COMPANIES INC	COM	703395103	9078	181740	SH	DEFINED	1
PATTERSON COMPANIES INC	COM	703395103	380	7615	SH	DEFINED	5
PATTERSON UTI ENERGY INC	COM	703481101	40002	1598816	SH	DEFINED	3
PATTERSON UTI ENERGY INC	COM	703481101	279	11133	SH	DEFINED	12
PATTERSON UTI ENERGY INC	COM	703481101	15	604	SH	DEFINED	9
PAXAR CORP	COM	704227107	13706	642271	SH	DEFINED	3
PAXAR CORP	COM	704227107	49	2300	SH	DEFINED	12
PAXSON COMMUNICATIONS CORP	COM	704231109	4	6500	SH	DEFINED	12
PAYCHEX INC	COM	704326107	876	26700	SH	DEFINED	11
PAYCHEX INC	COM	704326107	2904	88470	SH	DEFINED	2
PAYCHEX INC	COM	704326107	3430	104506	SH	DEFINED	12
PAYCHEX INC	COM	704326107	9529	290350	SH	DEFINED	1
PAYCHEX INC	COM	704326107	89	2717	SH	DEFINED	9
PAYCHEX INC	COM	704326107	43	1300	SH	DEFINED	17
PAYLESS SHOESOURCE INC	COM	704379106	7	432	SH	DEFINED	12
PAYLESS SHOESOURCE INC	COM	704379106	8214	520075	SH	DEFINED	6
PDI INC	COM	69329V100	82	4000	SH	DEFINED	12
PDI INC	COM	69329V100	12272	598516	SH	DEFINED	6
PEABODY ENERGY CORP	COM	704549104	19	420	SH	DEFINED	9
PEABODY ENERGY CORP	COM	704549104	6209	133934	SH	DEFINED	3
PEABODY ENERGY CORP	COM	704549104	61	1308	SH	DEFINED	11
PEABODY ENERGY CORP	COM	704549104	4053	87430	SH	DEFINED	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	15	570	SH	DEFINED	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1290	47787	SH	DEFINED	1
PEARSON PLC	SPONSORED ADR	705015105	109	8900	SH	DEFINED	2
PEARSON PLC	SPONSORED ADR	705015105	24363	1968691	SH	DEFINED	6
PEC SOLUTIONS INC	COM	705107100	10	800	SH	DEFINED	12
PEDIATRIC SVCS OF AMERICA	COM	705323103	25	2000	SH	DEFINED	12
PEDIATRIC SVCS OF AMERICA	COM	705323103	860	69688	SH	DEFINED	6
PEDIATRIX MED GROUP	COM	705324101	2065	30100	SH	DEFINED	3
PEETS COFFEE & TEA INC	COM	705560100	12	500	SH	DEFINED	12
PEETS COFFEE & TEA INC	COM	705560100	84	3400	SH	DEFINED	2
PEGASUS SOLUTIONS INC	COM	705906105	12	1020	SH	DEFINED	12
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	2360	118006	SH	DEFINED	12
PENN ENGR & MFG CORP	COM NON VTG	707389300	1661	92001	SH	DEFINED	3
PENN NATL GAMING INC	COM	707569109	3013	102540	SH	DEFINED	3
PENN NATL GAMING INC	COM	707569109	24	800	SH	DEFINED	4
PENN NATL GAMING INC	COM	707569109	94	3200	SH	DEFINED	12
PENN TREATY AMERN CORP	COM	707874103	45	20000	SH	DEFINED	12
PENN VA RESOURCES PARTNERS L	COM	707884102	1823	36065	SH	DEFINED	12
PENNEY J C INC	COM	708160106	41984	808623	SH	DEFINED	3
PENNEY J C INC	COM	708160106	10	200	SH	DEFINED	2
PENNEY J C INC	COM	708160106	19	358	SH	DEFINED	9
PENNEY J C INC	COM	708160106	156	3000	SH	DEFINED	11

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

PENNEY J C INC	COM	708160106	634	12206	SH	DEFINED	12
PENNEY J C INC	COM	708160106	6171	119100	SH	DEFINED	6
PENNFED FINL SVCS INC	COM	708167101	179	12060	SH	DEFINED	6
PENNFED FINL SVCS INC	COM	708167101	30	2032	SH	DEFINED	12
PENNS WOODS BANCORP INC	COM	708430103	319	6500	SH	DEFINED	12
PENNS WOODS BANCORP INC	COM	708430103	1756	35838	SH	DEFINED	6
PENNSYLVANIA COMM BANCORP IN	COM	708677109	810	27004	SH	DEFINED	1
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	8	200	SH	DEFINED	11
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	877	21762	SH	DEFINED	9
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1594	39543	SH	DEFINED	12
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	10361	256957	SH	DEFINED	3
PENTAIR INC	COM	709631105	22	566	SH	DEFINED	11
PENTAIR INC	COM	709631105	70200	1800000	SH	DEFINED	13
PENTAIR INC	COM	709631105	4441	113870	SH	DEFINED	2
PENTAIR INC	COM	709631105	466	11938	SH	DEFINED	12
PENTAIR INC	COM	709631105	39	1000	SH	DEFINED	17
PENTAIR INC	COM	709631105	351	9000	SH	DEFINED	3
PENWEST PHARMACEUTICALS CO	COM	709754105	1	100	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	71	2623	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	4574	170023	SH	DEFINED	6
PEOPLES BANCORP N C INC	COM	710577107	57	3184	SH	DEFINED	12
PEOPLES BK BRIDGEPORT CONN	COM	710198102	7	170	SH	DEFINED	12
PEOPLES BK BRIDGEPORT CONN	COM	710198102	667	16300	SH	DEFINED	17
PEOPLES ENERGY CORP	COM	711030106	25	600	SH	DEFINED	2
PEOPLES ENERGY CORP	COM	711030106	1150	27432	SH	DEFINED	12
PEOPLES ENERGY CORP	COM	711030106	36561	872150	SH	DEFINED	6
PEOPLES ENERGY CORP	COM	711030106	58	1375	SH	DEFINED	11
PEOPLES HLDG CO	COM	711148106	4012	129000	SH	DEFINED	6
PEP BOYS MANNY MOE & JACK	COM	713278109	9	500	SH	DEFINED	9
PEP BOYS MANNY MOE & JACK	COM	713278109	1007	57309	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	1626	77461	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	7	315	SH	DEFINED	9
PEPCO HOLDINGS INC	COM	713291102	41	1966	SH	DEFINED	11
PEPCO HOLDINGS INC	COM	713291102	91	4321	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	135	6430	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	125	4500	SH	DEFINED	11
PEPSI BOTTLING GROUP INC	COM	713409100	2697	96832	SH	DEFINED	12
PEPSI BOTTLING GROUP INC	COM	713409100	7280	261400	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	89816	3225000	SH	DEFINED	10
PEPSI BOTTLING GROUP INC	COM	713409100	12	420	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	57	2497	SH	DEFINED	17
PEPSIAMERICAS INC	COM	71343P200	7	300	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	34	1500	SH	DEFINED	9
PEPSIAMERICAS INC	COM	71343P200	91	4010	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	509	22477	SH	DEFINED	12
PEPSICO INC	COM	713448108	20421	385084	SH	DEFINED	11
PEPSICO INC	COM	713448108	31630	597941	SH	DEFINED	17
PEPSICO INC	COM	713448108	21141	398657	SH	DEFINED	12
PEPSICO INC	COM	713448108	12544	236548	SH	DEFINED	3
PEPSICO INC	COM	713448108	11489	226658	SH	DEFINED	1
PEPSICO INC	COM	713448108	4506	85070	SH	DEFINED	9
PEPSICO INC	COM	713448108	1964	37036	SH	DEFINED	5
PEPSICO INC	COM	713448108	861	16231	SH	DEFINED	6
PEPSICO INC	COM	713448108	117	2200	SH	DEFINED	7
PEPSICO INC	COM	713448108	75	1418	SH	DEFINED	4
PEPSICO INC	COM	713448108	30961	583844	SH	DEFINED	2
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	24	SH	DEFINED	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	150	102000	SH	DEFINED	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	1000	SH	DEFINED	1
PERFORMANCE FOOD GROUP CO	COM	713755106	988	35700	SH	DEFINED	3
PERFORMANCE FOOD GROUP CO	COM	713755106	20	720	SH	DEFINED	11
PERFORMANCE FOOD GROUP CO	COM	713755106	304	10975	SH	DEFINED	12

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

PERINI CORP	COM	713839108	1631	118300	SH	DEFINED	6
PERKINELMER INC	COM	714046109	42568	2063422	SH	DEFINED	3
PERKINELMER INC	COM	714046109	289	14000	SH	DEFINED	17
PERKINELMER INC	COM	714046109	43	2085	SH	DEFINED	12
PERKINELMER INC	COM	714046109	18	860	SH	DEFINED	6
PERKINELMER INC	COM	714046109	4	176	SH	DEFINED	2
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	2	150	SH	DEFINED	12
PEROT SYS CORP	CL A	714265105	9394	698934	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	36	2675	SH	DEFINED	11
PEROT SYS CORP	CL A	714265105	269	20000	SH	DEFINED	17
PEROT SYS CORP	CL A	714265105	4088	304167	SH	DEFINED	12
PEROT SYS CORP	CL A	714265105	1185	73900	SH	DEFINED	
PERRIGO CO	COM	714290103	506	26407	SH	DEFINED	12
PERVASIVE SOFTWARE INC	COM	715710109	1583	344050	SH	DEFINED	6
PETCO ANIMAL SUPPLIES	COM NEW	716016209	6077	165093	SH	DEFINED	3
PETCO ANIMAL SUPPLIES	COM NEW	716016209	55	1500	SH	DEFINED	12
PETMED EXPRESS INC	COM	716382106	21	2800	SH	DEFINED	12
PETRO-CDA	COM	71644E102	25102	432650	SH	DEFINED	7
PETRO-CDA	COM	71644E102	17	300	SH	DEFINED	12
PETROCHINA CO LTD	SPONSORED ADR	71646E100	14849	233325	SH	DEFINED	6
PETROFUND ENERGY TRUST	TR UNIT	71648W108	100	6841	SH	DEFINED	12
PETROKAZAKHSTAN INC	COM	71649P102	92	2300	SH	DEFINED	12
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	15113	340784	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	3	75	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	11	285	SH	DEFINED	9
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	63230	1643200	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	35	800	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	127	3131	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	66	1500	SH	DEFINED	2
PETROLEUM & RES CORP	COM	716549100	53	1844	SH	DEFINED	12
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	0	1	SH	DEFINED	9
PETROQUEST ENERGY INC	COM	716748108	2692	405390	SH	DEFINED	3
PETROQUEST ENERGY INC	COM	716748108	118	17700	SH	DEFINED	12
PETSMART INC	COM	716768106	375	13055	SH	DEFINED	12
PETSMART INC	COM	716768106	4532	157625	SH	DEFINED	11
PETSMART INC	COM	716768106	837	29100	SH	DEFINED	9
PFF BANCORP INC	COM	69331W104	392	14200	SH	DEFINED	3
PFF BANCORP INC	COM	69331W104	10031	363440	SH	DEFINED	6
PFF BANCORP INC	COM	69331W104	37	1337	SH	DEFINED	11
PFIZER INC	COM	717081103	17704	673926	SH	DEFINED	1
PFIZER INC	COM	717081103	9406	358050	SH	DEFINED	7
PFIZER INC	COM	717081103	5191	197617	SH	DEFINED	9
PFIZER INC	COM	717081103	9856	375163	SH	DEFINED	5
PFIZER INC	COM	717081103	26285	1000558	SH	DEFINED	2
PFIZER INC	COM	717081103	13139	500162	SH	DEFINED	4
PFIZER INC	COM	717081103	51629	1967235	SH	DEFINED	17
PFIZER INC	COM	717081103	76161	2899157	SH	DEFINED	3
PFIZER INC	COM	717081103	128353	4885900	SH	DEFINED	8
PFIZER INC	COM	717081103	274351	10443500	SH	DEFINED	10
PFIZER INC	COM	717081103	48599	1847721	SH	DEFINED	6
PFIZER INC	COM	717081103	50040	1904842	SH	DEFINED	12
PFIZER INC	COM	717081103	2331	88743	SH	DEFINED	11
PG&E CORP	COM	69331C108	2	65	SH	DEFINED	9
PG&E CORP	COM	69331C108	68	2000	SH	DEFINED	17
PG&E CORP	COM	69331C108	1194	35025	SH	DEFINED	12
PG&E CORP	COM	69331C108	4675	137090	SH	DEFINED	6
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	43	600	SH	DEFINED	17
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	705	9800	SH	DEFINED	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	12	256	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	521	10755	SH	DEFINED	12
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	11	2175	SH	DEFINED	12
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	91	18123	SH	DEFINED	9

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

PHELPS DODGE CORP	COM	717265102	3105	30524	SH	DEFINED	12
PHELPS DODGE CORP	COM	717265102	16	157	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	3225	31700	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	41	400	SH	DEFINED	17
PHELPS DODGE CORP	COM	717265102	180	1769	SH	DEFINED	11
PHELPS DODGE CORP	COM	717265102	14547	143000	SH	DEFINED	10
PHH CORP	COM NEW	693320202	0	4	SH	DEFINED	6
PHH CORP	COM NEW	693320202	1	25	SH	DEFINED	17
PHH CORP	COM NEW	693320202	2	109	SH	DEFINED	2
PHH CORP	COM NEW	693320202	10	473	SH	DEFINED	11
PHH CORP	COM NEW	693320202	12	563	SH	DEFINED	7
PHH CORP	COM NEW	693320202	76	3490	SH	DEFINED	9
PHH CORP	COM NEW	693320202	190	8706	SH	DEFINED	12
PHH CORP	COM NEW	693320202	3448	157659	SH	DEFINED	5
PHH CORP	COM NEW	693320202	9511	434878	SH	DEFINED	4
PHILADELPHIA CONS HLDG CORP	COM	717528103	9	113	SH	DEFINED	11
PHILADELPHIA CONS HLDG CORP	COM	717528103	6123	78970	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	8802	113532	SH	DEFINED	1
PHILLIPS VAN HEUSEN CORP	COM	718592108	13	500	SH	DEFINED	12
PHILLIPS VAN HEUSEN CORP	COM	718592108	685	25700	SH	DEFINED	3
PHOENIX COS INC NEW	COM	71902E109	0	18	SH	DEFINED	11
PHOENIX COS INC NEW	COM	71902E109	21	1617	SH	DEFINED	12
PHOENIX COS INC NEW	COM	71902E109	2	141	SH	DEFINED	2
PHOENIX TECHNOLOGY LTD	COM	719153108	10	1000	SH	DEFINED	2
PHOENIX TECHNOLOGY LTD	COM	719153108	889	93390	SH	DEFINED	3
PHOTOMEDEX INC	COM	719358103	125	46500	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	29	1535	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	23267	1285481	SH	DEFINED	3
PHOTRONICS INC	COM	719405102	4	200	SH	DEFINED	12
PHOTRONICS INC	COM	719405102	28	1565	SH	DEFINED	11
PIEDMONT NAT GAS INC	COM	720186105	22	940	SH	DEFINED	11
PIEDMONT NAT GAS INC	COM	720186105	37	1600	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	101	4400	SH	DEFINED	17
PIEDMONT NAT GAS INC	COM	720186105	1462	63465	SH	DEFINED	12
PIER 1 IMPORTS INC	COM	720279108	36577	2002800	SH	DEFINED	6
PIER 1 IMPORTS INC	COM	720279108	2174	119230	SH	DEFINED	12
PIER 1 IMPORTS INC	COM	720279108	36	2000	SH	DEFINED	2
PILGRIMS PRIDE CORP	COM	721467108	14	399	SH	DEFINED	12
PIMCO CA MUNICIPAL INCOME FD	COM	72200N106	14	1000	SH	DEFINED	12
PIMCO COML MTG SECS TR INC	COM	693388100	319	23840	SH	DEFINED	12
PIMCO CORPORATE INCOME FD	COM	72200U100	90	6350	SH	DEFINED	12
PIMCO CORPORATE OPP FD	COM	72201B101	907	58427	SH	DEFINED	12
PIMCO FLOATING RATE INCOME F	COM	72201H108	335	16500	SH	DEFINED	12
PIMCO FLOATING RATE STRTGY F	COM	72201J104	269	14286	SH	DEFINED	12
PIMCO HIGH INCOME FD	COM SHS	722014107	688	48835	SH	DEFINED	12
PIMCO MUN INCOME FD II	COM	72200W106	183	12499	SH	DEFINED	12
PIMCO MUN INCOME FD III	COM	72201A103	158	11064	SH	DEFINED	12
PIMCO MUNICIPAL INCOME FD	COM	72200R107	123	8500	SH	DEFINED	12
PIMCO NEW YORK MUN INCM FD 1	COM	72201E105	26	1800	SH	DEFINED	12
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	1331	115722	SH	DEFINED	12
PINNACLE AIRL CORP	COM	723443107	3419	321900	SH	DEFINED	6
PINNACLE AIRL CORP	COM	723443107	122	11500	SH	DEFINED	3
PINNACLE ENTMT INC	COM	723456109	987	59099	SH	DEFINED	12
PINNACLE ENTMT INC	COM	723456109	30060	1800000	SH	DEFINED	13
PINNACLE ENTMT INC	COM	723456109	8	450	SH	DEFINED	11
PINNACLE FINL PARTNERS INC	COM	72346Q104	17	800	SH	DEFINED	12
PINNACLE SYS INC	COM	723481107	4	700	SH	DEFINED	7
PINNACLE WEST CAP CORP	COM	723484101	13	300	SH	DEFINED	2
PINNACLE WEST CAP CORP	COM	723484101	147	3460	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	170	4000	SH	DEFINED	17
PINNACLE WEST CAP CORP	COM	723484101	310	7297	SH	DEFINED	12
PINNACLE WEST CAP CORP	COM	723484101	7	170	SH	DEFINED	11

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

PIONEER CORP JAPAN	SPONSORED ADR	723646105	22	1200	SH	DEFINED	12
PIONEER FLOATING RATE TR	COM	72369J102	46	2513	SH	DEFINED	12
PIONEER HIGH INCOME TR	COM	72369H106	120	7965	SH	DEFINED	12
PIONEER INTREST SHS	COM	723703104	92	8355	SH	DEFINED	12
PIONEER NAT RES CO	COM	723787107	133	3105	SH	DEFINED	2
PIONEER NAT RES CO	COM	723787107	8	177	SH	DEFINED	11
PIONEER NAT RES CO	COM	723787107	304	7109	SH	DEFINED	12
PIONEER NAT RES CO	COM	723787107	423	9910	SH	DEFINED	17
PIONEER NAT RES CO	COM	723787107	9906	231875	SH	DEFINED	1
PIONEER NAT RES CO	COM	723787107	6	129	SH	DEFINED	9
PIONEER TAX ADVNTAGE BALANC	COM	72388R101	167	12953	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	30	816	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	4	107	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	5	147	SH	DEFINED	1
PIPER JAFFRAY COS	COM	724078100	21	580	SH	DEFINED	11
PIPER JAFFRAY COS	COM	724078100	41	1120	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	12	260	SH	DEFINED	1
PITNEY BOWES INC	COM	724479100	3725	82556	SH	DEFINED	9
PITNEY BOWES INC	COM	724479100	1916	42380	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	1282	28420	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	1061	23506	SH	DEFINED	12
PITNEY BOWES INC	COM	724479100	957	21218	SH	DEFINED	17
PITNEY BOWES INC	COM	724479100	148	3278	SH	DEFINED	11
PITNEY BOWES INC	COM	724479100	23	500	SH	DEFINED	7
PITTSBURGH & W VA RR	SH BEN INT	724819107	10	1000	SH	DEFINED	12
PIXAR	COM	725811103	68	700	SH	DEFINED	11
PIXAR	COM	725811103	10	100	SH	DEFINED	17
PIXAR	COM	725811103	63	650	SH	DEFINED	12
PIXELWORKS INC	COM	72581M107	2	264	SH	DEFINED	12
PLACER DOME INC	COM	725906101	4	241	SH	DEFINED	11
PLACER DOME INC	COM	725906101	3774	233600	SH	DEFINED	7
PLACER DOME INC	COM	725906101	195	12000	SH	DEFINED	17
PLACER DOME INC	COM	725906101	33	2042	SH	DEFINED	2
PLACER DOME INC	COM	725906101	3	161	SH	DEFINED	9
PLACER DOME INC	COM	725906101	157	9700	SH	DEFINED	12
PLACER SIERRA BANCSHARES	COM	726079106	1638	71300	SH	DEFINED	3
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	39	1000	SH	DEFINED	11
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	494	12750	SH	DEFINED	17
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	2177	56170	SH	DEFINED	12
PLAINS EXPL& PRODTN CO	COM	726505100	838	24000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM	726505100	16	450	SH	DEFINED	12
PLAINS EXPL& PRODTN CO	COM	726505100	11295	323634	SH	DEFINED	6
PLANAR SYS INC	COM	726900103	271	30000	SH	DEFINED	6
PLANTRONICS INC NEW	COM	727493108	303	7950	SH	DEFINED	12
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	17931	606632	SH	DEFINED	6
PLATO LEARNING INC	COM	72764Y100	197	25200	SH	DEFINED	3
PLATO LEARNING INC	COM	72764Y100	39	5000	SH	DEFINED	12
PLAYTEX PRODS INC	COM	72813P100	23	2550	SH	DEFINED	12
PLAYTEX PRODS INC	COM	72813P100	0	40	SH	DEFINED	1
PLC SYS INC	COM	69341D104	14	25000	SH	DEFINED	12
PLUG POWER INC	COM	72919P103	30	4474	SH	DEFINED	12
PLUM CREEK TIMBER CO INC	COM	729251108	614	17200	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	261	7306	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	148	4138	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	79	2200	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	18	493	SH	DEFINED	9
PLUM CREEK TIMBER CO INC	COM	729251108	3612	101177	SH	DEFINED	12
PLUM CREEK TIMBER CO INC	COM	729251108	25	708	SH	DEFINED	1
PMA CAP CORP	CL A	693419202	1	91	SH	DEFINED	6
PMC COML TR	SH BEN INT	693434102	7	495	SH	DEFINED	12
PMC COML TR	SH BEN INT	693434102	8	518	SH	DEFINED	2
PMC-SIERRA INC	COM	69344F106	5	550	SH	DEFINED	9

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

PMC-SIERRA INC	COM	69344F106	20	2277	SH	DEFINED	12
PMI GROUP INC	COM	69344M101	1205	31700	SH	DEFINED	3
PMI GROUP INC	COM	69344M101	15626	411099	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	3186	83830	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	369	9700	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	182	4784	SH	DEFINED	12
PNC FINL SVCS GROUP INC	COM	693475105	89	1725	SH	DEFINED	7
PNC FINL SVCS GROUP INC	COM	693475105	11061	214875	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	7040	136744	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	3292	63940	SH	DEFINED	12
PNC FINL SVCS GROUP INC	COM	693475105	3270	63520	SH	DEFINED	9
PNC FINL SVCS GROUP INC	COM	693475105	3249	63110	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	107	2080	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	15638	303775	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	1309	25437	SH	DEFINED	17
PNM RES INC	COM	69349H107	134	7900	SH	DEFINED	
PNM RES INC	COM	69349H107	19712	738818	SH	DEFINED	3
PNM RES INC	COM	69349H107	18483	692775	SH	DEFINED	6
PNM RES INC	COM	69349H107	20	750	SH	DEFINED	12
POCAHONTAS BANCORP INC	COM	730234101	16	1000	SH	DEFINED	12
POGO PRODUCING CO	COM	730448107	25	500	SH	DEFINED	12
POGO PRODUCING CO	COM	730448107	8580	174250	SH	DEFINED	6
POINT 360	COM	730698107	409	119110	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	7	100	SH	DEFINED	12
POLARIS INDS INC	COM	731068102	30	425	SH	DEFINED	11
POLO RALPH LAUREN CORP	CL A	731572103	60	1550	SH	DEFINED	12
POLO RALPH LAUREN CORP	CL A	731572103	17733	457024	SH	DEFINED	3
POLO RALPH LAUREN CORP	CL A	731572103	5	130	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	20	525	SH	DEFINED	9
POLYCOM INC	COM	73172K104	8279	488408	SH	DEFINED	3
POLYCOM INC	COM	73172K104	19	1115	SH	DEFINED	11
POLYCOM INC	COM	73172K104	24	1400	SH	DEFINED	17
POLYCOM INC	COM	73172K104	2410	142198	SH	DEFINED	12
POLYMEDICA CORP	COM	731738100	20	620	SH	DEFINED	11
POLYMEDICA CORP	COM	731738100	6	200	SH	DEFINED	12
POLYONE CORP	COM	73179P106	1737	194450	SH	DEFINED	6
POMEROY IT SOLUTIONS INC	COM	731822102	7	500	SH	DEFINED	2
POMEROY IT SOLUTIONS INC	COM	731822102	1774	118739	SH	DEFINED	6
POPE & TALBOT INC	COM	732827100	2791	158750	SH	DEFINED	3
POPE & TALBOT INC	COM	732827100	31	1750	SH	DEFINED	12
POPULAR INC	COM	733174106	27	1100	SH	DEFINED	6
POPULAR INC	COM	733174106	136	5600	SH	DEFINED	17
POPULAR INC	COM	733174106	3217	132262	SH	DEFINED	12
PORTAL SOFTWARE INC	COM NEW	736126301	3	1260	SH	DEFINED	12
PORTAL SOFTWARE INC	COM NEW	736126301	5	1940	SH	DEFINED	17
PORTALPLAYER INC	COM	736187204	11	500	SH	DEFINED	12
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	13852	407060	SH	DEFINED	3
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	27	2320	SH	DEFINED	11
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	392	8695	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	1248	25675	SH	DEFINED	17
POSCO	SPONSORED ADR	693483109	1180	24137	SH	DEFINED	6
POSSIS MEDICAL INC	COM	737407106	7	800	SH	DEFINED	2
POST PPTYS INC	COM	737464107	9	300	SH	DEFINED	17
POST PPTYS INC	COM	737464107	441	14200	SH	DEFINED	2
POST PPTYS INC	COM	737464107	2655	85536	SH	DEFINED	3
POST PPTYS INC	COM	737464107	969	31205	SH	DEFINED	12
POST PPTYS INC	COM	737464107	17	550	SH	DEFINED	9
POTASH CORP SASK INC	COM	73755L107	166	1900	SH	DEFINED	12
POTLATCH CORP	COM	737628107	12210	259400	SH	DEFINED	6
POWER-ONE INC	COM	739308104	11	2285	SH	DEFINED	12
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X302	89	6105	SH	DEFINED	12
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	410	31000	SH	DEFINED	12

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

POWERSHARES ETF TRUST	DYNAMIC OTC PT	73935X203	124	2800	SH	DEFINED	12
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X104	530	13080	SH	DEFINED	12
POWERSHARES ETF TRUST	WNRHLL CLN EN	73935X500	120	8300	SH	DEFINED	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	43	5500	SH	DEFINED	12
POZEN INC	COM	73941U102	78	15000	SH	DEFINED	12
PPG INDS INC	COM	693506107	31156	435630	SH	DEFINED	3
PPG INDS INC	COM	693506107	29758	416080	SH	DEFINED	6
PPG INDS INC	COM	693506107	4429	61926	SH	DEFINED	12
PPG INDS INC	COM	693506107	868	12138	SH	DEFINED	2
PPG INDS INC	COM	693506107	676	9448	SH	DEFINED	17
PPG INDS INC	COM	693506107	21	300	SH	DEFINED	11
PPG INDS INC	COM	693506107	139	1941	SH	DEFINED	9
PPL CORP	COM	69351T106	2084	38606	SH	DEFINED	12
PPL CORP	COM	69351T106	306	5660	SH	DEFINED	6
PPL CORP	COM	69351T106	953	17647	SH	DEFINED	9
PPL CORP	COM	69351T106	16	300	SH	DEFINED	2
PPL CORP	COM	69351T106	55	1015	SH	DEFINED	17
PPL CORP	COM	69351T106	106	1959	SH	DEFINED	11
PRA INTL	COM	69353C101	2126	78950	SH	DEFINED	3
PRAECIS PHARMACEUTICALS INC	COM	739421105	2	1470	SH	DEFINED	12
PRAECIS PHARMACEUTICALS INC	COM	739421105	1	809	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	470	9830	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	34569	722301	SH	DEFINED	17
PRAXAIR INC	COM	74005P104	8505	177701	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	5661	118292	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	919	19206	SH	DEFINED	12
PRAXAIR INC	COM	74005P104	15	310	SH	DEFINED	9
PRAXAIR INC	COM	74005P104	1712	35796	SH	DEFINED	6
PRE PAID LEGAL SVCS INC	COM	740065107	57	1675	SH	DEFINED	12
PRE PAID LEGAL SVCS INC	COM	740065107	9408	278000	SH	DEFINED	6
PRECIS INC	COM	740184106	307	180947	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	143	1852	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	1161	15080	SH	DEFINED	3
PRECISION CASTPARTS CORP	COM	740189105	1658	21533	SH	DEFINED	12
PRECISION DRILLING CORP	COM	74022D100	22049	295000	SH	DEFINED	7
PRECISION DRILLING CORP	COM	74022D100	37	500	SH	DEFINED	12
PREFERRED & CORP INC STRATEG	COM	74039B105	31	1450	SH	DEFINED	12
PREFERRED INCOME STRATEGIES	COM	74038E100	8	400	SH	DEFINED	12
PREMCO INC	COM	74045Q104	31	515	SH	DEFINED	12
PREMCO INC	COM	74045Q104	23017	385679	SH	DEFINED	3
PREMIERE GLOBAL SVCS INC	COM	740585104	613	54125	SH	DEFINED	12
PREMIERE GLOBAL SVCS INC	COM	740585104	25019	2210200	SH	DEFINED	3
PRENTISS PPTYS TR	SH BEN INT	740706106	17	500	SH	DEFINED	12
PRESIDENTIAL LIFE CORP	COM	740884101	8310	512410	SH	DEFINED	6
PRESIDENTIAL LIFE CORP	COM	740884101	18	1085	SH	DEFINED	12
PRESSTEK INC	COM	741113104	8	1000	SH	DEFINED	12
PRESTIGE BRANDS HLDGS INC	COM	74112D101	43	2430	SH	DEFINED	11
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	119	23825	SH	DEFINED	12
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	3	600	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	29	495	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	33	550	SH	DEFINED	9
PRICE T ROWE GROUP INC	COM	74144T108	704	11860	SH	DEFINED	11
PRICE T ROWE GROUP INC	COM	74144T108	7631	128513	SH	DEFINED	12
PRICE T ROWE GROUP INC	COM	74144T108	15	250	SH	DEFINED	17
PRICELINE COM INC	COM NEW	741503403	14	550	SH	DEFINED	11
PRICELINE COM INC	COM NEW	741503403	1878	74530	SH	DEFINED	12
PRIDE INTL INC DEL	COM	74153Q102	7	300	SH	DEFINED	12
PRIDE INTL INC DEL	COM	74153Q102	153	6160	SH	DEFINED	6
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	49	2036	SH	DEFINED	12
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	120	5000	SH	DEFINED	7
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	8	5400	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	4	95	SH	DEFINED	9

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

PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	47	1228	SH	DEFINED	17
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	235	6096	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	382	9920	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	461	11970	SH	DEFINED	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	9287	241285	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	24142	627240	SH	DEFINED	3
PRIORITY HEALTHCARE CORP	CL B	74264T102	132	6119	SH	DEFINED	12
PRIORITY HEALTHCARE CORP	CL B	74264T102	10597	489936	SH	DEFINED	10
PRIORITY HEALTHCARE CORP	CL B	74264T102	249	11500	SH	DEFINED	17
PRIORITY HEALTHCARE CORP	CL B	74264T102	5	249	SH	DEFINED	11
PRIORITY HEALTHCARE CORP	CL B	74264T102	941	43496	SH	DEFINED	8
PRIVATEBANCORP INC	COM	742962103	106	3381	SH	DEFINED	12
PRO PHARMACEUTICALS INC	COM	74267T109	24	8700	SH	DEFINED	12
PROASSURANCE CORP	COM	74267C106	8	200	SH	DEFINED	11
PROASSURANCE CORP	COM	74267C106	103	2602	SH	DEFINED	12
PROCTER & GAMBLE CO	COM	742718109	76598	1445238	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	18509	349229	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	59653	1125522	SH	DEFINED	17
PROCTER & GAMBLE CO	COM	742718109	29715	560668	SH	DEFINED	12
PROCTER & GAMBLE CO	COM	742718109	29132	549668	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	7190	135661	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	6652	125500	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	863	16288	SH	DEFINED	9
PROCTER & GAMBLE CO	COM	742718109	27	508	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	170	3200	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	8357	157676	SH	DEFINED	11
PROGENICS PHARMACEUTICALS IN	COM	743187106	22	1300	SH	DEFINED	12
PROGRESS ENERGY INC	COM	743263105	184	4385	SH	DEFINED	9
PROGRESS ENERGY INC	COM	743263105	2903	69201	SH	DEFINED	12
PROGRESS ENERGY INC	COM	743263105	1534	36578	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	744	17740	SH	DEFINED	17
PROGRESS ENERGY INC	COM	743263105	389	9277	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	563	13429	SH	DEFINED	2
PROGRESS SOFTWARE CORP	COM	743312100	18	690	SH	DEFINED	12
PROGRESS SOFTWARE CORP	COM	743312100	121	4600	SH	DEFINED	11
PROGRESS SOFTWARE CORP	COM	743312100	11659	444650	SH	DEFINED	3
PROGRESSIVE CORP OHIO	COM	743315103	10	106	SH	DEFINED	17
PROGRESSIVE CORP OHIO	COM	743315103	1231	13420	SH	DEFINED	12
PROGRESSIVE CORP OHIO	COM	743315103	22	239	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	20	220	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	113	3050	SH	DEFINED	2
PROLOGIS	SH BEN INT	743410102	257	6914	SH	DEFINED	12
PROLOGIS	SH BEN INT	743410102	273	7350	SH	DEFINED	11
PROQUEST COMPANY	COM	74346P102	29	800	SH	DEFINED	12
PROQUEST COMPANY	COM	74346P102	10605	293350	SH	DEFINED	3
PROSOFT LEARNING CORP	COM	74347E106	0	66	SH	DEFINED	12
PROSPECT ENERGY CORP	COM	74348T102	38	3000	SH	DEFINED	12
PROTECTIVE LIFE CORP	COM	743674103	800	20350	SH	DEFINED	12
PROTECTIVE LIFE CORP	COM	743674103	28629	728480	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	47	1185	SH	DEFINED	11
PROTEIN DESIGN LABS INC	COM	74369L103	5	300	SH	DEFINED	2
PROTEIN DESIGN LABS INC	COM	74369L103	14	900	SH	DEFINED	4
PROTEIN DESIGN LABS INC	COM	74369L103	21	1335	SH	DEFINED	12
PROTEIN DESIGN LABS INC	COM	74369L103	2698	168700	SH	DEFINED	3
PROVIDENT BANKSHARES CORP	COM	743859100	11906	361214	SH	DEFINED	6
PROVIDENT BANKSHARES CORP	COM	743859100	1856	56296	SH	DEFINED	12
PROVIDENT BANKSHARES CORP	COM	743859100	14	414	SH	DEFINED	4
PROVIDENT ENERGY TR	TR UNIT	74386K104	1443	145900	SH	DEFINED	12
PROVIDENT FINL SVCS INC	COM	74386T105	223	13035	SH	DEFINED	11
PROVIDENT FINL SVCS INC	COM	74386T105	312	18258	SH	DEFINED	12
PROVIDIAN FINL CORP	COM	74406A102	7	400	SH	DEFINED	6
PROVIDIAN FINL CORP	COM	74406A102	4363	254228	SH	DEFINED	12

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

PROVIDIAN FINL CORP	COM	74406A102	68664	4001400	SH	DEFINED	8
PROVIDIAN FINL CORP	COM	74406A102	171600	10000000	SH	DEFINED	13
PROVIDIAN FINL CORP	COM	74406A102	233376	13600000	SH	DEFINED	10
PROVINCE HEALTHCARE CO	COM	743977100	22	900	SH	DEFINED	12
PROVINCE HEALTHCARE CO	COM	743977100	4252	176490	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	16289	283787	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	97	1683	SH	DEFINED	2
PRUDENTIAL FINL INC	COM	744320102	13	232	SH	DEFINED	17
PRUDENTIAL FINL INC	COM	744320102	6	100	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	4	70	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	86	1500	SH	DEFINED	7
PRUDENTIAL FINL INC	COM	744320102	1230	21432	SH	DEFINED	12
PRUDENTIAL FINL INC	COM	744320102	7	130	SH	DEFINED	1
PRUDENTIAL PLC	ADR	74435K204	984	52140	SH	DEFINED	17
PRUDENTIAL PLC	ADR	74435K204	4	221	SH	DEFINED	6
PSS WORLD MED INC	COM	69366A100	9	800	SH	DEFINED	12
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	1483	32243	SH	DEFINED	12
PUBLIC STORAGE INC	COM	74460D109	118	2078	SH	DEFINED	12
PUBLIC STORAGE INC	COM	74460D109	28	500	SH	DEFINED	2
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	0	6	SH	DEFINED	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3216	59138	SH	DEFINED	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1004	18458	SH	DEFINED	9
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	95	1752	SH	DEFINED	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	33	606	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	26	472	SH	DEFINED	17
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	26678	490493	SH	DEFINED	6
PUBLICIS S A NEW	SPONSORED ADR	74463M106	1532	50190	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	248	11260	SH	DEFINED	12
PUGET ENERGY INC NEW	COM	745310102	81	3660	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	4	202	SH	DEFINED	9
PULASKI FINL CORP	COM	745548107	616	30000	SH	DEFINED	12
PULITZER INC	COM	745769109	25	400	SH	DEFINED	9
PULTE HOMES INC	COM	745867101	75	1012	SH	DEFINED	12
PULTE HOMES INC	COM	745867101	80993	1100000	SH	DEFINED	13
PULTE HOMES INC	COM	745867101	84	1140	SH	DEFINED	6
PURADYN FILTER TECHNOLOGIES	COM	746091107	2	2000	SH	DEFINED	12
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	21	2810	SH	DEFINED	12
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	29	4390	SH	DEFINED	12
PUTNAM INVT GRADE MUN TR	COM	746805100	28	3000	SH	DEFINED	12
PUTNAM MANAGED MUN INCOM TR	COM	746823103	338	47744	SH	DEFINED	12
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	876	137140	SH	DEFINED	12
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	47	4000	SH	DEFINED	12
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	184	16000	SH	DEFINED	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	1560	247584	SH	DEFINED	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	6067	962940	SH	DEFINED	5
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	101	8466	SH	DEFINED	12
PXRE GROUP LTD	COM	G73018106	2	68	SH	DEFINED	12
PXRE GROUP LTD	COM	G73018106	2	86	SH	DEFINED	11
Q E P INC	COM	74727K102	331	23575	SH	DEFINED	6
Q MED	COM	747914109	28	2500	SH	DEFINED	12
Q MED	COM	747914109	892	81070	SH	DEFINED	3
QAD INC	COM	74727D108	405	49023	SH	DEFINED	6
QLOGIC CORP	COM	747277101	344	8500	SH	DEFINED	17
QLOGIC CORP	COM	747277101	99	2455	SH	DEFINED	12
QLT INC	COM	746927102	20652	1605903	SH	DEFINED	3
QLT INC	COM	746927102	8618	673650	SH	DEFINED	7
QLT INC	COM	746927102	1	83	SH	DEFINED	12
QLT INC	COM	746927102	26	2000	SH	DEFINED	2
QUAKER CHEM CORP	COM	747316107	14	700	SH	DEFINED	12
QUALCOMM INC	COM	747525103	7309	201335	SH	DEFINED	17
QUALCOMM INC	COM	747525103	6954	189840	SH	DEFINED	3
QUALCOMM INC	COM	747525103	23179	632439	SH	DEFINED	12

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

QUALCOMM INC	COM	747525103	18250	497940	SH	DEFINED	10
QUALCOMM INC	COM	747525103	209	5715	SH	DEFINED	2
QUALCOMM INC	COM	747525103	1	40	SH	DEFINED	1
QUALCOMM INC	COM	747525103	13073	356700	SH	DEFINED	8
QUALCOMM INC	COM	747525103	7	200	SH	DEFINED	7
QUALCOMM INC	COM	747525103	2071	56542	SH	DEFINED	9
QUALCOMM INC	COM	747525103	1408	38450	SH	DEFINED	5
QUALCOMM INC	COM	747525103	907	24773	SH	DEFINED	11
QUALITY DISTR INC FLA	COM	74756M102	14	1250	SH	DEFINED	12
QUALITY SYS INC	COM	747582104	1767	41738	SH	DEFINED	12
QUANEX CORP	COM	747620102	43	810	SH	DEFINED	12
QUANEX CORP	COM	747620102	46	855	SH	DEFINED	11
QUANEX CORP	COM	747620102	17947	336594	SH	DEFINED	3
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	515	64510	SH	DEFINED	3
QUANTUM CORP	COM DSSG	747906204	2	714	SH	DEFINED	6
QUANTUM CORP	COM DSSG	747906204	4	1410	SH	DEFINED	4
QUANTUM CORP	COM DSSG	747906204	48	16600	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	49	16900	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	204	70220	SH	DEFINED	12
QUEBECOR WORLD INC	COM NON-VTG	748203106	25	1048	SH	DEFINED	12
QUEBECOR WORLD INC	COM NON-VTG	748203106	2221	94260	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	32	300	SH	DEFINED	9
QUEST DIAGNOSTICS INC	COM	74834L100	37	353	SH	DEFINED	6
QUEST DIAGNOSTICS INC	COM	74834L100	45	430	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	80	757	SH	DEFINED	11
QUEST DIAGNOSTICS INC	COM	74834L100	1440	13699	SH	DEFINED	12
QUEST DIAGNOSTICS INC	COM	74834L100	22922	218768	SH	DEFINED	17
QUEST SOFTWARE INC	COM	74834T103	221	16000	SH	DEFINED	12
QUEST SOFTWARE INC	COM	74834T103	3351	242150	SH	DEFINED	3
QUESTAR CORP	COM	748356102	148	2493	SH	DEFINED	9
QUESTAR CORP	COM	748356102	25846	436215	SH	DEFINED	2
QUESTAR CORP	COM	748356102	1911	32260	SH	DEFINED	3
QUESTAR CORP	COM	748356102	749	12640	SH	DEFINED	11
QUESTAR CORP	COM	748356102	475	8020	SH	DEFINED	12
QUESTAR CORP	COM	748356102	33	550	SH	DEFINED	17
QUESTAR CORP	COM	748356102	576	9725	SH	DEFINED	5
QUESTCOR PHARMACEUTICALS INC	COM	74835Y101	5	8000	SH	DEFINED	12
QUICKSILVER RESOURCES INC	COM	74837R104	111	2277	SH	DEFINED	12
QUIKSILVER INC	COM	74838C106	64	2200	SH	DEFINED	12
QUIKSILVER INC	COM	74838C106	8621	296970	SH	DEFINED	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	37	10000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	6135521	65824800	SH	DEFINED	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	310213	83841300	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	221	59760	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	18	4885	SH	DEFINED	9
QWEST COMMUNICATIONS INTL IN	COM	749121109	14	3746	SH	DEFINED	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	2	595	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	0	13	SH	DEFINED	1
QWEST COMMUNICATIONS INTL IN	COM	749121109	1605	433714	SH	DEFINED	12
R & B INC	COM	749124103	1876	141500	SH	DEFINED	6
R & G FINANCIAL CORP	CL B	749136107	2	58	SH	DEFINED	12
R & G FINANCIAL CORP	CL B	749136107	3	92	SH	DEFINED	11
R & G FINANCIAL CORP	CL B	749136107	11894	381591	SH	DEFINED	3
R H DONNELLEY CORP	COM NEW	74955W307	84	1450	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	10	180	SH	DEFINED	17
R H DONNELLEY CORP	COM NEW	74955W307	378	6500	SH	DEFINED	9
R H DONNELLEY CORP	COM NEW	74955W307	64	1101	SH	DEFINED	12
RADIAN GROUP INC	COM	750236101	824	17250	SH	DEFINED	3
RADIAN GROUP INC	COM	750236101	2	49	SH	DEFINED	11
RADIAN GROUP INC	COM	750236101	54	1136	SH	DEFINED	12
RADIAN GROUP INC	COM	750236101	275	5750	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	10295	215648	SH	DEFINED	8

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

RADIAN GROUP INC	COM	750236101	119350	2500000	SH	DEFINED	10
RADIAN GROUP INC	COM	750236101	73	1529	SH	DEFINED	2
RADIATION THERAPY SVCS INC	COM	750323206	11	593	SH	DEFINED	12
RADIATION THERAPY SVCS INC	COM	750323206	336	17720	SH	DEFINED	3
RADIO ONE INC	CL D NON VTG	75040P405	22	1500	SH	DEFINED	12
RADIO ONE INC	CL A	75040P108	18	1250	SH	DEFINED	12
RADIOSHACK CORP	COM	750438103	1262	51506	SH	DEFINED	12
RADIOSHACK CORP	COM	750438103	3	137	SH	DEFINED	9
RADIOSHACK CORP	COM	750438103	96	3900	SH	DEFINED	11
RADIOSHACK CORP	COM	750438103	222	9060	SH	DEFINED	17
RADISYS CORP	COM	750459109	653	46135	SH	DEFINED	3
RADYNE COMSTREAM INC	COM NEW	750611402	12	1500	SH	DEFINED	12
RAILAMERICA INC	COM	750753105	12	1000	SH	DEFINED	12
RAINDANCE COMM	COM	75086X106	3	1000	SH	DEFINED	12
RAINING DATA CORP	COM	75087R108	18	6500	SH	DEFINED	12
RAIT INVT TR	COM	749227104	46	1700	SH	DEFINED	12
RALCORP HLDGS INC NEW	COM	751028101	8894	187837	SH	DEFINED	3
RAMBUS INC DEL	COM	750917106	41	2700	SH	DEFINED	12
RAMBUS INC DEL	COM	750917106	2	150	SH	DEFINED	9
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	27	1000	SH	DEFINED	3
RARE HOSPITALITY INTL INC	COM	753820109	20	646	SH	DEFINED	11
RARE HOSPITALITY INTL INC	COM	753820109	117	3800	SH	DEFINED	3
RAVEN INDS INC	COM	754212108	104	5100	SH	DEFINED	11
RAVEN INDS INC	COM	754212108	184	9000	SH	DEFINED	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	206	6783	SH	DEFINED	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	10331	340960	SH	DEFINED	6
RAYMOND JAMES FINANCIAL INC	COM	754730109	57	1883	SH	DEFINED	11
RAYONIER INC	COM	754907103	60	1219	SH	DEFINED	2
RAYONIER INC	COM	754907103	2548	51447	SH	DEFINED	12
RAYONIER INC	COM	754907103	272	5500	SH	DEFINED	9
RAYOVAC CORP	COM	755081106	31970	768501	SH	DEFINED	3
RAYOVAC CORP	COM	755081106	8183	196700	SH	DEFINED	6
RAYOVAC CORP	COM	755081106	33	800	SH	DEFINED	12
RAYTHEON CO	COM NEW	755111507	443	11456	SH	DEFINED	9
RAYTHEON CO	COM NEW	755111507	34920	902334	SH	DEFINED	6
RAYTHEON CO	COM NEW	755111507	9313	240644	SH	DEFINED	12
RAYTHEON CO	COM NEW	755111507	483	12489	SH	DEFINED	17
RAYTHEON CO	COM NEW	755111507	271	6992	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	59	1522	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	0	8	SH	DEFINED	1
RAYTHEON CO	COM NEW	755111507	6166	159330	SH	DEFINED	3
RC2 CORP	COM	749388104	47	1390	SH	DEFINED	11
RCG COMPANIES INC	COM	749328100	3	3858	SH	DEFINED	12
READERS DIGEST ASSN INC	COM	755267101	12356	713820	SH	DEFINED	3
READERS DIGEST ASSN INC	COM	755267101	161	9306	SH	DEFINED	12
REAL ESTATE INCOME FUND INC	COM	755881109	78	4678	SH	DEFINED	12
REALNETWORKS INC	COM	75605L104	1	252	SH	DEFINED	2
REALNETWORKS INC	COM	75605L104	35	6050	SH	DEFINED	12
REALTY INCOME CORP	COM	756109104	300	13100	SH	DEFINED	12
REAVES UTIL INCOME FD	COM SH BEN INT	756158101	43	2175	SH	DEFINED	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	688	22406	SH	DEFINED	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	29	950	SH	DEFINED	11
RED HAT INC	COM	756577102	166	15250	SH	DEFINED	12
RED HAT INC	COM	756577102	161	14790	SH	DEFINED	5
RED ROBIN GOURMET BURGERS IN	COM	75689M101	64	1250	SH	DEFINED	12
REDBACK NETWORKS INC	COM NEW	757209507	0	13	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	6	126	SH	DEFINED	11
REDWOOD TR INC	COM	758075402	637	12440	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	3	68	SH	DEFINED	9
REEBOK INTL LTD	COM	758110100	26	590	SH	DEFINED	6
REEBOK INTL LTD	COM	758110100	18	400	SH	DEFINED	11
REEBOK INTL LTD	COM	758110100	22119	499291	SH	DEFINED	3

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

REEBOK INTL LTD	COM	758110100	408	9220	SH	DEFINED	12
REED ELSEVIER P L C	SPONSORED ADR	758205108	23027	562674	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	38	1320	SH	DEFINED	12
REGAL ENTMT GROUP	CL A	758766109	34	1600	SH	DEFINED	12
REGENCY CTRS CORP	COM	758849103	114	2400	SH	DEFINED	12
REGENCY CTRS CORP	COM	758849103	9623	202035	SH	DEFINED	3
REGENERATION TECH INC DEL	COM	75886N100	85	8200	SH	DEFINED	12
REGENERATION TECH INC DEL	COM	75886N100	15	1500	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	136	4206	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	270	8344	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	3255	100473	SH	DEFINED	12
REGIONS FINANCIAL CORP NEW	COM	7591EP100	91	2803	SH	DEFINED	11
REGIONS FINANCIAL CORP NEW	COM	7591EP100	247	7628	SH	DEFINED	9
REGIS CORP MINN	COM	758932107	4040	98700	SH	DEFINED	12
REGISTER COM INC	COM	75914G101	6	1050	SH	DEFINED	12
REHABCARE GROUP INC	COM	759148109	10	365	SH	DEFINED	12
REINSURANCE GROUP AMER INC	COM	759351109	3752	88110	SH	DEFINED	3
REINSURANCE GROUP AMER INC	COM	759351109	25953	609520	SH	DEFINED	6
REINSURANCE GROUP AMER INC	COM	759351109	7	170	SH	DEFINED	9
REINSURANCE GROUP AMER INC	COM	759351109	605	14200	SH	DEFINED	17
RELIANCE STEEL & ALUMINUM CO	COM	759509102	27	675	SH	DEFINED	11
RELIANCE STEEL & ALUMINUM CO	COM	759509102	22049	551099	SH	DEFINED	3
RELIANT ENERGY INC	COM	75952B105	84124	7393613	SH	DEFINED	6
RELIANT ENERGY INC	COM	75952B105	172	15116	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	4	315	SH	DEFINED	9
RELIANT ENERGY INC	COM	75952B105	9	788	SH	DEFINED	17
RELIANT ENERGY INC	COM	75952B105	661	58066	SH	DEFINED	12
REMINGTON OIL & GAS CORP	COM	759594302	1347	42740	SH	DEFINED	3
RENAISSANCE LEARNING INC	COM	75968L105	86	5000	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	145	3115	SH	DEFINED	12
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	37	800	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	13986	299490	SH	DEFINED	6
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	801	17150	SH	DEFINED	11
RENAL CARE GROUP INC	COM	759930100	739	19474	SH	DEFINED	3
RENAL CARE GROUP INC	COM	759930100	195	5143	SH	DEFINED	12
RENAL CARE GROUP INC	COM	759930100	46	1200	SH	DEFINED	9
RENT A CTR INC NEW	COM	76009N100	34983	1280205	SH	DEFINED	6
RENTECH INC	COM	760112102	237	181000	SH	DEFINED	12
REPLIGEN CORP	COM	759916109	1	600	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	13	505	SH	DEFINED	9
REPSOL YPF S A	SPONSORED ADR	76026T205	1999	75102	SH	DEFINED	6
REPSOL YPF S A	SPONSORED ADR	76026T205	271	10200	SH	DEFINED	2
REPUBLIC BANCORP INC	COM	760282103	21445	1583842	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	29	2145	SH	DEFINED	11
REPUBLIC BANCORP INC	COM	760282103	47	3451	SH	DEFINED	12
REPUBLIC BANCORP KY	CL A	760281204	216	9715	SH	DEFINED	12
REPUBLIC FIRST BANCORP INC	COM	760416107	722	50201	SH	DEFINED	6
REPUBLIC FIRST BANCORP INC	COM	760416107	4	290	SH	DEFINED	9
REPUBLIC SVCS INC	COM	760759100	36	1084	SH	DEFINED	11
REPUBLIC SVCS INC	COM	760759100	787	23509	SH	DEFINED	12
REPUBLIC SVCS INC	COM	760759100	1346	40210	SH	DEFINED	3
REPUBLIC SVCS INC	COM	760759100	41693	1245300	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	172757	5160000	SH	DEFINED	10
RES-CARE INC	COM	760943100	3571	285450	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	234	3065	SH	DEFINED	12
RESEARCH IN MOTION LTD	COM	760975102	39357	514000	SH	DEFINED	7
RESMED INC	COM	761152107	1940	34400	SH	DEFINED	3
RESOURCE AMERICA INC	CL A	761195205	12	352	SH	DEFINED	12
RESPIRONICS INC	COM	761230101	6	100	SH	DEFINED	2
RESPIRONICS INC	COM	761230101	43412	745007	SH	DEFINED	3
REUTERS GROUP PLC	SPONSORED ADR	76132M102	1342	29101	SH	DEFINED	17
REUTERS GROUP PLC	SPONSORED ADR	76132M102	12	270	SH	DEFINED	9

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

REVLON INC	CL A	761525500	6	2230	SH	DEFINED	12
REWARDS NETWORK INC	COM	761557107	2350	564800	SH	DEFINED	6
REX STORES CORP	COM	761624105	3802	269623	SH	DEFINED	6
REXAM PLC	SP ADR NEW2001	761655406	12726	277477	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	517	19090	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	430	15900	SH	DEFINED	5
REYNOLDS & REYNOLDS CO	CL A	761695105	240	8860	SH	DEFINED	12
REYNOLDS & REYNOLDS CO	CL A	761695105	22	800	SH	DEFINED	9
REYNOLDS & REYNOLDS CO	CL A	761695105	8	300	SH	DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	10	120	SH	DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	160	1985	SH	DEFINED	12
REYNOLDS AMERICAN INC	COM	761713106	8	100	SH	DEFINED	6
RF MICRODEVICES INC	COM	749941100	22	4250	SH	DEFINED	11
RF MICRODEVICES INC	COM	749941100	2252	431477	SH	DEFINED	12
RF MONOLITHICS INC	COM	74955F106	2	400	SH	DEFINED	12
RGC RES INC	COM	74955L103	30	1141	SH	DEFINED	12
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	55	3460	SH	DEFINED	12
RIGGS NATL CORP WASH DC	COM	766570105	316	16549	SH	DEFINED	12
RIO TINTO PLC	SPONSORED ADR	767204100	16113	124184	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	13867	107551	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	1322	10185	SH	DEFINED	11
RIO TINTO PLC	SPONSORED ADR	767204100	19	150	SH	DEFINED	9
RITE AID CORP	COM	767754104	53	13500	SH	DEFINED	2
RITE AID CORP	COM	767754104	268	67780	SH	DEFINED	12
RIVIERA HLDGS CORP	COM	769627100	1579	130521	SH	DEFINED	3
RLI CORP	COM	749607107	6547	157950	SH	DEFINED	1
RLI CORP	COM	749607107	41	1000	SH	DEFINED	12
RMK ADVANTAGE INCOME FD INC	COM	74963L103	194	12418	SH	DEFINED	12
RMK HIGH INCOME FD INC	COM SHS	74963B105	457	27702	SH	DEFINED	12
RMK STRATEGIC INCOME FD INC	COM	74963H102	127	8064	SH	DEFINED	12
RMR F I R E FD	COM	74963M101	57	2956	SH	DEFINED	12
RMR HOSPITALITY REAL ESTATE	COM	74963J108	63	3433	SH	DEFINED	12
RMR REAL ESTATE FD	SH BEN INT	74963F106	90	6816	SH	DEFINED	12
ROANOKE ELEC STL CORP	COM	769841107	21	1000	SH	DEFINED	12
ROBERT HALF INTL INC	COM	770323103	243	9020	SH	DEFINED	12
ROBERT HALF INTL INC	COM	770323103	14	532	SH	DEFINED	11
ROCK-TENN CO	CL A	772739207	7	490	SH	DEFINED	12
ROCK-TENN CO	CL A	772739207	8	600	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	5157	91055	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	33353	588859	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	671	11850	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	494	8720	SH	DEFINED	12
ROCKWELL AUTOMATION INC	COM	773903109	57	1000	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	51	900	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	52	1100	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	48	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	393	8250	SH	DEFINED	17
ROCKWELL COLLINS INC	COM	774341101	3477	73066	SH	DEFINED	12
ROCKY MTN CHOCOLATE FACTORY	COM PAR \$0.03	774678403	14	569	SH	DEFINED	12
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	28	885	SH	DEFINED	11
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	10888	338759	SH	DEFINED	3
ROGERS COMMUNICATIONS INC	CL B	775109200	9217	338900	SH	DEFINED	7
ROGERS COMMUNICATIONS INC	CL B	775109200	5	168	SH	DEFINED	9
ROGERS COMMUNICATIONS INC	CL B	775109200	8	287	SH	DEFINED	11
ROGERS COMMUNICATIONS INC	CL B	775109200	1035	38000	SH	DEFINED	12
ROGERS CORP	COM	775133101	144	3600	SH	DEFINED	17
ROGERS CORP	COM	775133101	44	1100	SH	DEFINED	12
ROHM & HAAS CO	COM	775371107	174	3623	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	304	6325	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	43	900	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	119	2469	SH	DEFINED	12
ROLLINS INC	COM	775711104	9	505	SH	DEFINED	17

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

ROLLINS INC	COM	775711104	11	576	SH	DEFINED	12
ROLLINS INC	COM	775711104	56	3037	SH	DEFINED	9
ROLLINS INC	COM	775711104	9626	517519	SH	DEFINED	3
ROPER INDS INC NEW	COM	776696106	18	275	SH	DEFINED	12
ROSS STORES INC	COM	778296103	44	1500	SH	DEFINED	12
ROWAN COS INC	COM	779382100	337	11260	SH	DEFINED	12
ROWAN COS INC	COM	779382100	44	1480	SH	DEFINED	6
ROWAN COS INC	COM	779382100	15	493	SH	DEFINED	11
ROWAN COS INC	COM	779382100	5	151	SH	DEFINED	9
ROWE COS	COM	779528108	2	600	SH	DEFINED	12
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	10	1335	SH	DEFINED	11
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	3	395	SH	DEFINED	6
ROYAL BANCSHARES PA INC	CL A	780081105	2	104	SH	DEFINED	12
ROYAL BANCSHARES PA INC	CL A	780081105	37	1621	SH	DEFINED	6
ROYAL BK CDA MONTREAL QUE	COM	780087102	3238	53185	SH	DEFINED	12
ROYAL BK CDA MONTREAL QUE	COM	780087102	140	2300	SH	DEFINED	17
ROYAL BK CDA MONTREAL QUE	COM	780087102	55170	908104	SH	DEFINED	7
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF D	780097606	36	1400	SH	DEFINED	17
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	12	500	SH	DEFINED	11
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	64	2700	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF M	780097796	235	9270	SH	DEFINED	12
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1650	36927	SH	DEFINED	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	889	14806	SH	DEFINED	1
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	2041	34000	SH	DEFINED	10
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	15288	254129	SH	DEFINED	6
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	4317	71902	SH	DEFINED	2
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	12198	203161	SH	DEFINED	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	39910	665420	SH	DEFINED	17
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	864	14385	SH	DEFINED	5
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1623	27036	SH	DEFINED	9
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	30	500	SH	DEFINED	7
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	175	2920	SH	DEFINED	11
ROYAL GOLD INC	COM	780287108	98	5350	SH	DEFINED	12
ROYAL GROUP TECHNOLOGIES LTD	SUB VTG SH	779915107	1	100	SH	DEFINED	12
ROYAL GROUP TECHNOLOGIES LTD	SUB VTG SH	779915107	23545	2233706	SH	DEFINED	6
ROYCE FOCUS TR	COM	78080N108	499	50391	SH	DEFINED	12
ROYCE MICRO-CAP TR INC	COM	780915104	1528	111922	SH	DEFINED	12
ROYCE VALUE TR INC	COM	780910105	5539	291828	SH	DEFINED	12
RPC INC	COM	749660106	741	48790	SH	DEFINED	3
RPC INC	COM	749660106	4	270	SH	DEFINED	17
RPM INTL INC	COM	749685103	1247	68195	SH	DEFINED	12
RPM INTL INC	COM	749685103	6438	352185	SH	DEFINED	11
RPM INTL INC	COM	749685103	21896	1197814	SH	DEFINED	6
RSA SEC INC	COM	749719100	1	75	SH	DEFINED	12
RUBY TUESDAY INC	COM	781182100	4090	168392	SH	DEFINED	12
RUBY TUESDAY INC	COM	781182100	5	200	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	18	750	SH	DEFINED	11
RUBY TUESDAY INC	COM	781182100	89	3680	SH	DEFINED	2
RUDDICK CORP	COM	781258108	27932	1206550	SH	DEFINED	6
RUDDICK CORP	COM	781258108	12	535	SH	DEFINED	12
RUDDICK CORP	COM	781258108	8319	359350	SH	DEFINED	3
RUSS BERRIE & CO	COM	782233100	13010	702334	SH	DEFINED	6
RUSSELL CORP	COM	782352108	8	450	SH	DEFINED	12
RUSSELL CORP	COM	782352108	6375	352594	SH	DEFINED	3
RUSSELL CORP	COM	782352108	16923	935980	SH	DEFINED	6
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	47591	1085940	SH	DEFINED	6
RYANS RESTAURANT GROUP INC	COM	783520109	13954	960325	SH	DEFINED	6
RYANS RESTAURANT GROUP INC	COM	783520109	10	700	SH	DEFINED	11
RYANS RESTAURANT GROUP INC	COM	783520109	46	3181	SH	DEFINED	12
RYDER SYS INC	COM	783549108	14861	356381	SH	DEFINED	3
RYDER SYS INC	COM	783549108	44	1050	SH	DEFINED	11
RYDER SYS INC	COM	783549108	666	15978	SH	DEFINED	12

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

RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	1002	6590	SH	DEFINED	12
RYERSON TULL INC NEW	COM	78375P107	139	10972	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	84	1355	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	74424	1200000	SH	DEFINED	13
S & T BANCORP INC	COM	783859101	3666	103548	SH	DEFINED	6
S Y BANCORP INC	COM	785060104	22	1000	SH	DEFINED	12
S&K FAMOUS BRANDS INC	COM	783774102	333	20500	SH	DEFINED	6
S&P 500 PROTECTED EQUITY FD	COM	78379P103	19	2080	SH	DEFINED	12
S&P QUALITY RNKNGS GLBL EQ M	COM SHS BEN IT	783834104	14	1039	SH	DEFINED	12
S1 CORPORATION	COM	78463B101	4	600	SH	DEFINED	12
SABINE ROYALTY TR	UNIT BEN INT	785688102	2711	72583	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	40866	1868354	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	6306	288199	SH	DEFINED	3
SABRE HLDGS CORP	CL A	785905100	945	43198	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	6	265	SH	DEFINED	11
SABRE HLDGS CORP	CL A	785905100	3	155	SH	DEFINED	9
SAFECO CORP	COM	786429100	4198	86191	SH	DEFINED	2
SAFECO CORP	COM	786429100	132	2710	SH	DEFINED	6
SAFECO CORP	COM	786429100	107	2200	SH	DEFINED	11
SAFECO CORP	COM	786429100	58	1200	SH	DEFINED	17
SAFECO CORP	COM	786429100	1040	21343	SH	DEFINED	12
SAFEGUARD SCIENTIFICS INC	COM	786449108	15	10610	SH	DEFINED	12
SAFEGUARD SCIENTIFICS INC	COM	786449108	4	3000	SH	DEFINED	17
SAFENET INC	COM	78645R107	2	69	SH	DEFINED	12
SAFENET INC	COM	78645R107	11	374	SH	DEFINED	11
SAFENET INC	COM	78645R107	147	5000	SH	DEFINED	2
SAFETY INS GROUP INC	COM	78648T100	7655	247260	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	2474	133510	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	3	150	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	22	1200	SH	DEFINED	17
SAFEWAY INC	COM NEW	786514208	200	10774	SH	DEFINED	12
SAFEWAY INC	COM NEW	786514208	361	19475	SH	DEFINED	5
SAKS INC	COM	79377W108	105	5790	SH	DEFINED	6
SAKS INC	COM	79377W108	1127	62455	SH	DEFINED	12
SAKS INC	COM	79377W108	14	800	SH	DEFINED	1
SALEM COMMUNICATIONS CORP DE	CL A	794093104	1	26	SH	DEFINED	12
SALESFORCE COM INC	COM	79466L302	20	1345	SH	DEFINED	12
SALISBURY BANCORP INC	COM	795226109	8	200	SH	DEFINED	12
SALISBURY BANCORP INC	COM	795226109	765	19248	SH	DEFINED	17
SALIX PHARMACEUTICALS INC	COM	795435106	124	7500	SH	DEFINED	12
SALOMON BR EMRG MKT INCM FD	COM	794908103	34	2000	SH	DEFINED	12
SALOMON BR EMRG MKTS INC II.	COM	794910109	84	5519	SH	DEFINED	12
SALOMON BR EMRG MKTS INC II.	COM	794910109	15	1000	SH	DEFINED	9
SALOMON BR GLBL PRTRNS INC F	COM	794914101	7	500	SH	DEFINED	12
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	318	29570	SH	DEFINED	12
SALOMON BROS CP & INCM FD IN	COM	795500107	1380	84330	SH	DEFINED	12
SALOMON BROS EMERG MKT DEBT	COM	79550E107	215	11549	SH	DEFINED	12
SALOMON BROS GLBL HIGH INC F	COM	79550G102	51	3785	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	794907105	249	22983	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	79547Q106	89	9600	SH	DEFINED	12
SALOMON BROS MUN PARTNERS FD	COM	794918102	19	1480	SH	DEFINED	12
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	489	30100	SH	DEFINED	12
SALOMON BROTHERS FD INC	COM	795477108	1260	99580	SH	DEFINED	12
SALTON INC	COM	795757103	55	25200	SH	DEFINED	12
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	326	9050	SH	DEFINED	12
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	103	3282	SH	DEFINED	6
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	326	10423	SH	DEFINED	2
SANDERSON FARMS INC	COM	800013104	1938	44850	SH	DEFINED	6
SANDERSON FARMS INC	COM	800013104	4	99	SH	DEFINED	11
SANDERSON FARMS INC	COM	800013104	44	1007	SH	DEFINED	12
SANDISK CORP	COM	80004C101	476	17110	SH	DEFINED	12
SANDISK CORP	COM	80004C101	36	1310	SH	DEFINED	2

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

SANDISK CORP	COM	80004C101	34	1235	SH	DEFINED	4
SANDISK CORP	COM	80004C101	18	800	SH	DEFINED	17
SANDISK CORP	COM	80004C101	2780	100000	SH	DEFINED	7
SANDISK CORP	COM	80004C101	1	30	SH	DEFINED	6
SANDY SPRING BANCORP INC	COM	800363103	1135	35110	SH	DEFINED	12
SANDY SPRING BANCORP INC	COM	800363103	34	1048	SH	DEFINED	11
SANFILIPPO JOHN B & SON INC	COM	800422107	181	7350	SH	DEFINED	6
SANFILIPPO JOHN B & SON INC	COM	800422107	1	57	SH	DEFINED	12
SANGAMO BIOSCIENCES INC	COM	800677106	8	2050	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	706	135311	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	49	9480	SH	DEFINED	6
SANMINA SCI CORP	COM	800907107	60	11500	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	220	42175	SH	DEFINED	5
SANOFI AVENTIS	SPONSORED ADR	80105N105	23	539	SH	DEFINED	2
SANOFI AVENTIS	SPONSORED ADR	80105N105	61	1440	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	25011	586505	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	658	15548	SH	DEFINED	17
SANOFI AVENTIS	SPONSORED ADR	80105N105	85	2000	SH	DEFINED	1
SANTANDER BANCORP	COM	802809103	169	6400	SH	DEFINED	3
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	12	300	SH	DEFINED	11
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	22	538	SH	DEFINED	9
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	83	2070	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1800	44920	SH	DEFINED	17
SAPIENT CORP	COM	803062108	4	600	SH	DEFINED	12
SAPPI LTD	SPON ADR NEW	803069202	48988	3983146	SH	DEFINED	6
SARA LEE CORP	COM	803111103	544	24539	SH	DEFINED	5
SARA LEE CORP	COM	803111103	1406	63454	SH	DEFINED	9
SARA LEE CORP	COM	803111103	2704	122000	SH	DEFINED	10
SARA LEE CORP	COM	803111103	3976	179435	SH	DEFINED	12
SARA LEE CORP	COM	803111103	5745	259270	SH	DEFINED	3
SARA LEE CORP	COM	803111103	16517	745366	SH	DEFINED	17
SARA LEE CORP	COM	803111103	20759	936758	SH	DEFINED	6
SARA LEE CORP	COM	803111103	4669	210702	SH	DEFINED	2
SARA LEE CORP	COM	803111103	75	3400	SH	DEFINED	11
SASOL LTD	SPONSORED ADR	803866300	38	1600	SH	DEFINED	11
SATYAM COMPUTER SERVICES LTD	ADR	804098101	357	15300	SH	DEFINED	5
SAUER-DANFOSS INC	COM	804137107	7	300	SH	DEFINED	12
SAUL CTRS INC	COM	804395101	69	2150	SH	DEFINED	11
SAUL CTRS INC	COM	804395101	578	18073	SH	DEFINED	12
SAVVIS COMMUNICATIONS CORP	COM	805423100	28	45000	SH	DEFINED	12
SBA COMMUNICATIONS CORP	COM	78388J106	296	32300	SH	DEFINED	12
SBA COMMUNICATIONS CORP	COM	78388J106	8486	928392	SH	DEFINED	3
SBC COMMUNICATIONS INC	COM	78387G103	424	17916	SH	DEFINED	11
SBC COMMUNICATIONS INC	COM	78387G103	3928	165823	SH	DEFINED	17
SBC COMMUNICATIONS INC	COM	78387G103	448	18920	SH	DEFINED	9
SBC COMMUNICATIONS INC	COM	78387G103	29514	1245860	SH	DEFINED	3
SBC COMMUNICATIONS INC	COM	78387G103	554	23379	SH	DEFINED	5
SBC COMMUNICATIONS INC	COM	78387G103	3296	139140	SH	DEFINED	2
SBC COMMUNICATIONS INC	COM	78387G103	212	8941	SH	DEFINED	1
SBC COMMUNICATIONS INC	COM	78387G103	7914	334059	SH	DEFINED	12
SBC COMMUNICATIONS INC	COM	78387G103	31	1316	SH	DEFINED	4
SBC COMMUNICATIONS INC	COM	78387G103	8412	354811	SH	DEFINED	6
SBS BROADCASTING SA	ORD	L8137F102	4	100	SH	DEFINED	12
SBS TECHNOLOGIES INC	COM	78387P103	1036	92950	SH	DEFINED	3
SCANA CORP NEW	COM	80589M102	2114	55315	SH	DEFINED	12
SCANA CORP NEW	COM	80589M102	161	4210	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	19	500	SH	DEFINED	17
SCANA CORP NEW	COM	80589M102	13	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	154	4037	SH	DEFINED	11
SCANSOFT INC	COM	80603P107	66	17750	SH	DEFINED	12
SCANSOFT INC	COM	80603P107	272	73154	SH	DEFINED	11

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

SCANSOFT INC	COM	80603P107	1226	329600	SH	DEFINED	3
SCANSOURCE INC	COM	806037107	14	269	SH	DEFINED	11
SCANSOURCE INC	COM	806037107	10	200	SH	DEFINED	12
SCBT FINANCIAL CORP	COM	78401V102	60	2000	SH	DEFINED	12
SCHEID VINEYARDS INC	CL A	806403101	72	11583	SH	DEFINED	6
SCHEIN HENRY INC	COM	806407102	147	4110	SH	DEFINED	12
SCHEIN HENRY INC	COM	806407102	23	644	SH	DEFINED	2
SCHEIN HENRY INC	COM	806407102	4	106	SH	DEFINED	9
SCHEIN HENRY INC	COM	806407102	8	216	SH	DEFINED	11
SCHERING A G	SPONSORED ADR	806585204	15	230	SH	DEFINED	11
SCHERING A G	SPONSORED ADR	806585204	2	35	SH	DEFINED	6
SCHERING PLOUGH CORP	COM	806605101	45	2500	SH	DEFINED	11
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	10	200	SH	DEFINED	12
SCHERING PLOUGH CORP	COM	806605101	74	4050	SH	DEFINED	4
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	3	50	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	806605101	8511	468944	SH	DEFINED	17
SCHERING PLOUGH CORP	COM	806605101	80	4411	SH	DEFINED	9
SCHERING PLOUGH CORP	COM	806605101	724	39869	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	2308	127179	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	8232	453565	SH	DEFINED	12
SCHLUMBERGER LTD	COM	806857108	1508	21394	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	881	12497	SH	DEFINED	9
SCHLUMBERGER LTD	COM	806857108	12827	181995	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	10194	144639	SH	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	6849	97178	SH	DEFINED	12
SCHLUMBERGER LTD	COM	806857108	6696	95000	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	5452	77357	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	437	6200	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	871	12360	SH	DEFINED	3
SCHNITZER STL INDS	CL A	806882106	22	650	SH	DEFINED	12
SCHNITZER STL INDS	CL A	806882106	33544	994471	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	79	2135	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	6	150	SH	DEFINED	12
SCHOLASTIC CORP	COM	807066105	369	10000	SH	DEFINED	3
SCHOOL SPECIALTY INC	COM	807863105	2657	67860	SH	DEFINED	3
SCHOOL SPECIALTY INC	COM	807863105	9263	236546	SH	DEFINED	6
SCHULMAN A INC	COM	808194104	3834	220100	SH	DEFINED	3
SCHULMAN A INC	COM	808194104	216	12420	SH	DEFINED	12
SCHULMAN A INC	COM	808194104	27	1560	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	125	11875	SH	DEFINED	1
SCHWAB CHARLES CORP NEW	COM	808513105	846	80504	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	751	71462	SH	DEFINED	9
SCHWAB CHARLES CORP NEW	COM	808513105	16	1515	SH	DEFINED	6
SCHWAB CHARLES CORP NEW	COM	808513105	21	1992	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	247	23525	SH	DEFINED	12
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	268	7997	SH	DEFINED	3
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	12080	360050	SH	DEFINED	6
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	25	750	SH	DEFINED	11
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1129	397600	SH	DEFINED	12
SCIENTIFIC ATLANTA INC	COM	808655104	731	25900	SH	DEFINED	5
SCIENTIFIC ATLANTA INC	COM	808655104	3534	125235	SH	DEFINED	12
SCIENTIFIC ATLANTA INC	COM	808655104	519	18400	SH	DEFINED	11
SCIENTIFIC ATLANTA INC	COM	808655104	169	6000	SH	DEFINED	2
SCIENTIFIC ATLANTA INC	COM	808655104	40	1400	SH	DEFINED	17
SCIENTIFIC ATLANTA INC	COM	808655104	3	100	SH	DEFINED	9
SCIENTIFIC GAMES CORP	CL A	80874P109	10971	480140	SH	DEFINED	3
SCIENTIFIC GAMES CORP	CL A	80874P109	64	2800	SH	DEFINED	9
SCIENTIFIC GAMES CORP	CL A	80874P109	2	100	SH	DEFINED	12
SCITEX LTD	ORD	809090103	32	4875	SH	DEFINED	12
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	16	526	SH	DEFINED	9
SCOTTISH RE GROUP LTD	ORD	G7885T104	15	660	SH	DEFINED	11
SCOTTS CO	CL A	810186106	464	6600	SH	DEFINED	2

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

SCOTTS CO	CL A	810186106	1	20	SH	DEFINED	6
SCOTTS CO	CL A	810186106	2539	36150	SH	DEFINED	12
SCP POOL CORP	COM	784028102	343	10762	SH	DEFINED	11
SCP POOL CORP	COM	784028102	105	3292	SH	DEFINED	12
SCRIPPS E W CO OHIO	CL A	811054204	180	3695	SH	DEFINED	12
SCRIPPS E W CO OHIO	CL A	811054204	390	8000	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	63	1300	SH	DEFINED	17
SCRIPPS E W CO OHIO	CL A	811054204	24	500	SH	DEFINED	11
SCS TRANSN INC	COM	81111T102	46	2500	SH	DEFINED	12
SCS TRANSN INC	COM	81111T102	1651	88835	SH	DEFINED	6
SCUDDER GLOBAL COMMDTS STCK	COM SHS	81114Y108	511	34878	SH	DEFINED	12
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	14	1950	SH	DEFINED	12
SCUDDER INTER GOVT TR	SH BEN INT	811163104	9	1340	SH	DEFINED	12
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	123	12240	SH	DEFINED	12
SCUDDER MUN INCOME TR	COM SH BEN INT	81118R604	47	4000	SH	DEFINED	12
SCUDDER RREEF REAL EST FD II	COM	81119R108	1240	82789	SH	DEFINED	12
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	254	13059	SH	DEFINED	12
SCUDDER STRATEGIC INCOME TR	SH BEN INT	81123W101	34	2600	SH	DEFINED	12
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	106	8425	SH	DEFINED	12
SEA CONTAINERS LTD	CL A	811371707	12	646	SH	DEFINED	12
SEABOARD CORP	COM	811543107	30	28	SH	DEFINED	12
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	190	18390	SH	DEFINED	3
SEABULK INTL INC	COM	81169P101	4	174	SH	DEFINED	12
SEACHANGE INTL INC	COM	811699107	35	2700	SH	DEFINED	12
SEACOAST BKG CORP FLA	COM	811707306	22	1100	SH	DEFINED	11
SEACOAST BKG CORP FLA	COM	811707306	1569	79702	SH	DEFINED	12
SEAGATE TECHNOLOGY	SHS	G7945J104	782	40000	SH	DEFINED	
SEAGATE TECHNOLOGY	SHS	G7945J104	3163	161785	SH	DEFINED	12
SEAGATE TECHNOLOGY	SHS	G7945J104	29	1500	SH	DEFINED	9
SEAGATE TECHNOLOGY	SHS	G7945J104	326022	16676300	SH	DEFINED	10
SEAGATE TECHNOLOGY	SHS	G7945J104	177499	9079250	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS	G7945J104	178	9100	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	13565	700180	SH	DEFINED	6
SEALED AIR CORP NEW	COM	81211K100	10	195	SH	DEFINED	9
SEALED AIR CORP NEW	COM	81211K100	26	500	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	40	770	SH	DEFINED	11
SEALED AIR CORP NEW	COM	81211K100	48	920	SH	DEFINED	17
SEALED AIR CORP NEW	COM	81211K100	223	4287	SH	DEFINED	12
SEATTLE GENETICS INC	COM	812578102	668	130000	SH	DEFINED	
SEATTLE GENETICS INC	COM	812578102	1064	207100	SH	DEFINED	12
SECURE COMPUTING CORP	COM	813705100	19	2185	SH	DEFINED	11
SECURE COMPUTING CORP	COM	813705100	11	1250	SH	DEFINED	12
SEI INVESTMENTS CO	COM	784117103	9	245	SH	DEFINED	11
SEI INVESTMENTS CO	COM	784117103	20	550	SH	DEFINED	17
SEI INVESTMENTS CO	COM	784117103	962	26614	SH	DEFINED	12
SELECT COMFORT CORP	COM	81616X103	3	150	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	43	1408	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	245	12540	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	309	10897	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	66	1550	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	235	7085	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	6	260	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	3071	102845	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	228	7627	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	236	7828	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	1062	36433	SH	DEFINED	12
SELECTIVE INS GROUP INC	COM	816300107	90	1950	SH	DEFINED	11
SELECTIVE INS GROUP INC	COM	816300107	8483	183501	SH	DEFINED	3
SELECTIVE INS GROUP INC	COM	816300107	14	300	SH	DEFINED	12
SELIGMAN QUALITY MUN FD INC	COM	816343107	8	700	SH	DEFINED	12
SELIGMAN SELECT MUN FD INC	COM	816344105	10	1000	SH	DEFINED	12
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	4157	127800	SH	DEFINED	12

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

SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	14	420	SH	DEFINED	2
SEMITOOL INC	COM	816909105	10	1000	SH	DEFINED	12
SEMPRA ENERGY	COM	816851109	5	119	SH	DEFINED	9
SEMPRA ENERGY	COM	816851109	8	200	SH	DEFINED	17
SEMPRA ENERGY	COM	816851109	44	1104	SH	DEFINED	11
SEMPRA ENERGY	COM	816851109	279	7010	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	27372	687050	SH	DEFINED	3
SEMPRA ENERGY	COM	816851109	560	14058	SH	DEFINED	12
SEMTECH CORP	COM	816850101	27	1500	SH	DEFINED	12
SENECA FOODS CORP NEW	CL B	817070105	7	400	SH	DEFINED	12
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	414	71075	SH	DEFINED	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1835	109995	SH	DEFINED	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	3	187	SH	DEFINED	9
SENSIENT TECHNOLOGIES CORP	COM	81725T100	15	700	SH	DEFINED	11
SENSIENT TECHNOLOGIES CORP	COM	81725T100	30	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	42	1970	SH	DEFINED	17
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2696	125062	SH	DEFINED	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	9284	430601	SH	DEFINED	3
SENSIENT TECHNOLOGIES CORP	COM	81725T100	27304	1266400	SH	DEFINED	6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	11	500	SH	DEFINED	9
SEPRACOR INC	COM	817315104	155007	2700000	SH	DEFINED	13
SEPRACOR INC	COM	817315104	73135	1273900	SH	DEFINED	8
SEPRACOR INC	COM	817315104	46	800	SH	DEFINED	17
SEPRACOR INC	COM	817315104	109079	1900000	SH	DEFINED	10
SEPRACOR INC	COM	817315104	156	2725	SH	DEFINED	12
SEQUA CORPORATION	CL A	817320104	1	14	SH	DEFINED	12
SEQUA CORPORATION	CL A	817320104	52	1000	SH	DEFINED	9
SERENA SOFTWARE INC	COM	817492101	9	381	SH	DEFINED	11
SERENA SOFTWARE INC	COM	817492101	12002	505130	SH	DEFINED	3
SERENA SOFTWARE INC	COM	817492101	12	500	SH	DEFINED	12
SEROLOGICALS CORP	COM	817523103	481	19700	SH	DEFINED	3
SERVICE CORP INTL	COM	817565104	16	2100	SH	DEFINED	11
SERVICE CORP INTL	COM	817565104	56	7500	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	10	1280	SH	DEFINED	9
SERVICE CORP INTL	COM	817565104	6	860	SH	DEFINED	6
SERVICE CORP INTL	COM	817565104	1168	156200	SH	DEFINED	12
SERVICEMASTER CO	COM	81760N109	2986	221149	SH	DEFINED	3
SERVICEMASTER CO	COM	81760N109	137	10124	SH	DEFINED	17
SERVICEMASTER CO	COM	81760N109	295	21886	SH	DEFINED	2
SERVICEMASTER CO	COM	81760N109	2883	213547	SH	DEFINED	12
SERVICEMASTER CO	COM	81760N109	542	40163	SH	DEFINED	9
SEVERN BANCORP ANNAPOLIS MD	COM	81811M100	12	600	SH	DEFINED	12
SFBC INTL INC	COM	784121105	1977	56100	SH	DEFINED	3
SHARPER IMAGE CORP	COM	820013100	3842	231300	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	243	11900	SH	DEFINED	12
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	28	1400	SH	DEFINED	7
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1322	65289	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	274	13442	SH	DEFINED	3
SHAW GROUP INC	COM	820280105	940	43100	SH	DEFINED	3
SHAW GROUP INC	COM	820280105	968	44381	SH	DEFINED	12
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	52	950	SH	DEFINED	9
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	849	15612	SH	DEFINED	2
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	1131	21400	SH	DEFINED	17
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	3925	72200	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	18	400	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM	824348106	19997	454590	SH	DEFINED	17
SHERWIN WILLIAMS CO	COM	824348106	6232	141670	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	834	18951	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	33	750	SH	DEFINED	3
SHERWIN WILLIAMS CO	COM	824348106	352	8000	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	15	350	SH	DEFINED	9
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	279	13737	SH	DEFINED	3

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

SHIP FINANCE INTERNATIONAL L	SHS	G81075106	2	88	SH	DEFINED	12
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	379	11044	SH	DEFINED	6
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	41	1200	SH	DEFINED	17
SHOE CARNIVAL INC	COM	824889109	9	500	SH	DEFINED	12
SHOE CARNIVAL INC	COM	824889109	389	22200	SH	DEFINED	3
SHOE CARNIVAL INC	COM	824889109	1817	103817	SH	DEFINED	6
SHOPKO STORES INC	COM	824911101	13	570	SH	DEFINED	11
SHOPKO STORES INC	COM	824911101	38	1725	SH	DEFINED	12
SHOPKO STORES INC	COM	824911101	16583	746295	SH	DEFINED	6
SHORE BANCSHARES INC	COM	825107105	342	10999	SH	DEFINED	12
SHUFFLE MASTER INC	COM	825549108	22	752	SH	DEFINED	11
SHUFFLE MASTER INC	COM	825549108	5317	183600	SH	DEFINED	12
SHURGARD STORAGE CTRS INC	COM	82567D104	85	2075	SH	DEFINED	12
SHURGARD STORAGE CTRS INC	COM	82567D104	11	275	SH	DEFINED	9
SI INTL INC	COM	78427V102	3	100	SH	DEFINED	11
SI INTL INC	COM	78427V102	109	3950	SH	DEFINED	12
SI INTL INC	COM	78427V102	4620	167210	SH	DEFINED	3
SIEBEL SYS INC	COM	826170102	2	220	SH	DEFINED	6
SIEBEL SYS INC	COM	826170102	9	1000	SH	DEFINED	1
SIEBEL SYS INC	COM	826170102	126	13790	SH	DEFINED	12
SIEBEL SYS INC	COM	826170102	5	500	SH	DEFINED	2
SIEMENS A G	SPONSORED ADR	826197501	1173	15060	SH	DEFINED	17
SIEMENS A G	SPONSORED ADR	826197501	11760	149221	SH	DEFINED	6
SIERRA BANCORP	COM	82620P102	1195	53957	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	32	502	SH	DEFINED	12
SIERRA HEALTH SVCS INC	COM	826322109	35	550	SH	DEFINED	11
SIERRA HEALTH SVCS INC	COM	826322109	70310	1101340	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	183	17000	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	70	6484	SH	DEFINED	12
SIERRA PAC RES NEW	COM	826428104	3	272	SH	DEFINED	11
SIERRA WIRELESS INC	COM	826516106	7	865	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	355	5800	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	813	13272	SH	DEFINED	12
SIGMA ALDRICH CORP	COM	826552101	22694	370522	SH	DEFINED	17
SIGMA ALDRICH CORP	COM	826552101	135	2200	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	300	4895	SH	DEFINED	11
SIGMA DESIGNS INC	COM	826565103	48	4500	SH	DEFINED	12
SIGMATRON INTL INC	COM	82661L101	42	3600	SH	DEFINED	6
SILGAN HOLDINGS INC	COM	827048109	437	6725	SH	DEFINED	12
SILGAN HOLDINGS INC	COM	827048109	14003	215501	SH	DEFINED	3
SILGAN HOLDINGS INC	COM	827048109	37297	572231	SH	DEFINED	6
SILICON GRAPHICS INC	COM	827056102	2	2000	SH	DEFINED	12
SILICON LABORATORIES INC	COM	826919102	30	1000	SH	DEFINED	12
SILICON STORAGE TECHNOLOGY I	COM	827057100	7358	1978011	SH	DEFINED	6
SILICON STORAGE TECHNOLOGY I	COM	827057100	2	500	SH	DEFINED	12
SILICON VY BANCSHARES	COM	827064106	330	7500	SH	DEFINED	11
SILICONIX INC	COM NEW	827079203	7	200	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	8068	1916330	SH	DEFINED	3
SILVER STD RES INC	COM	82823L106	4	350	SH	DEFINED	12
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	2890	116436	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	400	6600	SH	DEFINED	7
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	3	60	SH	DEFINED	12
SIMON PPTY GROUP INC NEW	COM	828806109	6958	114860	SH	DEFINED	3
SIMON PPTY GROUP INC NEW	COM	828806109	2739	45210	SH	DEFINED	9
SIMON PPTY GROUP INC NEW	COM	828806109	1202	19835	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	COM	828806109	167	2750	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	COM	828806109	98	1625	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	COM	828806109	5494	90690	SH	DEFINED	12
SIMPSON MANUFACTURING CO INC	COM	829073105	20	634	SH	DEFINED	11
SIMPSON MANUFACTURING CO INC	COM	829073105	73	2350	SH	DEFINED	12
SINA CORP	ORD	G81477104	75	2400	SH	DEFINED	12
SINA CORP	ORD	G81477104	65226	2100000	SH	DEFINED	13

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

SINCLAIR BROADCAST GROUP INC	CL A	829226109	8	990	SH	DEFINED	12
SINCLAIR BROADCAST GROUP INC	PFD CV EXCH D	829226505	58	1400	SH	DEFINED	12
SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	16	400	SH	DEFINED	2
SINOVAC BIOTECH LTD	SHS	P8696W104	5	1900	SH	DEFINED	12
SIRIUS SATELLITE RADIO INC	COM	82966U103	1598	284263	SH	DEFINED	12
SIRIUS SATELLITE RADIO INC	COM	82966U103	6	1000	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	8	1500	SH	DEFINED	9
SIRNA THERAPEUTICS INC	COM	829669100	2	664	SH	DEFINED	12
SIRVA INC	COM	82967Y104	4530	637100	SH	DEFINED	6
SIX FLAGS INC	COM	83001P109	21	5100	SH	DEFINED	12
SK TELECOM LTD	SPONSORED ADR	78440P108	66	3350	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	36979	1884357	SH	DEFINED	6
SKECHERS U S A INC	CL A	830566105	8016	517860	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	142	5300	SH	DEFINED	11
SKY FINL GROUP INC	COM	83080P103	2530	94327	SH	DEFINED	12
SKY FINL GROUP INC	COM	83080P103	22327	832480	SH	DEFINED	6
SKYLINE CORP	COM	830830105	4	100	SH	DEFINED	12
SKYWEST INC	COM	830879102	53	2872	SH	DEFINED	12
SKYWEST INC	COM	830879102	23883	1284728	SH	DEFINED	6
SKYWORKS SOLUTIONS INC	COM	83088M102	517	81346	SH	DEFINED	12
SKYWORKS SOLUTIONS INC	COM	83088M102	7175	1129940	SH	DEFINED	3
SKYWORKS SOLUTIONS INC	COM	83088M102	12	1930	SH	DEFINED	17
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	9
SL GREEN RLTY CORP	COM	78440X101	473	8421	SH	DEFINED	12
SLM CORP	COM	78442P106	235	4718	SH	DEFINED	2
SLM CORP	COM	78442P106	16	315	SH	DEFINED	3
SLM CORP	COM	78442P106	73	1455	SH	DEFINED	9
SLM CORP	COM	78442P106	146	2937	SH	DEFINED	17
SLM CORP	COM	78442P106	949	19047	SH	DEFINED	12
SLM CORP	COM	78442P106	274	5500	SH	DEFINED	11
SMEDVIG A S	SPON ADR REP A	83169H105	276	13965	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	664	14380	SH	DEFINED	17
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	772	15987	SH	DEFINED	6
SMITH A O	COM	831865209	32	1100	SH	DEFINED	2
SMITH A O	COM	831865209	23	800	SH	DEFINED	11
SMITH A O	COM	831865209	6	200	SH	DEFINED	12
SMITH INTL INC	COM	832110100	3137	50000	SH	DEFINED	7
SMITH INTL INC	COM	832110100	1	20	SH	DEFINED	12
SMITH INTL INC	COM	832110100	968	15425	SH	DEFINED	11
SMITHFIELD FOODS INC	COM	832248108	158	5000	SH	DEFINED	2
SMITHFIELD FOODS INC	COM	832248108	8367	265190	SH	DEFINED	6
SMITHFIELD FOODS INC	COM	832248108	4631	146797	SH	DEFINED	12
SMUCKER J M CO	COM NEW	832696405	76	1510	SH	DEFINED	17
SMUCKER J M CO	COM NEW	832696405	1978	39329	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	17	340	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	6	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	3	60	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	3	52	SH	DEFINED	9
SMUCKER J M CO	COM NEW	832696405	4173	82954	SH	DEFINED	12
SMURFIT-STONE CONTAINER CORP	COM	832727101	5	330	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	63	4060	SH	DEFINED	12
SMURFIT-STONE CONTAINER CORP	COM	832727101	389	25175	SH	DEFINED	5
SMURFIT-STONE CONTAINER CORP	PFD CV EX A 7%	832727200	80	3210	SH	DEFINED	12
SNAP ON INC	COM	833034101	1679	52806	SH	DEFINED	12
SNAP ON INC	COM	833034101	6	200	SH	DEFINED	2
SNAP ON INC	COM	833034101	33	1050	SH	DEFINED	11
SNAP ON INC	COM	833034101	34	1080	SH	DEFINED	6
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	161	2000	SH	DEFINED	2
SOLECTRON CORP	COM	834182107	250	71935	SH	DEFINED	12
SOLECTRON CORP	COM	834182107	310	89350	SH	DEFINED	5
SOLECTRON CORP	COM	834182107	46	13300	SH	DEFINED	4
SOLECTRON CORP	COM	834182107	9	2500	SH	DEFINED	11

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

SOLETRON CORP	COM	834182107	5	1318	SH	DEFINED	2
SOLETRON CORP	COM	834182107	1	410	SH	DEFINED	6
SONIC AUTOMOTIVE INC	CL A	83545G102	11	500	SH	DEFINED	12
SONIC AUTOMOTIVE INC	CL A	83545G102	19415	854900	SH	DEFINED	6
SONIC CORP	COM	835451105	20	600	SH	DEFINED	12
SONIC CORP	COM	835451105	5793	173430	SH	DEFINED	3
SONIC CORP	COM	835451105	16	474	SH	DEFINED	11
SONIC FDRY INC	COM	83545R108	0	200	SH	DEFINED	12
SONIC INNOVATIONS INC	COM	83545M109	11	2000	SH	DEFINED	12
SONIC SOLUTIONS	COM	835460106	7	450	SH	DEFINED	12
SONIC SOLUTIONS	COM	835460106	227	15100	SH	DEFINED	3
SONICWALL INC	COM	835470105	1	178	SH	DEFINED	6
SONICWALL INC	COM	835470105	47	9200	SH	DEFINED	12
SONOCO PRODS CO	COM	835495102	2010	69687	SH	DEFINED	17
SONOCO PRODS CO	COM	835495102	2121	73530	SH	DEFINED	12
SONOCO PRODS CO	COM	835495102	7231	250628	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	15126	526193	SH	DEFINED	6
SONOSITE INC	COM	83568G104	29	1110	SH	DEFINED	12
SONUS NETWORKS INC	COM	835916107	163	38500	SH	DEFINED	12
SONUS PHARMACEUTICALS INC	COM	835692104	26	10000	SH	DEFINED	12
SONY CORP	ADR NEW	835699307	25419	639015	SH	DEFINED	6
SONY CORP	ADR NEW	835699307	40	1000	SH	DEFINED	11
SONY CORP	ADR NEW	835699307	763	19075	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	1081	27000	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	8	200	SH	DEFINED	9
SOTHEBYS HLDGS INC	CL A	835898107	11	625	SH	DEFINED	12
SOTHEBYS HLDGS INC	CL A	835898107	7069	416780	SH	DEFINED	3
SOUND FED BANCORP INC	COM	83607V104	620	40000	SH	DEFINED	1
SOURCECORP	COM	836167106	11090	552141	SH	DEFINED	6
SOURCECORP	COM	836167106	5	225	SH	DEFINED	12
SOUTH FINL GROUP INC	COM	837841105	26	847	SH	DEFINED	2
SOUTH FINL GROUP INC	COM	837841105	437	14310	SH	DEFINED	12
SOUTH FINL GROUP INC	COM	837841105	22	715	SH	DEFINED	11
SOUTH JERSEY INDS INC	COM	838518108	14859	263450	SH	DEFINED	6
SOUTH JERSEY INDS INC	COM	838518108	11	200	SH	DEFINED	12
SOUTH JERSEY INDS INC	COM	838518108	25	450	SH	DEFINED	17
SOUTHCOAST FINANCIAL CORP	COM	84129R100	5	225	SH	DEFINED	12
SOUTHERN CMNTY FINL CORP	COM	842632101	310	33000	SH	DEFINED	1
SOUTHERN CMNTY FINL CORP	COM	842632101	147	15657	SH	DEFINED	12
SOUTHERN CMNTY FINL CORP VA	COM	84263N105	1	100	SH	DEFINED	12
SOUTHERN CO	COM	842587107	103	3228	SH	DEFINED	2
SOUTHERN CO	COM	842587107	6161	193554	SH	DEFINED	17
SOUTHERN CO	COM	842587107	4473	140527	SH	DEFINED	12
SOUTHERN CO	COM	842587107	988	31072	SH	DEFINED	9
SOUTHERN CO	COM	842587107	203	6375	SH	DEFINED	5
SOUTHERN CO	COM	842587107	192	6040	SH	DEFINED	11
SOUTHERN CO	COM	842587107	17	524	SH	DEFINED	6
SOUTHERN CO	COM	842587107	140	4400	SH	DEFINED	7
SOUTHERN PERU COPPER CORP	COM	843611104	33854	610428	SH	DEFINED	3
SOUTHERN PERU COPPER CORP	COM	843611104	90	1614	SH	DEFINED	12
SOUTHERN UN CO NEW	COM	844030106	81	3207	SH	DEFINED	12
SOUTHERN UN CO NEW	COM	844030106	18	735	SH	DEFINED	9
SOUTHSIDE BANCSHARES INC	COM	84470P109	53	2535	SH	DEFINED	12
SOUTHWEST AIRLS CO	COM	844741108	1752	123048	SH	DEFINED	12
SOUTHWEST AIRLS CO	COM	844741108	59	4134	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	80	5595	SH	DEFINED	9
SOUTHWEST AIRLS CO	COM	844741108	81	5696	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	1614	113327	SH	DEFINED	17
SOUTHWEST AIRLS CO	COM	844741108	26	1801	SH	DEFINED	6
SOUTHWEST BANCORP INC OKLA	COM	844767103	395	21400	SH	DEFINED	3
SOUTHWEST BANCORP INC OKLA	COM	844767103	1875	101600	SH	DEFINED	6
SOUTHWEST BANCORP INC OKLA	COM	844767103	7	400	SH	DEFINED	12

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

SOUTHWEST BANCORPORATION TEX	COM	84476R109	938	51108	SH	DEFINED	12
SOUTHWEST GAS CORP	COM	844895102	1846	76400	SH	DEFINED	6
SOUTHWEST GAS CORP	COM	844895102	408	16880	SH	DEFINED	3
SOUTHWEST GAS CORP	COM	844895102	191	7892	SH	DEFINED	12
SOUTHWEST GAS CORP	COM	844895102	48	2000	SH	DEFINED	9
SOUTHWEST WTR CO	COM	845331107	114	10934	SH	DEFINED	12
SOUTHWESTERN ENERGY CO	COM	845467109	114	2000	SH	DEFINED	17
SOUTHWESTERN ENERGY CO	COM	845467109	165	2910	SH	DEFINED	12
SOUTHWESTERN ENERGY CO	COM	845467109	10291	181303	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	7717	348253	SH	DEFINED	1
SOVEREIGN BANCORP INC	COM	845905108	39	1756	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	60	2720	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	31	1387	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	106	4782	SH	DEFINED	17
SOVEREIGN BANCORP INC	COM	845905108	6	281	SH	DEFINED	9
SOVEREIGN BANCORP INC	COM	845905108	2212	99828	SH	DEFINED	12
SOVRAN SELF STORAGE INC	COM	84610H108	14	353	SH	DEFINED	9
SOVRAN SELF STORAGE INC	COM	84610H108	17	425	SH	DEFINED	12
SPARTAN MTRS INC	COM	846819100	14	1400	SH	DEFINED	11
SPARTAN STORES INC	COM	846822104	384	36100	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	10	489	SH	DEFINED	11
SPATIALIGHT INC	COM	847248101	10	2000	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	3166	26839	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	1851	15688	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	466	3950	SH	DEFINED	5
SPDR TR	UNIT SER 1	78462F103	53	450	SH	DEFINED	4
SPECTRUM CTL INC	COM	847615101	1	185	SH	DEFINED	12
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	4	677	SH	DEFINED	12
SPECTRUM SIGNAL PROCESSING I	COM	84763F107	35	25000	SH	DEFINED	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	3320	92998	SH	DEFINED	3
SPEEDWAY MOTORSPORTS INC	COM	847788106	12	335	SH	DEFINED	12
SPHERION CORP	COM	848420105	150	20056	SH	DEFINED	12
SPHERIX INC	COM	84842R106	28	9330	SH	DEFINED	12
SPINNAKER EXPL CO	COM	84855W109	23	660	SH	DEFINED	11
SPINNAKER EXPL CO	COM	84855W109	99	2800	SH	DEFINED	6
SPINNAKER EXPL CO	COM	84855W109	780	21950	SH	DEFINED	12
SPIRIT FIN CORP	COM	848568309	984	90597	SH	DEFINED	3
SPIRIT FIN CORP	COM	848568309	232	21400	SH	DEFINED	12
SPORTS AUTH INC NEW	COM	84917U109	73	2650	SH	DEFINED	11
SPORTS AUTH INC NEW	COM	84917U109	4482	162996	SH	DEFINED	12
SPRINT CORP	COM FON	852061100	437	19212	SH	DEFINED	2
SPRINT CORP	COM FON	852061100	126	5550	SH	DEFINED	9
SPRINT CORP	COM FON	852061100	598	26280	SH	DEFINED	5
SPRINT CORP	COM FON	852061100	3388	148914	SH	DEFINED	12
SPRINT CORP	COM FON	852061100	3802	167105	SH	DEFINED	3
SPRINT CORP	COM FON	852061100	126	5550	SH	DEFINED	11
SPRINT CORP	COM FON	852061100	5350	234903	SH	DEFINED	6
SPRINT CORP	COM FON	852061100	186	8189	SH	DEFINED	17
SPSS INC	COM	78462K102	7	400	SH	DEFINED	12
SPX CORP	COM	784635104	4	94	SH	DEFINED	11
SPX CORP	COM	784635104	83	1928	SH	DEFINED	12
SPX CORP	COM	784635104	141	3252	SH	DEFINED	9
SPX CORP	COM	784635104	26225	605930	SH	DEFINED	6
SRA INTL INC	CL A	78464R105	96	1600	SH	DEFINED	11
SRA INTL INC	CL A	78464R105	237	3935	SH	DEFINED	12
SRA INTL INC	CL A	78464R105	10512	174470	SH	DEFINED	3
SS&C TECHNOLOGIES INC	COM	85227Q100	251	11000	SH	DEFINED	3
ST JOE CO	COM	790148100	45	675	SH	DEFINED	11
ST JOE CO	COM	790148100	1813	26946	SH	DEFINED	12
ST JOE CO	COM	790148100	17	250	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	477	13260	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	517	14370	SH	DEFINED	12

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

ST JUDE MED INC	COM	790849103	26064	725995	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	8	210	SH	DEFINED	9
ST MARY LD & EXPL CO	COM	792228108	14721	365682	SH	DEFINED	6
ST MARY LD & EXPL CO	COM	792228108	65	1300	SH	DEFINED	12
ST MARY LD & EXPL CO	COM	792228108	503	10200	SH	DEFINED	2
ST PAUL TRAVELERS INC	COM	792860108	204	5562	SH	DEFINED	11
ST PAUL TRAVELERS INC	COM	792860108	37610	1024250	SH	DEFINED	6
ST PAUL TRAVELERS INC	COM	792860108	9245	251690	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	7206	196194	SH	DEFINED	12
ST PAUL TRAVELERS INC	COM	792860108	6812	185450	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	356	9681	SH	DEFINED	5
ST PAUL TRAVELERS INC	COM	792860108	451808	12300800	SH	DEFINED	10
ST PAUL TRAVELERS INC	COM	792860108	34	926	SH	DEFINED	17
ST PAUL TRAVELERS INC	COM	792860108	29	795	SH	DEFINED	9
ST PAUL TRAVELERS INC	COM	792860108	26	717	SH	DEFINED	1
ST PAUL TRAVELERS INC	COM	792860108	247469	6737525	SH	DEFINED	8
ST PAUL TRAVELERS INC	COM	792860108	109	2955	SH	DEFINED	2
STAGE STORES INC	COM NEW	85254C305	20435	532298	SH	DEFINED	6
STAKTEK HLDGS INC	COM	85256P106	3038	767047	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	7593	89558	SH	DEFINED	1
STANCORP FINL GROUP INC	COM	852891100	12093	142640	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	1279	15090	SH	DEFINED	3
STANDARD MICROSYSTEMS CORP	COM	853626109	1	50	SH	DEFINED	12
STANDARD MICROSYSTEMS CORP	COM	853626109	15	880	SH	DEFINED	4
STANDARD MICROSYSTEMS CORP	COM	853626109	142	8200	SH	DEFINED	3
STANDARD MICROSYSTEMS CORP	COM	853626109	161	9299	SH	DEFINED	6
STANDARD MTR PRODS INC	COM	853666105	9	750	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	39442	546366	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	70	974	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	30525	422845	SH	DEFINED	6
STANDARD REGISTER CO	COM	853887107	59	4710	SH	DEFINED	12
STANDEX INTL CORP	COM	854231107	1658	60745	SH	DEFINED	12
STANDEX INTL CORP	COM	854231107	6293	230500	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	3	56	SH	DEFINED	12
STANLEY FURNITURE INC	COM NEW	854305208	3	72	SH	DEFINED	11
STANLEY FURNITURE INC	COM NEW	854305208	2922	61807	SH	DEFINED	3
STANLEY FURNITURE INC	COM NEW	854305208	3459	73150	SH	DEFINED	6
STANLEY WKS	COM	854616109	369	8149	SH	DEFINED	17
STANLEY WKS	COM	854616109	698	15411	SH	DEFINED	12
STANLEY WKS	COM	854616109	6	125	SH	DEFINED	11
STANLEY WKS	COM	854616109	2445	54000	SH	DEFINED	6
STAPLES INC	COM	855030102	16	500	SH	DEFINED	11
STAPLES INC	COM	855030102	87	2758	SH	DEFINED	9
STAPLES INC	COM	855030102	218	6950	SH	DEFINED	2
STAPLES INC	COM	855030102	282	8983	SH	DEFINED	5
STAPLES INC	COM	855030102	873	27780	SH	DEFINED	17
STAPLES INC	COM	855030102	1842	58602	SH	DEFINED	12
STAPLES INC	COM	855030102	8128	258600	SH	DEFINED	1
STARBUCKS CORP	COM	855244109	19	377	SH	DEFINED	9
STARBUCKS CORP	COM	855244109	1091	21118	SH	DEFINED	5
STARBUCKS CORP	COM	855244109	2284	44210	SH	DEFINED	12
STARBUCKS CORP	COM	855244109	196	3800	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	52	1000	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	45	879	SH	DEFINED	11
STARTEK INC	COM	85569C107	5	275	SH	DEFINED	11
STARTEK INC	COM	85569C107	1275	75870	SH	DEFINED	12
STARTEK INC	COM	85569C107	5136	305700	SH	DEFINED	6
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	30	500	SH	DEFINED	11
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	1505	25075	SH	DEFINED	1
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	281	4689	SH	DEFINED	12
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	124	2068	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	19	320	SH	DEFINED	6

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

STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	6	100	SH	DEFINED	7
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	154	2559	SH	DEFINED	9
STATE AUTO FINL CORP	COM	855707105	256	9600	SH	DEFINED	12
STATE FINL SVCS CORP	CL A	856855101	18	500	SH	DEFINED	12
STATE STR CORP	COM	857477103	161	3674	SH	DEFINED	11
STATE STR CORP	COM	857477103	3454	78993	SH	DEFINED	12
STATE STR CORP	SPACES	857477202	1268	6373	SH	DEFINED	2
STATE STR CORP	SPACES	857477202	35	175	SH	DEFINED	12
STATE STR CORP	COM	857477103	21312	487459	SH	DEFINED	17
STATE STR CORP	COM	857477103	278	6370	SH	DEFINED	5
STATE STR CORP	COM	857477103	45	1023	SH	DEFINED	2
STATE STR CORP	COM	857477103	25195	576286	SH	DEFINED	1
STATE STR CORP	COM	857477103	31	704	SH	DEFINED	4
STATE STR CORP	COM	857477103	91	2083	SH	DEFINED	9
STATE STR CORP	COM	857477103	29	670	SH	DEFINED	3
STATE STR CORP	COM	857477103	4	100	SH	DEFINED	6
STATION CASINOS INC	COM	857689103	1603	23732	SH	DEFINED	12
STATOIL ASA	SPONSORED ADR	85771P102	1497	88845	SH	DEFINED	17
STEAK N SHAKE CO	COM	857873103	10	503	SH	DEFINED	12
STEAK N SHAKE CO	COM	857873103	2368	122400	SH	DEFINED	3
STEEL DYNAMICS INC	COM	858119100	9	247	SH	DEFINED	12
STEEL DYNAMICS INC	COM	858119100	34601	1004371	SH	DEFINED	3
STEEL TECHNOLOGIES INC	COM	858147101	6	240	SH	DEFINED	12
STEELCASE INC	CL A	858155203	18	1300	SH	DEFINED	12
STEELCASE INC	CL A	858155203	90	6550	SH	DEFINED	6
STEELCASE INC	CL A	858155203	8	600	SH	DEFINED	11
STEIN MART INC	COM	858375108	5520	245340	SH	DEFINED	3
STEIN MART INC	COM	858375108	11	500	SH	DEFINED	12
STEINER LEISURE LTD	ORD	P8744Y102	6	188	SH	DEFINED	12
STEINER LEISURE LTD	ORD	P8744Y102	7070	216260	SH	DEFINED	3
STEINWAY MUSICAL INSTRS INC	COM	858495104	9	300	SH	DEFINED	17
STEINWAY MUSICAL INSTRS INC	COM	858495104	123	4100	SH	DEFINED	3
STEMCELLS INC	COM	85857R105	6	2000	SH	DEFINED	12
STEPAN CO	COM	858586100	47	2000	SH	DEFINED	12
STEREOTAXIS INC	COM	85916J102	2	300	SH	DEFINED	12
STERICYCLE INC	COM	858912108	4488	101529	SH	DEFINED	17
STERICYCLE INC	COM	858912108	82	1850	SH	DEFINED	12
STERICYCLE INC	COM	858912108	15	350	SH	DEFINED	11
STERIS CORP	COM	859152100	21364	846090	SH	DEFINED	3
STERIS CORP	COM	859152100	2806	111146	SH	DEFINED	12
STERIS CORP	COM	859152100	45	1800	SH	DEFINED	17
STERIS CORP	COM	859152100	168	6650	SH	DEFINED	6
STERIS CORP	COM	859152100	230	9100	SH	DEFINED	5
STERIS CORP	COM	859152100	386	15270	SH	DEFINED	11
STERIS CORP	COM	859152100	12113	479735	SH	DEFINED	2
STERLING BANCSHARES INC	COM	858907108	69	4850	SH	DEFINED	12
STERLING BANCSHARES INC	COM	858907108	700	49300	SH	DEFINED	3
STERLING CONSTRUCTION CO INC	COM	859241101	0	11	SH	DEFINED	12
STERLING FINL CORP	COM	859317109	88	3400	SH	DEFINED	3
STERLING FINL CORP	COM	859317109	257	9885	SH	DEFINED	12
STERLING FINL CORP WASH	COM	859319105	16	440	SH	DEFINED	11
STERLING FINL CORP WASH	COM	859319105	2128	59600	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	5244	146886	SH	DEFINED	6
STEWART & STEVENSON SVCS INC	COM	860342104	1254	54790	SH	DEFINED	12
STEWART ENTERPRISES INC	CL A	860370105	92	14884	SH	DEFINED	12
STEWART ENTERPRISES INC	CL A	860370105	5660	920369	SH	DEFINED	3
STEWART INFORMATION SVCS COR	COM	860372101	1	34	SH	DEFINED	11
STEWART INFORMATION SVCS COR	COM	860372101	53	1409	SH	DEFINED	12
STEWART INFORMATION SVCS COR	COM	860372101	11207	298700	SH	DEFINED	6
STEWART W P & CO LTD	COM	G84922106	347	15305	SH	DEFINED	12
STEWART W P & CO LTD	COM	G84922106	8	350	SH	DEFINED	11
STEWART W P & CO LTD	COM	G84922106	1050	46340	SH	DEFINED	3

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

STILLWATER MNG CO	COM	86074Q102	2	214	SH	DEFINED	9
STILLWATER MNG CO	COM	86074Q102	10	1005	SH	DEFINED	12
STMICROELECTRONICS N V	NY REGISTRY	861012102	10	600	SH	DEFINED	11
STMICROELECTRONICS N V	NY REGISTRY	861012102	957	57468	SH	DEFINED	12
STONE ENERGY CORP	COM	861642106	77	1593	SH	DEFINED	12
STONE ENERGY CORP	COM	861642106	1729	35593	SH	DEFINED	2
STONE ENERGY CORP	COM	861642106	62439	1285016	SH	DEFINED	6
STONERIDGE INC	COM	86183P102	5649	462650	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	8916	634563	SH	DEFINED	5
STORA ENSO CORP	SPON ADR REP R	86210M106	11142	804538	SH	DEFINED	6
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	413	13411	SH	DEFINED	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	705	22884	SH	DEFINED	3
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	8637	282575	SH	DEFINED	6
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	46	1500	SH	DEFINED	11
STRATEGIC DISTR INC	COM NEW	862701307	0	3	SH	DEFINED	12
STRATEGIC GLOBAL INCOME FD	COM	862719101	97	7439	SH	DEFINED	12
STRATEX NETWORKS INC	COM	86279T109	5	2818	SH	DEFINED	9
STRATTEC SEC CORP	COM	863111100	9	168	SH	DEFINED	12
STRATTEC SEC CORP	COM	863111100	3898	72750	SH	DEFINED	6
STRATUS PPTYS INC	COM NEW	863167201	6	399	SH	DEFINED	12
STRAYER ED INC	COM	863236105	32	280	SH	DEFINED	12
STREETTRACKS GOLD TR	GOLD SHS	863307104	646	15090	SH	DEFINED	12
STREETTRACKS GOLD TR	GOLD SHS	863307104	17	400	SH	DEFINED	17
STREETTRACKS GOLD TR	GOLD SHS	863307104	4	95	SH	DEFINED	9
STREETTRACKS SER TR	DJ LRG CAP VAL	86330E208	51	380	SH	DEFINED	12
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	560	3285	SH	DEFINED	12
STRIDE RITE CORP	COM	863314100	12	900	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	10952	829154	SH	DEFINED	6
STRYKER CORP	COM	863667101	2981	66823	SH	DEFINED	12
STRYKER CORP	COM	863667101	5623	126040	SH	DEFINED	11
STRYKER CORP	COM	863667101	473	10600	SH	DEFINED	17
STRYKER CORP	COM	863667101	447	10015	SH	DEFINED	5
STRYKER CORP	COM	863667101	154	3458	SH	DEFINED	2
STRYKER CORP	COM	863667101	17	370	SH	DEFINED	9
STRYKER CORP	COM	863667101	20913	468817	SH	DEFINED	1
STUDENT LN CORP	COM	863902102	44	212	SH	DEFINED	12
STURM RUGER & CO INC	COM	864159108	35	5071	SH	DEFINED	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	510	14802	SH	DEFINED	12
SUEZ	SPONSORED ADR	864686100	16	600	SH	DEFINED	2
SUEZ	SPONSORED ADR	864686100	2932	108670	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	0	6	SH	DEFINED	12
SUFFOLK BANCORP	COM	864739107	13	400	SH	DEFINED	11
SUMMA INDS	COM	86562T105	551	61891	SH	DEFINED	6
SUMMA INDS	COM	86562T105	4	500	SH	DEFINED	11
SUMMIT BK CORP GA	COM	866013105	140	8700	SH	DEFINED	1
SUN BANCORP INC	COM	86663B102	5	200	SH	DEFINED	12
SUN COMMUNITIES INC	COM	866674104	23	650	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	23	650	SH	DEFINED	11
SUN HEALTHCARE GROUP INC	COM NEW	866933401	50	7500	SH	DEFINED	12
SUN HYDRAULICS CORP	COM	866942105	28	933	SH	DEFINED	12
SUN LIFE FINL INC	COM	866796105	81	2487	SH	DEFINED	12
SUN LIFE FINL INC	COM	866796105	763	23440	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	20509	629457	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	138	34071	SH	DEFINED	9
SUN MICROSYSTEMS INC	COM	866810104	12675	3137446	SH	DEFINED	4
SUN MICROSYSTEMS INC	COM	866810104	5574	1379759	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	2451	606694	SH	DEFINED	12
SUN MICROSYSTEMS INC	COM	866810104	300	74219	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	137	33851	SH	DEFINED	17
SUN MICROSYSTEMS INC	COM	866810104	73	18122	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	321	79400	SH	DEFINED	7

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

SUNCOR ENERGY INC	COM	867229106	399	9912	SH	DEFINED	12
SUNCOR ENERGY INC	COM	867229106	36839	915350	SH	DEFINED	7
SUNGARD DATA SYS INC	COM	867363103	4806	139318	SH	DEFINED	2
SUNGARD DATA SYS INC	COM	867363103	1923	55750	SH	DEFINED	9
SUNGARD DATA SYS INC	COM	867363103	6292	182386	SH	DEFINED	12
SUNGARD DATA SYS INC	COM	867363103	6215	180133	SH	DEFINED	17
SUNGARD DATA SYS INC	COM	867363103	34	1000	SH	DEFINED	11
SUNGARD DATA SYS INC	COM	867363103	10	300	SH	DEFINED	6
SUNGARD DATA SYS INC	COM	867363103	81	2350	SH	DEFINED	3
SUNOCO INC	COM	86764P109	230	2218	SH	DEFINED	9
SUNOCO INC	COM	86764P109	1362	13159	SH	DEFINED	12
SUNOCO INC	COM	86764P109	149	1440	SH	DEFINED	6
SUNOCO INC	COM	86764P109	104	1000	SH	DEFINED	4
SUNOCO INC	COM	86764P109	52	500	SH	DEFINED	11
SUNOCO INC	COM	86764P109	25132	242770	SH	DEFINED	3
SUNOCO INC	COM	86764P109	86	833	SH	DEFINED	17
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	196	4855	SH	DEFINED	12
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	171	4250	SH	DEFINED	3
SUNOPTA INC	COM	8676EP108	13	2500	SH	DEFINED	12
SUNRISE SENIOR LIVING INC	COM	86768K106	24	500	SH	DEFINED	9
SUNRISE SENIOR LIVING INC	COM	86768K106	2673	55000	SH	DEFINED	
SUNRISE SENIOR LIVING INC	COM	86768K106	8	167	SH	DEFINED	11
SUNRISE SENIOR LIVING INC	COM	86768K106	3463	71265	SH	DEFINED	12
SUNSTONE HOTEL INVS INC NEW	COM	867892101	20	950	SH	DEFINED	9
SUNTERRA CORP	COM NEW	86787D208	504	33447	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	132	1826	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	13962	193731	SH	DEFINED	12
SUNTRUST BKS INC	COM	867914103	5300	73541	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	911	12647	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	825	11450	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	529	7340	SH	DEFINED	17
SUNTRUST BKS INC	COM	867914103	74	1026	SH	DEFINED	9
SUNTRUST BKS INC	COM	867914103	11	150	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	172	2380	SH	DEFINED	3
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	1	1100	SH	DEFINED	12
SUPERIOR ENERGY SVCS INC	COM	868157108	17	1000	SH	DEFINED	12
SUPERIOR ENERGY SVCS INC	COM	868157108	15035	874110	SH	DEFINED	3
SUPERIOR INDS INTL INC	COM	868168105	267	10100	SH	DEFINED	11
SUPERIOR INDS INTL INC	COM	868168105	581	22011	SH	DEFINED	12
SUPERIOR INDS INTL INC	COM	868168105	264	10000	SH	DEFINED	5
SUPERIOR INDS INTL INC	COM	868168105	17914	678300	SH	DEFINED	6
SUPERIOR UNIFORM GP INC	COM	868358102	171	12500	SH	DEFINED	12
SUPERTEX INC	COM	868532102	2	90	SH	DEFINED	12
SUPERTEX INC	COM	868532102	345	18840	SH	DEFINED	3
SUPERVALU INC	COM	868536103	9	280	SH	DEFINED	11
SUPERVALU INC	COM	868536103	342	10241	SH	DEFINED	12
SUPERVALU INC	COM	868536103	343	10275	SH	DEFINED	5
SUPERVALU INC	COM	868536103	18536	555819	SH	DEFINED	6
SUPREME INDS INC	CL A	868607102	16	2546	SH	DEFINED	11
SURMODICS INC	COM	868873100	14	450	SH	DEFINED	2
SURMODICS INC	COM	868873100	67	2100	SH	DEFINED	12
SURMODICS INC	COM	868873100	8	244	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	10	420	SH	DEFINED	9
SUSQUEHANNA BANCSHARES INC P	COM	869099101	27	1125	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	241	9904	SH	DEFINED	4
SUSQUEHANNA BANCSHARES INC P	COM	869099101	477	19585	SH	DEFINED	12
SUSQUEHANNA BANCSHARES INC P	COM	869099101	5242	215000	SH	DEFINED	6
SUSSEX BANCORP	COM	869245100	212	15000	SH	DEFINED	1
SWIFT ENERGY CO	COM	870738101	1227	43140	SH	DEFINED	12
SWIFT ENERGY CO	COM	870738101	9551	335817	SH	DEFINED	3
SWIFT TRANSN CO	COM	870756103	48	2150	SH	DEFINED	12
SWIFT TRANSN CO	COM	870756103	29332	1324843	SH	DEFINED	3

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

SWISS HELVETIA FD INC	COM	870875101	69	4886	SH	DEFINED	12
SWISSCOM AG	SPONSORED ADR	871013108	33	885	SH	DEFINED	11
SWS GROUP INC	COM	78503N107	4	220	SH	DEFINED	12
SYBASE INC	COM	871130100	209	11300	SH	DEFINED	5
SYBASE INC	COM	871130100	436	23600	SH	DEFINED	11
SYBASE INC	COM	871130100	1170	63400	SH	DEFINED	6
SYBASE INC	COM	871130100	2522	136635	SH	DEFINED	12
SYBASE INC	COM	871130100	29419	1593684	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	18924	527120	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	0	0	SH	DEFINED	17
SYBRON DENTAL SPECIALTIES IN	COM	871142105	44	1215	SH	DEFINED	11
SYBRON DENTAL SPECIALTIES IN	COM	871142105	1039	28954	SH	DEFINED	12
SYCAMORE NETWORKS INC	COM	871206108	0	125	SH	DEFINED	12
SYMANTEC CORP	COM	871503108	39	1838	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	43	2008	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	65	3070	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	2980	139730	SH	DEFINED	17
SYMANTEC CORP	COM	871503108	4573	214408	SH	DEFINED	12
SYMANTEC CORP	COM	871503108	5177	242700	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	59724	2800000	SH	DEFINED	10
SYMBION INC DEL	COM	871507109	6	300	SH	DEFINED	4
SYMBION INC DEL	COM	871507109	40	1875	SH	DEFINED	12
SYMBOL TECHNOLOGIES INC	COM	871508107	115	7950	SH	DEFINED	12
SYMBOL TECHNOLOGIES INC	COM	871508107	19	1282	SH	DEFINED	2
SYMMETRICOM INC	COM	871543104	3	232	SH	DEFINED	11
SYMYX TECHNOLOGIES	COM	87155S108	115	5231	SH	DEFINED	12
SYNAPTICS INC	COM	87157D109	12	500	SH	DEFINED	12
SYNAPTICS INC	COM	87157D109	139	6000	SH	DEFINED	3
SYNERGX SYSTEMS INC	COM	87160C106	0	84	SH	DEFINED	1
SYNERON MEDICAL LTD	ORD SHS	M87245102	32	1000	SH	DEFINED	12
SYNGENTA AG	SPONSORED ADR	87160A100	12	560	SH	DEFINED	9
SYNGENTA AG	SPONSORED ADR	87160A100	95	4511	SH	DEFINED	17
SYNNEX CORP	COM	87162W100	1113	63900	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	8	450	SH	DEFINED	12
SYNOPSIS INC	COM	871607107	217	12000	SH	DEFINED	17
SYNOPSIS INC	COM	871607107	11687	645718	SH	DEFINED	6
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	3	269	SH	DEFINED	11
SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	36	1292	SH	DEFINED	2
SYNOVUS FINL CORP	COM	87161C105	295	10600	SH	DEFINED	3
SYNOVUS FINL CORP	COM	87161C105	1254	45000	SH	DEFINED	1
SYNOVUS FINL CORP	COM	87161C105	2838	101865	SH	DEFINED	12
SYNTROLEUM CORP	COM	871630109	263	21519	SH	DEFINED	12
SYNTROLEUM CORP	COM	871630109	85680	7000000	SH	DEFINED	13
SYSCO CORP	COM	871829107	137	3823	SH	DEFINED	9
SYSCO CORP	COM	871829107	241	6725	SH	DEFINED	11
SYSCO CORP	COM	871829107	298	8316	SH	DEFINED	5
SYSCO CORP	COM	871829107	2965	82818	SH	DEFINED	12
SYSCO CORP	COM	871829107	5882	164294	SH	DEFINED	1
SYSCO CORP	COM	871829107	21425	598468	SH	DEFINED	2
SYSCO CORP	COM	871829107	68407	1912007	SH	DEFINED	17
SYSTEMAX INC	COM	871851101	11	2000	SH	DEFINED	12
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	27910	3290800	SH	DEFINED	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	514	60656	SH	DEFINED	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	10	1209	SH	DEFINED	9
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	35	885	SH	DEFINED	11
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2165	55360	SH	DEFINED	3
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	8	200	SH	DEFINED	12
TALBOTS INC	COM	874161102	578	18075	SH	DEFINED	12
TALBOTS INC	COM	874161102	9530	298000	SH	DEFINED	6
TALBOTS INC	COM	874161102	975	30500	SH	DEFINED	9
TALISMAN ENERGY INC	COM	87425E103	9	270	SH	DEFINED	1

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

TALISMAN ENERGY INC	COM	87425E103	106	3109	SH	DEFINED	12
TALISMAN ENERGY INC	COM	87425E103	4333	126870	SH	DEFINED	3
TALISMAN ENERGY INC	COM	87425E103	10594	309900	SH	DEFINED	7
TALK AMERICA HLDGS INC	COM NEW	87426R202	3775	585332	SH	DEFINED	6
TALK AMERICA HLDGS INC	COM NEW	87426R202	47	7339	SH	DEFINED	12
TALX CORP	COM	874918105	4216	232135	SH	DEFINED	3
TANDY BRANDS ACCESSORIES INC	COM	875378101	1576	105138	SH	DEFINED	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	176	8000	SH	DEFINED	1
TANGER FACTORY OUTLET CTRS I	COM	875465106	969	44026	SH	DEFINED	3
TANGER FACTORY OUTLET CTRS I	COM	875465106	2383	108305	SH	DEFINED	12
TANOX INC	COM	87588Q109	15	1600	SH	DEFINED	2
TAPESTRY PHARMACEUTICALS INC	COM	876031105	0	500	SH	DEFINED	12
TARGET CORP	COM	87612E106	19558	390999	SH	DEFINED	17
TARGET CORP	COM	87612E106	1467	29335	SH	DEFINED	5
TARGET CORP	COM	87612E106	36	713	SH	DEFINED	4
TARGET CORP	COM	87612E106	100	2000	SH	DEFINED	7
TARGET CORP	COM	87612E106	5814	116241	SH	DEFINED	11
TARGET CORP	COM	87612E106	14912	298120	SH	DEFINED	3
TARGET CORP	COM	87612E106	25160	502989	SH	DEFINED	6
TARGET CORP	COM	87612E106	36703	733759	SH	DEFINED	2
TARGET CORP	COM	87612E106	5180	103556	SH	DEFINED	12
TARGET CORP	COM	87612E106	9043	180797	SH	DEFINED	1
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	10	323	SH	DEFINED	11
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	2	50	SH	DEFINED	12
TARRAGON CORP	COM	876287103	4	200	SH	DEFINED	12
TARRAGON CORP	COM	876287103	43	2136	SH	DEFINED	9
TASER INTL INC	COM	87651B104	76	6350	SH	DEFINED	12
TASTY BAKING CO	COM	876553306	198	23630	SH	DEFINED	12
TASTY BAKING CO	COM	876553306	42	5000	SH	DEFINED	9
TATA MTRS LTD	SPONSORED ADR	876568502	1042	107400	SH	DEFINED	3
TAUBMAN CTRS INC	COM	876664103	69	2500	SH	DEFINED	12
TAUBMAN CTRS INC	COM	876664103	23765	856710	SH	DEFINED	3
TAYLOR CAP GROUP INC	COM	876851106	2068	63335	SH	DEFINED	6
TBC CORP NEW	COM	872183108	20	700	SH	DEFINED	11
TBC CORP NEW	COM	872183108	156	5612	SH	DEFINED	12
TC PIPELINES LP	UT COM LTD PRT	87233Q108	514	14350	SH	DEFINED	12
TCF FINL CORP	COM	872275102	6390	235350	SH	DEFINED	2
TCF FINL CORP	COM	872275102	6408	236040	SH	DEFINED	3
TCF FINL CORP	COM	872275102	199	7330	SH	DEFINED	12
TCF FINL CORP	COM	872275102	27	1000	SH	DEFINED	17
TCF FINL CORP	COM	872275102	27	1000	SH	DEFINED	11
TCF FINL CORP	COM	872275102	6540	240900	SH	DEFINED	1
TCW CONV SECS FD INC	COM	872340104	123	24400	SH	DEFINED	12
TD BANKNORTH INC	COM	87235A101	2	52	SH	DEFINED	9
TD BANKNORTH INC	COM	87235A101	197	6293	SH	DEFINED	11
TD BANKNORTH INC	COM	87235A101	19900	637000	SH	DEFINED	10
TD BANKNORTH INC	COM	87235A101	3860	123556	SH	DEFINED	1
TD BANKNORTH INC	COM	87235A101	1770	56654	SH	DEFINED	8
TD BANKNORTH INC	COM	87235A101	579	18532	SH	DEFINED	12
TD BANKNORTH INC	COM	87235A101	320	10249	SH	DEFINED	5
TD BANKNORTH INC	COM	87235A101	23	734	SH	DEFINED	6
TD BANKNORTH INC	COM	87235A101	2	49	SH	DEFINED	17
TDC A/S	SPONSORED ADR	87236N102	56	2685	SH	DEFINED	17
TDK CORP	AMERN DEP SH	872351408	13	190	SH	DEFINED	11
TDK CORP	AMERN DEP SH	872351408	13977	198048	SH	DEFINED	6
TECH DATA CORP	COM	878237106	120	3250	SH	DEFINED	12
TECH DATA CORP	COM	878237106	35234	950740	SH	DEFINED	6
TECHNE CORP	COM	878377100	122	3025	SH	DEFINED	12
TECHNE CORP	COM	878377100	998	24850	SH	DEFINED	11
TECHNE CORP	COM	878377100	20594	512543	SH	DEFINED	3
TECHNICAL OLYMPIC USA INC	COM	878483106	8842	292782	SH	DEFINED	3
TECHNIP NEW	SPONSORED ADR	878546209	25342	607973	SH	DEFINED	6

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

TECHNITROL INC	COM	878555101	6	370	SH	DEFINED	11
TECHNITROL INC	COM	878555101	17	1137	SH	DEFINED	12
TECHNOLOGY INVT CAP CORP	COM	878717305	30	2013	SH	DEFINED	11
TECHNOLOGY INVT CAP CORP	COM	878717305	7439	497586	SH	DEFINED	12
TECO ENERGY INC	COM	872375100	18486	1178625	SH	DEFINED	6
TECO ENERGY INC	COM	872375100	3	200	SH	DEFINED	2
TECO ENERGY INC	COM	872375100	21	1333	SH	DEFINED	11
TECO ENERGY INC	COM	872375100	45	2865	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	746	47565	SH	DEFINED	17
TECO ENERGY INC	COM	872375100	1899	121116	SH	DEFINED	12
TECUMSEH PRODS CO	CL A	878895200	9	225	SH	DEFINED	11
TECUMSEH PRODS CO	CL A	878895200	242	6100	SH	DEFINED	12
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	133	2960	SH	DEFINED	12
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	4	90	SH	DEFINED	11
TEGAL CORP	COM	879008100	9	6000	SH	DEFINED	12
TEJON RANCH CO DEL	COM	879080109	103	2312	SH	DEFINED	12
TEKELEC	COM	879101103	8	500	SH	DEFINED	12
TEKELEC	COM	879101103	27	1700	SH	DEFINED	11
TEKTRONIX INC	COM	879131100	134	5453	SH	DEFINED	12
TEKTRONIX INC	COM	879131100	1554	63352	SH	DEFINED	2
TEKTRONIX INC	COM	879131100	6386	260330	SH	DEFINED	3
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	1	71	SH	DEFINED	9
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	1	52	SH	DEFINED	11
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	600	38800	SH	DEFINED	3
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	9496	772000	SH	DEFINED	3
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	13	1080	SH	DEFINED	11
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	35	1000	SH	DEFINED	17
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	47	1360	SH	DEFINED	11
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	7	180	SH	DEFINED	9
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	32	836	SH	DEFINED	11
TELECOMMUNICATION SYS INC	CL A	87929J103	21	7700	SH	DEFINED	12
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	6	215	SH	DEFINED	9
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	10	350	SH	DEFINED	11
TELEDYNE TECHNOLOGIES INC	COM	879360105	64	2038	SH	DEFINED	12
TELEDYNE TECHNOLOGIES INC	COM	879360105	13257	423558	SH	DEFINED	3
TELEFLEX INC	COM	879369106	51	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	7810	152607	SH	DEFINED	12
TELEFLEX INC	COM	879369106	1736	33920	SH	DEFINED	6
TELEFLEX INC	COM	879369106	70	1367	SH	DEFINED	11
TELEFONICA S A	SPONSORED ADR	879382208	14	265	SH	DEFINED	9
TELEFONICA S A	SPONSORED ADR	879382208	124	2392	SH	DEFINED	11
TELEFONICA S A	SPONSORED ADR	879382208	816	15699	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	8680	167520	SH	DEFINED	17
TELEFONICA S A	SPONSORED ADR	879382208	23509	454606	SH	DEFINED	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	133	3854	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	3	100	SH	DEFINED	7
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	17	500	SH	DEFINED	17
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	27	785	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	44	1266	SH	DEFINED	9
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	20040	580700	SH	DEFINED	3
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	27789	807515	SH	DEFINED	6
TELEGLOBE INTL HLDGS LTD	COM	G87340108	2	500	SH	DEFINED	12
TELEKOM AUSTRIA AG	SPONSORED ADR	87943Q109	30	785	SH	DEFINED	11
TELELESTE CELULAR PART S A	SPON ADR PFD	87943B102	0	4	SH	DEFINED	11
TELENOR ASA	SPONSORED ADR	87944W105	2	74	SH	DEFINED	6
TELENOR ASA	SPONSORED ADR	87944W105	76	3250	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	8	95	SH	DEFINED	11
TELEPHONE & DATA SYS INC	COM	879433100	89	1088	SH	DEFINED	9
TELEPHONE & DATA SYS INC	COM	879433100	131	1600	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	155	1900	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	413	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	2331	28562	SH	DEFINED	12

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

TELESP CELULAR PART S A	SPON ADR PFD	87952L108	0	49	SH	DEFINED	11
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	241	15800	SH	DEFINED	3
TELEWEST GLOBAL INC	COM	87956T107	10074	566300	SH	DEFINED	6
TELIK INC	COM	87959M109	0	19	SH	DEFINED	17
TELIK INC	COM	87959M109	1742	115510	SH	DEFINED	3
TELIK INC	COM	87959M109	2683	177915	SH	DEFINED	12
TELKONET INC	COM	879604106	0	100	SH	DEFINED	12
TELLABS INC	COM	879664100	9093	1245640	SH	DEFINED	6
TELLABS INC	COM	879664100	20	2800	SH	DEFINED	11
TELLABS INC	COM	879664100	756	103540	SH	DEFINED	12
TELLABS INC	COM	879664100	102	13950	SH	DEFINED	5
TELLABS INC	COM	879664100	228	31247	SH	DEFINED	9
TELLABS INC	COM	879664100	14600	2000000	SH	DEFINED	13
TELUS CORP	NON-VTG SHS	87971M202	75	2430	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	1139	15700	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	3326	45846	SH	DEFINED	12
TEMPLE INLAND INC	COM	879868107	174	2400	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	66	906	SH	DEFINED	11
TEMPLETON DRAGON FD INC	COM	88018T101	6636	389009	SH	DEFINED	5
TEMPLETON DRAGON FD INC	COM	88018T101	615	36030	SH	DEFINED	12
TEMPLETON EMERG MKTS INCOME	COM	880192109	3691	279868	SH	DEFINED	12
TEMPLETON EMERGING MKTS FD I	COM	880191101	373	22250	SH	DEFINED	12
TEMPLETON GLOBAL INCOME FD	COM	880198106	235	27000	SH	DEFINED	12
TEMPLETON RUS AND EAST EUR F	COM	88022F105	177	4500	SH	DEFINED	12
TEMPUR PEDIC INTL INC	COM	88023U101	9	500	SH	DEFINED	7
TEMPUR PEDIC INTL INC	COM	88023U101	80	4275	SH	DEFINED	12
TEMPUR PEDIC INTL INC	COM	88023U101	9066	485850	SH	DEFINED	3
TENARIS S A	SPONSORED ADR	88031M109	3512	57100	SH	DEFINED	3
TENET HEALTHCARE CORP	COM	88033G100	7	622	SH	DEFINED	9
TENET HEALTHCARE CORP	COM	88033G100	13439	1162152	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	266	23075	SH	DEFINED	12
TENGASCO INC	COM NEW	88033R205	3	10000	SH	DEFINED	12
TENNANT CO	COM	880345103	785	20300	SH	DEFINED	3
TENNANT CO	COM	880345103	35	900	SH	DEFINED	2
TENNANT CO	COM	880345103	404	10430	SH	DEFINED	12
TENNECO AUTOMOTIVE INC	COM	880349105	1	76	SH	DEFINED	12
TENNECO AUTOMOTIVE INC	COM	880349105	1442	115750	SH	DEFINED	3
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	2019	48061	SH	DEFINED	12
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	252	6000	SH	DEFINED	17
TERADYNE INC	COM	880770102	48	3275	SH	DEFINED	12
TERADYNE INC	COM	880770102	4	270	SH	DEFINED	17
TERAYON COMMUNICATION SYS	COM	880775101	18	6000	SH	DEFINED	12
TEREX CORP NEW	COM	880779103	67703	1563571	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	1108	25587	SH	DEFINED	12
TEREX CORP NEW	COM	880779103	17	400	SH	DEFINED	11
TERRA INDS INC	COM	880915103	40	5210	SH	DEFINED	12
TERRA NITROGEN CO L P	COM UNIT	881005201	200	8000	SH	DEFINED	12
TESORO CORP	COM	881609101	80491	2174267	SH	DEFINED	3
TESORO CORP	COM	881609101	41	1105	SH	DEFINED	12
TESSCO TECHNOLOGIES INC	COM	872386107	3	175	SH	DEFINED	12
TESSCO TECHNOLOGIES INC	COM	872386107	1214	80424	SH	DEFINED	6
TESSERA TECHNOLOGIES INC	COM	88164L100	56	1295	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	1069	84695	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	32	2537	SH	DEFINED	11
TETRA TECHNOLOGIES INC DEL	COM	88162F105	243	8550	SH	DEFINED	3
TETRA TECHNOLOGIES INC DEL	COM	88162F105	18	650	SH	DEFINED	12
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	46	1500	SH	DEFINED	11
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	25	802	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	84	2700	SH	DEFINED	9
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	156	5020	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	814	26280	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	7161	231300	SH	DEFINED	3

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

TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	50	1600	SH	DEFINED	17
TEXAS INDS INC	COM	882491103	11	200	SH	DEFINED	9
TEXAS INDS INC	COM	882491103	3	51	SH	DEFINED	11
TEXAS INDS INC	COM	882491103	27	494	SH	DEFINED	12
TEXAS INDS INC	COM	882491103	27661	514615	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	604	23700	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	15636	613434	SH	DEFINED	12
TEXAS INSTRS INC	COM	882508104	5620	220476	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	5098	200000	SH	DEFINED	10
TEXAS INSTRS INC	COM	882508104	2327	91285	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	10	400	SH	DEFINED	4
TEXAS INSTRS INC	COM	882508104	167	6557	SH	DEFINED	9
TEXAS INSTRS INC	COM	882508104	253	9938	SH	DEFINED	1
TEXAS INSTRS INC	COM	882508104	415	16274	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	17475	685572	SH	DEFINED	17
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	882	5654	SH	DEFINED	17
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	8586	285164	SH	DEFINED	1
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	127	4222	SH	DEFINED	12
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	8159	270980	SH	DEFINED	3
TEXAS ROADHOUSE INC	CL A	882681109	42	1500	SH	DEFINED	12
TEXAS UTD BANCSHARES INC	COM	882838105	247	13722	SH	DEFINED	6
TEXTRON INC	COM	883203101	3041	40759	SH	DEFINED	12
TEXTRON INC	COM	883203101	1146	15357	SH	DEFINED	5
TEXTRON INC	COM	883203101	41983	562619	SH	DEFINED	6
TEXTRON INC	COM	883203101	15	200	SH	DEFINED	2
TEXTRON INC	COM	883203101	724	9700	SH	DEFINED	9
TEXTRON INC	COM	883203101	62	825	SH	DEFINED	11
TEXTRON INC	COM	883203101	18058	242001	SH	DEFINED	3
TEXTRON INC	COM	883203101	602	8063	SH	DEFINED	17
TF FINL CORP	COM	872391107	11	400	SH	DEFINED	11
THAI CAP FD INC	COM NEW	882905201	3	350	SH	DEFINED	12
THE BANK HOLDINGS INC	COM	88331E104	88	5000	SH	DEFINED	1
THERAGENICS CORP	COM	883375107	5	1500	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	41	1635	SH	DEFINED	2
THERMO ELECTRON CORP	COM	883556102	36	1413	SH	DEFINED	11
THERMO ELECTRON CORP	COM	883556102	140	5537	SH	DEFINED	17
THERMO ELECTRON CORP	COM	883556102	184	7266	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	514	20318	SH	DEFINED	3
THERMO ELECTRON CORP	COM	883556102	130	5150	SH	DEFINED	6
THERMOGENESIS CORP	COM NEW	883623209	10	2000	SH	DEFINED	12
THOMAS & BETTS CORP	COM	884315102	32444	1004460	SH	DEFINED	3
THOMAS & BETTS CORP	COM	884315102	32	1000	SH	DEFINED	9
THOMAS & BETTS CORP	COM	884315102	47	1450	SH	DEFINED	12
THOMAS INDS INC	COM	884425109	50	1250	SH	DEFINED	9
THOMSON CORP	COM	884903105	30201	901330	SH	DEFINED	7
THOR INDS INC	COM	885160101	51	1700	SH	DEFINED	12
THOR INDS INC	COM	885160101	640	21400	SH	DEFINED	3
THORATEC CORP	COM NEW	885175307	26	2100	SH	DEFINED	2
THORATEC CORP	COM NEW	885175307	1043	85350	SH	DEFINED	12
THORNBURG MTG INC	COM	885218107	531	18930	SH	DEFINED	12
THORNBURG MTG INC	COM	885218107	1616	57630	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	14	500	SH	DEFINED	11
THQ INC	COM NEW	872443403	607	21575	SH	DEFINED	12
TIBCO SOFTWARE INC	COM	88632Q103	450	60400	SH	DEFINED	12
TIBCO SOFTWARE INC	COM	88632Q103	336	45100	SH	DEFINED	6
TIDEWATER INC	COM	886423102	7	175	SH	DEFINED	9
TIDEWATER INC	COM	886423102	2565	66010	SH	DEFINED	12
TIDEWATER INC	COM	886423102	22845	587778	SH	DEFINED	6
TIDEWATER INC	COM	886423102	46632	1200000	SH	DEFINED	13
TIDEWATER INC	COM	886423102	45	1150	SH	DEFINED	11
TIERONE CORP	COM	88650R108	871	37050	SH	DEFINED	3
TIERONE CORP	COM	88650R108	24	1000	SH	DEFINED	11

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

TIFFANY & CO NEW	COM	886547108	3765	109070	SH	DEFINED	12
TIFFANY & CO NEW	COM	886547108	3379	99384	SH	DEFINED	17
TIFFANY & CO NEW	COM	886547108	10	300	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	7	200	SH	DEFINED	9
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	0	31	SH	DEFINED	11
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	0	11	SH	DEFINED	9
TIMBERLAND BANCORP INC	COM	887098101	937	42400	SH	DEFINED	6
TIMBERLAND BANCORP INC	COM	887098101	21	950	SH	DEFINED	12
TIMBERLAND CO	CL A	887100105	7	100	SH	DEFINED	9
TIMBERLAND CO	CL A	887100105	43799	617500	SH	DEFINED	3
TIMBERLAND CO	CL A	887100105	7277	102600	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	32	450	SH	DEFINED	11
TIMBERLAND CO	CL A	887100105	4678	65947	SH	DEFINED	12
TIME WARNER INC	COM	887317105	867	49375	SH	DEFINED	11
TIME WARNER INC	COM	887317105	532366	30334229	SH	DEFINED	10
TIME WARNER INC	COM	887317105	282212	16080450	SH	DEFINED	8
TIME WARNER INC	COM	887317105	14493	825793	SH	DEFINED	12
TIME WARNER INC	COM	887317105	11283	642881	SH	DEFINED	3
TIME WARNER INC	COM	887317105	10445	599144	SH	DEFINED	17
TIME WARNER INC	COM	887317105	9290	529330	SH	DEFINED	2
TIME WARNER INC	COM	887317105	5756	328000	SH	DEFINED	7
TIME WARNER INC	COM	887317105	1297	73880	SH	DEFINED	5
TIME WARNER INC	COM	887317105	603	34317	SH	DEFINED	6
TIME WARNER INC	COM	887317105	142	8095	SH	DEFINED	1
TIME WARNER INC	COM	887317105	2709	154361	SH	DEFINED	9
TIMKEN CO	COM	887389104	1360	49731	SH	DEFINED	3
TIMKEN CO	COM	887389104	22	790	SH	DEFINED	6
TIMKEN CO	COM	887389104	25	900	SH	DEFINED	2
TIMKEN CO	COM	887389104	292	10675	SH	DEFINED	12
TITAN CORP	COM	888266103	1829	100730	SH	DEFINED	12
TITAN PHARMACEUTICALS INC DE	COM	888314101	2	1000	SH	DEFINED	12
TIVO INC	COM	888706108	4	700	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	34	1376	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	33	1320	SH	DEFINED	17
TJX COS INC NEW	COM	872540109	5418	219959	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	5	200	SH	DEFINED	6
TJX COS INC NEW	COM	872540109	15517	630000	SH	DEFINED	10
TJX COS INC NEW	COM	872540109	19	767	SH	DEFINED	9
TLC VISION CORP	COM	872549100	24	2500	SH	DEFINED	12
TNS INC	COM	872960109	1346	75011	SH	DEFINED	3
TODHUNTER INTL INC DEL	COM	889050100	9	700	SH	DEFINED	11
TOFUTTI BRANDS INC	COM	88906B105	2	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	4	47	SH	DEFINED	11
TOLL BROTHERS INC	COM	889478103	302	3825	SH	DEFINED	12
TOLL BROTHERS INC	COM	889478103	1484	18820	SH	DEFINED	3
TOLLGRADE COMMUNICATIONS INC	COM	889542106	35	5000	SH	DEFINED	12
TOMKINS PLC	SPONSORED ADR	890030208	94	4600	SH	DEFINED	2
TOO INC	COM	890333107	31114	1261207	SH	DEFINED	3
TOO INC	COM	890333107	12	479	SH	DEFINED	12
TOO INC	COM	890333107	15	600	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	23	750	SH	DEFINED	9
TOOTSIE ROLL INDS INC	COM	890516107	552	18406	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	601	20035	SH	DEFINED	12
TOOTSIE ROLL INDS INC	COM	890516107	21	691	SH	DEFINED	11
TOP TANKERS INC	COM	Y8897Y107	33	1800	SH	DEFINED	12
TOPPS INC	COM	890786106	64	6940	SH	DEFINED	12
TOPPS INC	COM	890786106	76	8300	SH	DEFINED	11
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	4	500	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	8420	161295	SH	DEFINED	6
TORCHMARK CORP	COM	891027104	13	245	SH	DEFINED	12
TORCHMARK CORP	COM	891027104	31	600	SH	DEFINED	11
TOREADOR RES CORP	COM	891050106	5	300	SH	DEFINED	12

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

TORO CO	COM	891092108	310	3500	SH	DEFINED	6
TORO CO	COM	891092108	4	44	SH	DEFINED	11
TORO CO	COM	891092108	1603	18113	SH	DEFINED	12
TORO CO	COM	891092108	12556	141880	SH	DEFINED	3
TORO CO	COM	891092108	35	400	SH	DEFINED	9
TORONTO DOMINION BK ONT	COM NEW	891160509	107	2585	SH	DEFINED	11
TORONTO DOMINION BK ONT	COM NEW	891160509	15	351	SH	DEFINED	6
TORONTO DOMINION BK ONT	COM NEW	891160509	1	23	SH	DEFINED	17
TORONTO DOMINION BK ONT	COM NEW	891160509	306	7396	SH	DEFINED	12
TORONTO DOMINION BK ONT	COM NEW	891160509	1120	27086	SH	DEFINED	8
TORONTO DOMINION BK ONT	COM NEW	891160509	12638	305630	SH	DEFINED	10
TORONTO DOMINION BK ONT	COM NEW	891160509	75095	1814870	SH	DEFINED	7
TORONTO DOMINION BK ONT	COM NEW	891160509	203	4918	SH	DEFINED	5
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	984	34479	SH	DEFINED	12
TOTAL S A	SPONSORED ADR	89151E109	985	8409	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	4151	35758	SH	DEFINED	17
TOTAL S A	SPONSORED ADR	89151E109	10470	89309	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	351	2996	SH	DEFINED	11
TOTAL SYS SVCS INC	COM	891906109	762	30492	SH	DEFINED	12
TOWN & CTRY TR	SH BEN INT	892081100	20	750	SH	DEFINED	11
TOWN & CTRY TR	SH BEN INT	892081100	136	5125	SH	DEFINED	12
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	60	800	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	769	10842	SH	DEFINED	17
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	40655	543834	SH	DEFINED	6
TOYS R US INC	COM	892335100	6378	247613	SH	DEFINED	6
TOYS R US INC	COM	892335100	1587	61617	SH	DEFINED	9
TOYS R US INC	COM	892335100	307	11912	SH	DEFINED	12
TOYS R US INC	COM	892335100	3	100	SH	DEFINED	1
TRACK DATA CORP	COM NEW	891918203	19	7144	SH	DEFINED	12
TRACTOR SUPPLY CO	COM	892356106	1319	30212	SH	DEFINED	12
TRACTOR SUPPLY CO	COM	892356106	10	238	SH	DEFINED	11
TRAFFIX INC	COM	892721101	1	200	SH	DEFINED	12
TRAMMELL CROW CO	COM	89288R106	16	800	SH	DEFINED	11
TRAMMELL CROW CO	COM	89288R106	1155	56163	SH	DEFINED	3
TRANS WORLD ENTMT CORP	COM	89336Q100	4451	302206	SH	DEFINED	3
TRANSACTION SYS ARCHITECTS	COM	893416107	7352	317568	SH	DEFINED	6
TRANSACTION SYS ARCHITECTS	COM	893416107	58	2500	SH	DEFINED	12
TRANSAMERICA INCOME SHS INC	COM	893506105	126	5800	SH	DEFINED	12
TRANSATLANTIC HLDGS INC	COM	893521104	8090	122172	SH	DEFINED	17
TRANSATLANTIC HLDGS INC	COM	893521104	220	3322	SH	DEFINED	12
TRANSATLANTIC HLDGS INC	COM	893521104	64	971	SH	DEFINED	1
TRANSATLANTIC HLDGS INC	COM	893521104	129	1950	SH	DEFINED	6
TRANSCANADA CORP	COM	89353D107	25	1000	SH	DEFINED	11
TRANSCANADA CORP	COM	89353D107	19631	797086	SH	DEFINED	7
TRANSCANADA CORP	COM	89353D107	4959	200765	SH	DEFINED	12
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	6	315	SH	DEFINED	9
TRANSKARYOTIC THERAPIES INC	COM	893735100	89	3545	SH	DEFINED	12
TRANSMETA CORP DEL	COM	89376R109	1	600	SH	DEFINED	12
TRANSMONTAIGNE INC	COM	893934109	5579	697400	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	14130	273603	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	11836	230000	SH	DEFINED	10
TRANSOCEAN INC	ORD	G90078109	535	10397	SH	DEFINED	12
TRANSOCEAN INC	ORD	G90078109	282	5475	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	71	1382	SH	DEFINED	9
TRANSOCEAN INC	ORD	G90078109	41	791	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	2	38	SH	DEFINED	11
TRANSPRO INC	COM	893885103	3	500	SH	DEFINED	12
TRANSWITCH CORP	COM	894065101	4	3200	SH	DEFINED	12
TREDEGAR CORP	COM	894650100	656	38910	SH	DEFINED	3
TREDEGAR CORP	COM	894650100	12	700	SH	DEFINED	12
TREX INC	COM	89531P105	228	5134	SH	DEFINED	12
TRI CONTL CORP	COM	895436103	533	29946	SH	DEFINED	12

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

TRIAD GTY INC	COM	895925105	15849	301255	SH	DEFINED	6
TRIAD GTY INC	COM	895925105	42	800	SH	DEFINED	12
TRIAD HOSPITALS INC	COM	89579K109	3	69	SH	DEFINED	2
TRIAD HOSPITALS INC	COM	89579K109	11728	234100	SH	DEFINED	6
TRIAD HOSPITALS INC	COM	89579K109	752	15000	SH	DEFINED	17
TRIAD HOSPITALS INC	COM	89579K109	119	2367	SH	DEFINED	12
TRIARC COS INC	CL B SER 1	895927309	730	52812	SH	DEFINED	12
TRIARC COS INC	CL A	895927101	381	26800	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	6578	164989	SH	DEFINED	17
TRIBUNE CO NEW	COM	896047107	4	109	SH	DEFINED	9
TRIBUNE CO NEW	COM	896047107	11	275	SH	DEFINED	11
TRIBUNE CO NEW	COM	896047107	11170	280151	SH	DEFINED	4
TRIBUNE CO NEW	COM	896047107	5731	143747	SH	DEFINED	5
TRIBUNE CO NEW	COM	896047107	476	11933	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	37	935	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	3	70	SH	DEFINED	6
TRIBUNE CO NEW	COM	896047107	282	7070	SH	DEFINED	7
TRICO BANCSHARES	COM	896095106	1328	63371	SH	DEFINED	6
TRICO BANCSHARES	COM	896095106	1006	48000	SH	DEFINED	12
TRIDENT MICROSYSTEMS INC	COM	895919108	22	1250	SH	DEFINED	11
TRIMBLE NAVIGATION LTD	COM	896239100	10	300	SH	DEFINED	2
TRIMBLE NAVIGATION LTD	COM	896239100	85	2500	SH	DEFINED	12
TRIMBLE NAVIGATION LTD	COM	896239100	8025	237350	SH	DEFINED	3
TRIMERIS INC	COM	896263100	24	2100	SH	DEFINED	12
TRINITY INDS INC	COM	896522109	590	20950	SH	DEFINED	6
TRIPATH IMAGING INC	COM	896942109	1	100	SH	DEFINED	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	9	2804	SH	DEFINED	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	2	459	SH	DEFINED	11
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	3	800	SH	DEFINED	17
TRITON PCS HLDGS INC	CL A	89677M106	0	100	SH	DEFINED	12
TRIUMPH GROUP INC NEW	COM	896818101	1763	45280	SH	DEFINED	12
TRIUMPH GROUP INC NEW	COM	896818101	35	900	SH	DEFINED	11
TRIZEC PROPERTIES INC	COM	89687P107	423	22253	SH	DEFINED	17
TRIZEC PROPERTIES INC	COM	89687P107	114	6000	SH	DEFINED	12
TRIZEC PROPERTIES INC	COM	89687P107	2905	152893	SH	DEFINED	9
TRUSTCO BK CORP N Y	COM	898349105	6	550	SH	DEFINED	9
TRUSTCO BK CORP N Y	COM	898349105	1998	173878	SH	DEFINED	12
TRUSTCO BK CORP N Y	COM	898349105	33	2900	SH	DEFINED	11
TRUSTMARK CORP	COM	898402102	32121	1107622	SH	DEFINED	6
TRUSTMARK CORP	COM	898402102	1283	44250	SH	DEFINED	12
TRUSTREET PPTYS INC	PFD CV A	898404207	79	3432	SH	DEFINED	12
TRUSTREET PPTYS INC	COM	898404108	5	350	SH	DEFINED	12
TRUSTREET PPTYS INC	COM	898404108	23	1500	SH	DEFINED	2
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	2	100	SH	DEFINED	12
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	3103	159700	SH	DEFINED	6
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	721	37100	SH	DEFINED	3
TS&W CLAYMORE TAX ADVNTG BL	COM	87280R108	179	13380	SH	DEFINED	12
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	30939	702683	SH	DEFINED	3
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	204	4633	SH	DEFINED	12
TSR INC	COM	872885108	583	72300	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	1162	111100	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	11	1020	SH	DEFINED	12
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	3	1000	SH	DEFINED	12
TUPPERWARE CORP	COM	899896104	65	3200	SH	DEFINED	12
TUPPERWARE CORP	COM	899896104	18025	885300	SH	DEFINED	6
TURKISH INVT FD INC	COM	900145103	8	500	SH	DEFINED	12
TUTOGEN MEDICAL INC	COM	901107102	137	57600	SH	DEFINED	6
TUTOGEN MEDICAL INC	COM	901107102	37	15607	SH	DEFINED	9
TVI CORP NEW	COM	872916101	445	90300	SH	DEFINED	12
TXU CORP	COM	873168108	1	17	SH	DEFINED	1
TXU CORP	COM	873168108	33050	415040	SH	DEFINED	3
TXU CORP	COM	873168108	1348	16930	SH	DEFINED	12

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

TXU CORP	COM		873168108	8	100	SH	DEFINED	9
TXU CORP	COM		873168108	4756	59720	SH	DEFINED	6
TXU CORP	COM		873168108	64	800	SH	DEFINED	17
TYCO INTL LTD NEW	COM		902124106	1763	52160	SH	DEFINED	17
TYCO INTL LTD NEW	COM		902124106	17784	526140	SH	DEFINED	12
TYCO INTL LTD NEW	COM		902124106	1773204	52461658	SH	DEFINED	10
TYCO INTL LTD NEW	COM		902124106	886337	26223000	SH	DEFINED	8
TYCO INTL LTD NEW	COM		902124106	287300	8500000	SH	DEFINED	13
TYCO INTL LTD NEW	COM		902124106	29299	866828	SH	DEFINED	4
TYCO INTL LTD NEW	NOTE	11/1	902124AC0	1155	15000	SH	DEFINED	12
TYCO INTL LTD NEW	COM		902124106	13868	410297	SH	DEFINED	5
TYCO INTL LTD NEW	COM		902124106	3260	96734	SH	DEFINED	6
TYCO INTL LTD NEW	COM		902124106	2255	66713	SH	DEFINED	2
TYCO INTL LTD NEW	COM		902124106	1033	30555	SH	DEFINED	11
TYCO INTL LTD NEW	COM		902124106	1005	29725	SH	DEFINED	7
TYCO INTL LTD NEW	COM		902124106	875	25897	SH	DEFINED	9
TYCO INTL LTD NEW	COM		902124106	2443	72287	SH	DEFINED	3
TYLER TECHNOLOGIES INC	COM		902252105	90	11892	SH	DEFINED	17
TYSON FOODS INC	CL A		902494103	19	1169	SH	DEFINED	2
TYSON FOODS INC	CL A		902494103	1210	72530	SH	DEFINED	3
TYSON FOODS INC	CL A		902494103	110	6600	SH	DEFINED	6
TYSON FOODS INC	CL A		902494103	45	2700	SH	DEFINED	9
TYSON FOODS INC	CL A		902494103	69	4137	SH	DEFINED	12
U S CONCRETE INC	COM		90333L102	1	106	SH	DEFINED	12
U S CONCRETE INC	COM		90333L102	1	131	SH	DEFINED	11
U S CONCRETE INC	COM		90333L102	219	34931	SH	DEFINED	6
U S G CORP	COM NEW		903293405	27584	831840	SH	DEFINED	3
U S I HLDGS	COM		90333H101	12	1000	SH	DEFINED	12
U S PHYSICAL THERAPY INC	COM		90337L108	296	21160	SH	DEFINED	3
U S SHIPPING PARTNERS L P	COM UNIT		903417103	8	300	SH	DEFINED	12
U S XPRESS ENTERPRISES INC	CL A		90338N103	557	34044	SH	DEFINED	12
U S XPRESS ENTERPRISES INC	CL A		90338N103	1948	119159	SH	DEFINED	3
U STORE IT TR	COM		91274F104	1305	75025	SH	DEFINED	12
UAP HLDG CORP	COM		903441103	27	1700	SH	DEFINED	11
UBIQUITEL INC	COM		903474302	1203	179600	SH	DEFINED	3
UBS AG	NAMEN AKT		H8920M855	9	109	SH	DEFINED	6
UBS AG	NAMEN AKT		H8920M855	132	1568	SH	DEFINED	12
UCBH HOLDINGS INC	COM		90262T308	6585	165040	SH	DEFINED	3
UCBH HOLDINGS INC	COM		90262T308	60	1500	SH	DEFINED	1
UCBH HOLDINGS INC	COM		90262T308	1	25	SH	DEFINED	12
UFP TECHNOLOGIES INC	COM		902673102	5	1000	SH	DEFINED	12
UGI CORP NEW	COM		902681105	21870	481496	SH	DEFINED	3
UGI CORP NEW	COM		902681105	41	900	SH	DEFINED	9
UGI CORP NEW	COM		902681105	6	130	SH	DEFINED	12
UGI CORP NEW	COM		902681105	0	1	SH	DEFINED	7
UICI	COM		902737105	17516	722327	SH	DEFINED	3
UICI	COM		902737105	23949	987580	SH	DEFINED	6
UIL HLDG CORP	COM		902748102	372	7352	SH	DEFINED	12
UIL HLDG CORP	COM		902748102	51	1000	SH	DEFINED	17
UIL HLDG CORP	COM		902748102	14	275	SH	DEFINED	11
ULTICOM INC	COM		903844108	343	30820	SH	DEFINED	3
ULTRA PETROLEUM CORP	COM		903914109	849	16719	SH	DEFINED	12
ULTRALIFE BATTERIES INC	COM		903899102	21	1200	SH	DEFINED	11
ULTRALIFE BATTERIES INC	COM		903899102	2805	163834	SH	DEFINED	12
ULTRAPAR PARTICIPACOES S A	SP ADR REP PFD		90400P101	281	17595	SH	DEFINED	3
ULTRATECH INC	COM		904034105	17	1190	SH	DEFINED	11
UMB FINL CORP	COM		902788108	3428	60229	SH	DEFINED	6
UMB FINL CORP	COM		902788108	30	523	SH	DEFINED	12
UMPQUA HLDGS CORP	COM		904214103	5037	215720	SH	DEFINED	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT		90458E107	212	6400	SH	DEFINED	6
UNICO AMERN CORP	COM		904607108	554	55378	SH	DEFINED	6
UNIFI INC	COM		904677101	23	6755	SH	DEFINED	12

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

UNIFIRST CORP MASS	COM	904708104	3621	90740	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	60	884	SH	DEFINED	9
UNILEVER N V	N Y SHS NEW	904784709	232	3390	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	121	1771	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	721	10543	SH	DEFINED	12
UNILEVER N V	N Y SHS NEW	904784709	1913	28025	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	288	4205	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	542	7917	SH	DEFINED	5
UNILEVER PLC	SPON ADR NEW	904767704	200	5000	SH	DEFINED	7
UNILEVER PLC	SPON ADR NEW	904767704	54	1360	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	11	275	SH	DEFINED	4
UNILEVER PLC	SPON ADR NEW	904767704	9	225	SH	DEFINED	9
UNILEVER PLC	SPON ADR NEW	904767704	2	60	SH	DEFINED	6
UNION BANKSHARES CORP	COM	905399101	13	400	SH	DEFINED	12
UNION PAC CORP	COM	907818108	7684	110245	SH	DEFINED	17
UNION PAC CORP	COM	907818108	16740	240168	SH	DEFINED	2
UNION PAC CORP	COM	907818108	1408	20199	SH	DEFINED	12
UNION PAC CORP	COM	907818108	628	9005	SH	DEFINED	11
UNION PAC CORP	COM	907818108	376	5400	SH	DEFINED	5
UNION PAC CORP	COM	907818108	9	125	SH	DEFINED	9
UNION PAC CORP	COM	907818108	16932	243618	SH	DEFINED	6
UNIONBANCAL CORP	COM	908906100	25883	422576	SH	DEFINED	3
UNISOURCE ENERGY CORP	COM	909205106	33	1060	SH	DEFINED	12
UNISYS CORP	COM	909214108	1	147	SH	DEFINED	2
UNISYS CORP	COM	909214108	9	1280	SH	DEFINED	6
UNISYS CORP	COM	909214108	530	75073	SH	DEFINED	9
UNISYS CORP	COM	909214108	20	2775	SH	DEFINED	12
UNIT CORP	COM	909218109	23	500	SH	DEFINED	11
UNIT CORP	COM	909218109	11	249	SH	DEFINED	12
UNIT CORP	COM	909218109	15928	352620	SH	DEFINED	3
UNITED AUTO GROUP INC	COM	909440109	16685	599550	SH	DEFINED	6
UNITED AUTO GROUP INC	COM	909440109	104	3720	SH	DEFINED	12
UNITED BANKSHARES INC WEST V	COM	909907107	17	500	SH	DEFINED	11
UNITED BANKSHARES INC WEST V	COM	909907107	63	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	269	8107	SH	DEFINED	12
UNITED BANKSHARES INC WEST V	COM	909907107	9758	294433	SH	DEFINED	6
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	464	19534	SH	DEFINED	3
UNITED CMNTY FINL CORP OHIO	COM	909839102	1405	126734	SH	DEFINED	6
UNITED DEFENSE INDS INC	COM	91018B104	40893	556970	SH	DEFINED	6
UNITED DEFENSE INDS INC	COM	91018B104	221	3010	SH	DEFINED	12
UNITED DOMINION REALTY TR IN	COM	910197102	81	3899	SH	DEFINED	11
UNITED DOMINION REALTY TR IN	COM	910197102	200	9600	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	723	34652	SH	DEFINED	12
UNITED DOMINION REALTY TR IN	COM	910197102	1609	77095	SH	DEFINED	9
UNITED DOMINION REALTY TR IN	COM	910197102	4	200	SH	DEFINED	3
UNITED FINL CORP MINN	COM	909919102	475	19544	SH	DEFINED	1
UNITED FIRE & CAS CO	COM	910331107	2	48	SH	DEFINED	12
UNITED FIRE & CAS CO	COM	910331107	3	94	SH	DEFINED	11
UNITED FIRE & CAS CO	COM	910331107	1443	42666	SH	DEFINED	6
UNITED GUARDIAN INC	COM	910571108	135	18000	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	31	1045	SH	DEFINED	12
UNITED INDL CORP	COM	910671106	4573	154400	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	561	166376	SH	DEFINED	3
UNITED MOBILE HOMES INC	COM	911024107	1169	72861	SH	DEFINED	12
UNITED NAT FOODS INC	COM	911163103	28	972	SH	DEFINED	12
UNITED NAT FOODS INC	COM	911163103	6718	234660	SH	DEFINED	11
UNITED ONLINE INC	COM	911268100	38607	3693170	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	2	180	SH	DEFINED	9
UNITED ONLINE INC	COM	911268100	491	46906	SH	DEFINED	12
UNITED ONLINE INC	COM	911268100	1086	103750	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	215	2959	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	192	2643	SH	DEFINED	9

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

UNITED PARCEL SERVICE INC	CL B	911312106	1723	23686	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	4687	64431	SH	DEFINED	12
UNITED PARCEL SERVICE INC	CL B	911312106	5229	71880	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	8452	116188	SH	DEFINED	17
UNITED PARCEL SERVICE INC	CL B	911312106	16045	220570	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	29	400	SH	DEFINED	7
UNITED PARCEL SERVICE INC	CL B	911312106	475	6534	SH	DEFINED	11
UNITED RENTALS INC	COM	911363109	48	2380	SH	DEFINED	11
UNITED RENTALS INC	COM	911363109	1196	59156	SH	DEFINED	12
UNITED RENTALS INC	COM	911363109	9984	494000	SH	DEFINED	6
UNITED SEC BANCSHARES INC	SHS	911459105	1664	60209	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	74	1630	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	64	1400	SH	DEFINED	3
UNITED STATES CELLULAR CORP	COM	911684108	7	161	SH	DEFINED	11
UNITED STATES CELLULAR CORP	COM	911684108	0	0	SH	DEFINED	12
UNITED STATES LIME & MINERAL	COM	911922102	74	4709	SH	DEFINED	12
UNITED STATES STL CORP NEW	COM	912909108	1	22	SH	DEFINED	6
UNITED STATES STL CORP NEW	COM	912909108	10	190	SH	DEFINED	9
UNITED STATES STL CORP NEW	COM	912909108	67	1320	SH	DEFINED	12
UNITED STATES STL CORP NEW	COM	912909108	727	14300	SH	DEFINED	5
UNITED STATES STL CORP NEW	COM	912909108	12309	242065	SH	DEFINED	3
UNITED STATIONERS INC	COM	913004107	962	21250	SH	DEFINED	3
UNITED SURGICAL PARTNERS INT	COM	913016309	46	1000	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	36817	362154	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	14229	139965	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	165	1626	SH	DEFINED	9
UNITED TECHNOLOGIES CORP	COM	913017109	1009	9926	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	1882	18512	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	3999	39339	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	7726	76000	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	8074	79427	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	25	250	SH	DEFINED	4
UNITED TECHNOLOGIES CORP	COM	913017109	67445	664459	SH	DEFINED	17
UNITED TECHNOLOGIES CORP	COM	913017109	10104	99387	SH	DEFINED	3
UNITED THERAPEUTICS CORP DEL	COM	91307C102	32000	700285	SH	DEFINED	3
UNITEDGLOBALCOM	CL A	913247508	1417	151162	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	910119	9542030	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	38	400	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	109	1145	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	255	16876	SH	DEFINED	9
UNITEDHEALTH GROUP INC	COM	91324P102	25799	270483	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	278	2912	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	520	5455	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	647	6780	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	10221	107160	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	1823677	19120121	SH	DEFINED	10
UNITEDHEALTH GROUP INC	COM	91324P102	12509	131148	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	9831	103072	SH	DEFINED	12
UNITIL CORP	COM	913259107	536	20967	SH	DEFINED	12
UNITRIN INC	COM	913275103	417	9176	SH	DEFINED	12
UNITRIN INC	COM	913275103	11	240	SH	DEFINED	6
UNIVERSAL AMERN FINL CORP	COM	913377107	4098	236850	SH	DEFINED	6
UNIVERSAL AMERN FINL CORP	COM	913377107	1505	87010	SH	DEFINED	3
UNIVERSAL COMPRESSION HLDGS	COM	913431102	69	1812	SH	DEFINED	12
UNIVERSAL COMPRESSION HLDGS	COM	913431102	13386	353460	SH	DEFINED	3
UNIVERSAL CORP VA	COM	913456109	46	1000	SH	DEFINED	17
UNIVERSAL CORP VA	COM	913456109	8579	187445	SH	DEFINED	12
UNIVERSAL CORP VA	COM	913456109	32684	714100	SH	DEFINED	6
UNIVERSAL ELECTRS INC	COM	913483103	73	4340	SH	DEFINED	3
UNIVERSAL ELECTRS INC	COM	913483103	8	500	SH	DEFINED	12
UNIVERSAL ELECTRS INC	COM	913483103	10	600	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	220	5675	SH	DEFINED	5

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

UNIVERSAL FST PRODS INC	COM	913543104	15341	394872	SH	DEFINED	6
UNIVERSAL FST PRODS INC	COM	913543104	8	200	SH	DEFINED	11
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	14	500	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	838	16000	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	330	6300	SH	DEFINED	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	435	8300	SH	DEFINED	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	1112	21226	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	26308	502060	SH	DEFINED	6
UNIVERSAL TRUCKLOAD SVCS INC	COM	91388P105	95	4500	SH	DEFINED	12
UNIVEST CORP PA	COM	915271100	9	225	SH	DEFINED	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	8633	311790	SH	DEFINED	1
UNIVISION COMMUNICATIONS INC	CL A	914906102	410	14820	SH	DEFINED	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	94	3391	SH	DEFINED	11
UNIZAN FINANCIAL CORP	COM	91528W101	234	9000	SH	DEFINED	12
UNIZAN FINANCIAL CORP	COM	91528W101	16	600	SH	DEFINED	11
UNOCAL CORP	COM	915289102	91	1476	SH	DEFINED	9
UNOCAL CORP	COM	915289102	959	15550	SH	DEFINED	12
UNOCAL CORP	COM	915289102	518	8390	SH	DEFINED	6
UNOCAL CORP	COM	915289102	77	1253	SH	DEFINED	11
UNOCAL CORP	COM	915289102	799	12947	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	2	115	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	76590	4500000	SH	DEFINED	10
UNUMPROVIDENT CORP	COM	91529Y106	56166	3300000	SH	DEFINED	13
UNUMPROVIDENT CORP	COM	91529Y106	22738	1335938	SH	DEFINED	3
UNUMPROVIDENT CORP	COM	91529Y106	6224	365700	SH	DEFINED	8
UNUMPROVIDENT CORP	COM	91529Y106	363	21355	SH	DEFINED	9
UNUMPROVIDENT CORP	COM	91529Y106	218	12759	SH	DEFINED	6
UNUMPROVIDENT CORP	COM	91529Y106	26	1500	SH	DEFINED	17
UNUMPROVIDENT CORP	COM	91529Y106	115	6775	SH	DEFINED	12
UPM KYMMENE CORP	SPONSORED ADR	915436109	26746	1223336	SH	DEFINED	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	112	5000	SH	DEFINED	2
URS CORP NEW	COM	903236107	54	1864	SH	DEFINED	12
URS CORP NEW	COM	903236107	1072	37300	SH	DEFINED	3
URS CORP NEW	COM	903236107	2641	91850	SH	DEFINED	6
URSTADT BIDDLE PPTYS INS	CL A	917286205	46	3000	SH	DEFINED	12
URSTADT BIDDLE PPTYS INS	COM	917286106	60	3820	SH	DEFINED	12
US BANCORP DEL	COM NEW	902973304	7005	243071	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	16495	572342	SH	DEFINED	17
US BANCORP DEL	COM NEW	902973304	46491	1613235	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	571	19798	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	5872	203753	SH	DEFINED	12
US BANCORP DEL	COM NEW	902973304	24026	833643	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	28	976	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	220	7650	SH	DEFINED	9
US BANCORP DEL	COM NEW	902973304	242	8408	SH	DEFINED	5
US BANCORP DEL	COM NEW	902973304	305	10567	SH	DEFINED	11
USA MOBILITY INC	COM	90341G103	23303	724327	SH	DEFINED	6
USA TRUCK INC	COM	902925106	13	551	SH	DEFINED	12
USA TRUCK INC	COM	902925106	342	14900	SH	DEFINED	3
USANA HEALTH SCIENCES INC	COM	90328M107	13	283	SH	DEFINED	12
USEC INC	COM	90333E108	48	2950	SH	DEFINED	12
USF CORP	COM	91729Q101	4222	87480	SH	DEFINED	6
USF CORP	COM	91729Q101	14	280	SH	DEFINED	12
UST INC	COM	902911106	13	250	SH	DEFINED	6
UST INC	COM	902911106	465	9000	SH	DEFINED	11
UST INC	COM	902911106	1016	19657	SH	DEFINED	12
UST INC	COM	902911106	2585	50000	SH	DEFINED	17
UTSTARCOM INC	COM	918076100	22	1970	SH	DEFINED	6
UTSTARCOM INC	COM	918076100	44	4025	SH	DEFINED	11
UTSTARCOM INC	COM	918076100	823	75142	SH	DEFINED	12
UTSTARCOM INC	COM	918076100	42240	3857500	SH	DEFINED	13
V F CORP	COM	918204108	30	500	SH	DEFINED	11

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

V F CORP	COM	918204108	39844	673730	SH	DEFINED	3
V F CORP	COM	918204108	917	15502	SH	DEFINED	12
V F CORP	COM	918204108	260	4390	SH	DEFINED	6
V F CORP	COM	918204108	95	1600	SH	DEFINED	2
V F CORP	COM	918204108	201	3400	SH	DEFINED	5
VA SOFTWARE CORP	COM	91819B105	5	3205	SH	DEFINED	12
VAALCO ENERGY INC	COM NEW	91851C201	4	1000	SH	DEFINED	11
VAIL RESORTS INC	COM	91879Q109	735	29100	SH	DEFINED	3
VALASSIS COMMUNICATIONS INC	COM	918866104	13862	396500	SH	DEFINED	6
VALASSIS COMMUNICATIONS INC	COM	918866104	3	100	SH	DEFINED	17
VALASSIS COMMUNICATIONS INC	COM	918866104	92	2637	SH	DEFINED	12
VALASSIS COMMUNICATIONS INC	COM	918866104	1862	53270	SH	DEFINED	3
VALEANT PHARMACEUTICALS INTL	COM	91911X104	390	17322	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	37	500	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM	91913Y100	55	750	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM	91913Y100	75	1020	SH	DEFINED	9
VALERO ENERGY CORP NEW	COM	91913Y100	2337	31897	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	2556	34885	SH	DEFINED	17
VALERO ENERGY CORP NEW	COM	91913Y100	47347	646202	SH	DEFINED	3
VALERO L P	COM UT LTD PRT	91913W104	2161	35875	SH	DEFINED	12
VALLEY NATL BANCORP	COM	919794107	303	11761	SH	DEFINED	12
VALMONT INDS INC	COM	920253101	18	800	SH	DEFINED	2
VALOR COMMUNICATIONS GROUP I	COM	920255106	1118	77250	SH	DEFINED	12
VALOR COMMUNICATIONS GROUP I	COM	920255106	4	300	SH	DEFINED	9
VALOR COMMUNICATIONS GROUP I	COM	920255106	217	15000	SH	DEFINED	
VALSPAR CORP	COM	920355104	107	2291	SH	DEFINED	11
VALSPAR CORP	COM	920355104	6175	132675	SH	DEFINED	12
VALSPAR CORP	COM	920355104	7412	159260	SH	DEFINED	2
VALUECLICK INC	COM	92046N102	10	900	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN II	SH BEN INT	92112K107	21	1500	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	78	5463	SH	DEFINED	12
VAN KAMPEN BD FD	COM	920955101	143	8300	SH	DEFINED	12
VAN KAMPEN HIGH INCOME TR	SH BEN INT	920911104	28	7780	SH	DEFINED	12
VAN KAMPEN INCOME TR	SH BEN INT	920957107	71	12740	SH	DEFINED	12
VAN KAMPEN MUN INCOME TR	COM	920909108	512	57701	SH	DEFINED	12
VAN KAMPEN MUN OPPORTUNITY I	COM	920944105	26	2000	SH	DEFINED	12
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	66	4578	SH	DEFINED	12
VAN KAMPEN MUN TR	SH BEN INT	920919107	234	16699	SH	DEFINED	12
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	85	5561	SH	DEFINED	12
VAN KAMPEN OHIO VALUE MUN IN	COM SH BEN INT	92112W101	10	650	SH	DEFINED	12
VAN KAMPEN PA QUALITY MUN TR	COM	920924107	14	1000	SH	DEFINED	12
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	91	6200	SH	DEFINED	12
VAN KAMPEN SENIOR INCOME TR	COM	920961109	495	57968	SH	DEFINED	12
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	18	1466	SH	DEFINED	12
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	138	9500	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	234	16035	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	25	1700	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE PA	COM	920934106	3	200	SH	DEFINED	12
VAN KAMPEN VALUE MUN INCOME	COM	921132106	18	1350	SH	DEFINED	12
VANGUARD INDEX TR	STK MRK VIPERS	922908769	18	160	SH	DEFINED	12
VANGUARD SECTOR INDEX FDS	HTH CARE VIPER	92204A504	923	18500	SH	DEFINED	12
VANGUARD SECTOR INDEX FDS	MATLS VIPERS	92204A801	203	3400	SH	DEFINED	12
VARIAN INC	COM	922206107	16	425	SH	DEFINED	12
VARIAN INC	COM	922206107	23	600	SH	DEFINED	2
VARIAN INC	COM	922206107	5470	144373	SH	DEFINED	3
VARIAN INC	COM	922206107	11	302	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	41	1208	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	103	3000	SH	DEFINED	11
VARIAN MED SYS INC	COM	92220P105	503	14675	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	173	5055	SH	DEFINED	12
VARIAN MED SYS INC	COM	92220P105	13012	379560	SH	DEFINED	1
VARIAN MED SYS INC	COM	92220P105	82	2400	SH	DEFINED	2

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

VARIAN MED SYS INC	COM	92220P105	48	1400	SH	DEFINED	17
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	16	425	SH	DEFINED	12
VASCULAR SOLUTIONS INC	COM	92231M109	5	500	SH	DEFINED	12
VASOGEN INC	COM	92232F103	2	500	SH	DEFINED	12
VASOMEDICAL INC	COM	922321104	9	10000	SH	DEFINED	2
VASOMEDICAL INC	COM	922321104	11	12067	SH	DEFINED	12
VASTERA INC	COM	92239N109	251	85500	SH	DEFINED	12
VCA ANTECH INC	COM	918194101	1803	89110	SH	DEFINED	12
VECTOR GROUP LTD	COM	92240M108	6	380	SH	DEFINED	1
VECTOR GROUP LTD	COM	92240M108	17	1080	SH	DEFINED	12
VECTREN CORP	COM	92240G101	18	666	SH	DEFINED	12
VECTREN CORP	COM	92240G101	159	5982	SH	DEFINED	2
VECTREN CORP	COM	92240G101	21552	809010	SH	DEFINED	6
VEECO INSTRS INC DEL	COM	922417100	3	200	SH	DEFINED	12
VELCRO INDS N V	COM	922571104	13	1000	SH	DEFINED	12
VENTANA MED SYS INC	COM	92276H106	105	2806	SH	DEFINED	12
VENTAS INC	COM	92276F100	30	1200	SH	DEFINED	12
VENTAS INC	COM	92276F100	35	1400	SH	DEFINED	4
VENTIV HEALTH INC	COM	922793104	23785	1034120	SH	DEFINED	3
VENTIV HEALTH INC	COM	922793104	1	33	SH	DEFINED	12
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	210	5900	SH	DEFINED	11
VERINT SYS INC	COM	92343X100	14	400	SH	DEFINED	12
VERISIGN INC	COM	92343E102	9432	328635	SH	DEFINED	12
VERISIGN INC	COM	92343E102	14	500	SH	DEFINED	3
VERISIGN INC	COM	92343E102	3	100	SH	DEFINED	11
VERISIGN INC	COM	92343E102	0	4	SH	DEFINED	2
VERITAS DGC INC	COM	92343P107	7196	240177	SH	DEFINED	3
VERITAS DGC INC	COM	92343P107	3	100	SH	DEFINED	12
VERITAS SOFTWARE CO	COM	923436109	10935	470945	SH	DEFINED	4
VERITAS SOFTWARE CO	COM	923436109	554	23850	SH	DEFINED	7
VERITAS SOFTWARE CO	COM	923436109	9780	423688	SH	DEFINED	17
VERITAS SOFTWARE CO	COM	923436109	2103	90571	SH	DEFINED	12
VERITAS SOFTWARE CO	COM	923436109	361	15555	SH	DEFINED	11
VERITAS SOFTWARE CO	COM	923436109	63	2720	SH	DEFINED	9
VERITAS SOFTWARE CO	COM	923436109	43	1850	SH	DEFINED	2
VERITAS SOFTWARE CO	COM	923436109	2	90	SH	DEFINED	6
VERITAS SOFTWARE CO	COM	923436109	6285	270656	SH	DEFINED	5
VERITY INC	COM	92343C106	8	845	SH	DEFINED	11
VERITY INC	COM	92343C106	9	1000	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	5749	161944	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	6754	190243	SH	DEFINED	17
VERIZON COMMUNICATIONS	COM	92343V104	26888	757409	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	23153	652132	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	6798	191500	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	3813	107402	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	1591	44803	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM	92343V104	910	25636	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	254	7150	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	167	4708	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	14949	421093	SH	DEFINED	12
VERMONT PURE HLDGS LTD NEW	COM	924237100	4	2000	SH	DEFINED	12
VERMONT TEDDY BEAR INC	COM	92427X109	0	0	SH	DEFINED	12
VERTICALNET INC	COM NEW	92532L206	0	260	SH	DEFINED	12
VERTICALNET INC	COM NEW	92532L206	1	760	SH	DEFINED	17
VERTRUE INC	COM	92534N101	4969	140200	SH	DEFINED	6
VI TECHNOLOGIES INC	COM NEW	917920209	0	40	SH	DEFINED	12
VIACELL INC	COM	92554J105	10	1350	SH	DEFINED	12
VIACOM INC	CL B	925524308	89	2562	SH	DEFINED	11
VIACOM INC	CL B	925524308	6325	181602	SH	DEFINED	3
VIACOM INC	CL B	925524308	4447	127670	SH	DEFINED	12
VIACOM INC	CL B	925524308	1287	36960	SH	DEFINED	17
VIACOM INC	CL B	925524308	940	26980	SH	DEFINED	6

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

VIACOM INC	CL B	925524308	718	20610	SH	DEFINED	5
VIACOM INC	CL B	925524308	14	402	SH	DEFINED	1
VIACOM INC	CL A	925524100	551	15729	SH	DEFINED	12
VIACOM INC	CL A	925524100	142	4040	SH	DEFINED	2
VIACOM INC	CL A	925524100	77	2190	SH	DEFINED	17
VIACOM INC	CL A	925524100	56	1600	SH	DEFINED	9
VIACOM INC	CL B	925524308	101	2912	SH	DEFINED	9
VIACOM INC	CL B	925524308	135	3870	SH	DEFINED	2
VIAD CORP	COM NEW	92552R406	9	325	SH	DEFINED	9
VIAD CORP	COM NEW	92552R406	35	1292	SH	DEFINED	12
VIASYS HEALTHCARE INC	COM NEW	92553Q209	0	1	SH	DEFINED	2
VIASYS HEALTHCARE INC	COM NEW	92553Q209	4	219	SH	DEFINED	12
VICAL INC	COM	925602104	9	2300	SH	DEFINED	12
VICOR CORP	COM	925815102	21	2000	SH	DEFINED	12
VICURON PHARMACEUTICALS INC	COM	926471103	8	500	SH	DEFINED	12
VIGNETTE CORP	COM	926734104	1	500	SH	DEFINED	12
VILLAGE SUPER MKT INC	CL A NEW	927107409	41	1000	SH	DEFINED	12
VINEYARD NATL BANCORP	COM	927426106	216	7900	SH	DEFINED	3
VINTAGE PETE INC	COM	927460105	60552	1924735	SH	DEFINED	3
VION PHARMACEUTICALS INC	COM	927624106	4	1400	SH	DEFINED	12
VIRGINIA COMM BANCORP INC	COM	92778Q109	418	15475	SH	DEFINED	12
VIROLOGIC INC	COM	92823R201	0	170	SH	DEFINED	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	14	1132	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	33	2644	SH	DEFINED	9
VISHAY INTERTECHNOLOGY INC	COM	928298108	39	3120	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	71	5690	SH	DEFINED	12
VISTACARE INC	CL A	92839Y109	11	556	SH	DEFINED	11
VISTEON CORP	COM	92839U107	0	52	SH	DEFINED	2
VISTEON CORP	COM	92839U107	13	2192	SH	DEFINED	12
VISTEON CORP	COM	92839U107	2	390	SH	DEFINED	9
VISTEON CORP	COM	92839U107	3	600	SH	DEFINED	7
VISUAL NETWORKS INC	COM	928444108	15	5072	SH	DEFINED	12
VISX INC DEL	COM	928444S105	15	655	SH	DEFINED	12
VITAL IMAGES INC	COM	92846N104	55	3635	SH	DEFINED	12
VITAL SIGNS INC	COM	928469105	1617	40530	SH	DEFINED	3
VITESSE SEMICONDUCTOR CORP	COM	928497106	142	52880	SH	DEFINED	12
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	653	21325	SH	DEFINED	6
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	324	10580	SH	DEFINED	9
VIVUS INC	COM	928551100	0	11	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	6679	251452	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	24887	938102	SH	DEFINED	17
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	14512	546400	SH	DEFINED	8
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	5827	219386	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1826	68755	SH	DEFINED	9
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	951	35800	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	738	27797	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	260	9809	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	19962	751600	SH	DEFINED	10
VOLT INFORMATION SCIENCES IN	COM	928703107	987	40870	SH	DEFINED	3
VOLVO AKTIEBOLAGET	ADR B	928856400	4	91	SH	DEFINED	6
VORNADO RLTY TR	SH BEN INT	929042109	2273	32815	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	14	200	SH	DEFINED	17
VORNADO RLTY TR	SH BEN INT	929042109	692	9987	SH	DEFINED	12
VORNADO RLTY TR	SH BEN INT	929042109	2065	29816	SH	DEFINED	9
VULCAN MATLS CO	COM	929160109	474	8335	SH	DEFINED	12
VULCAN MATLS CO	COM	929160109	13	225	SH	DEFINED	11
W & T OFFSHORE INC	COM	92922P106	26	1235	SH	DEFINED	11
W & T OFFSHORE INC	COM	92922P106	3282	158090	SH	DEFINED	3
W HLDG CO INC	COM	929251106	25182	2500739	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	289	9500	SH	DEFINED	17
W P CAREY & CO LLC	COM	92930Y107	289	9500	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	697	22937	SH	DEFINED	12

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

W-H ENERGY SVCS INC	COM	92925E108	1444	60350	SH	DEFINED	3
WABTEC CORP	COM	929740108	433	21150	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	7128	140005	SH	DEFINED	17
WACHOVIA CORP 2ND NEW	COM	929903102	1300	25535	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	803	15771	SH	DEFINED	11
WACHOVIA CORP 2ND NEW	COM	929903102	12589	247279	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	21230	417019	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	25458	500064	SH	DEFINED	12
WACHOVIA CORP 2ND NEW	COM	929903102	738	14488	SH	DEFINED	9
WACHOVIA CORP 2ND NEW	COM	929903102	57038	1120502	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	447	8788	SH	DEFINED	1
WACHOVIA CORP 2ND NEW	COM	929903102	589	11560	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	9653	189603	SH	DEFINED	5
WADDELL & REED FINL INC	CL A	930059100	34	1745	SH	DEFINED	11
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	1105	91700	SH	DEFINED	1
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	3	220	SH	DEFINED	12
WAL MART STORES INC	COM	931142103	52	1042	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	2	30	SH	DEFINED	6
WAL MART STORES INC	COM	931142103	1089	21730	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	1754	35000	SH	DEFINED	10
WAL MART STORES INC	COM	931142103	3931	78457	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	5759	114934	SH	DEFINED	9
WAL MART STORES INC	COM	931142103	7825	156164	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	10781	215150	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	17130	341841	SH	DEFINED	12
WAL MART STORES INC	COM	931142103	28047	559714	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	40066	799564	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	540	10774	SH	DEFINED	11
WALGREEN CO	COM	931422109	120	2703	SH	DEFINED	9
WALGREEN CO	COM	931422109	120	2711	SH	DEFINED	4
WALGREEN CO	COM	931422109	456	10264	SH	DEFINED	11
WALGREEN CO	COM	931422109	1478	33275	SH	DEFINED	5
WALGREEN CO	COM	931422109	4624	104097	SH	DEFINED	3
WALGREEN CO	COM	931422109	5397	121508	SH	DEFINED	2
WALGREEN CO	COM	931422109	8008	180280	SH	DEFINED	12
WALGREEN CO	COM	931422109	25822	581315	SH	DEFINED	1
WALGREEN CO	COM	931422109	39140	881124	SH	DEFINED	17
WALGREEN CO	COM	931422109	7	150	SH	DEFINED	7
WALTER INDS INC	COM	93317Q105	8655	203400	SH	DEFINED	3
WARREN RES INC	COM	93564A100	3	300	SH	DEFINED	12
WARWICK VALLEY TEL CO	COM	936750108	194	9000	SH	DEFINED	6
WASHINGTON BKG CO OAK HBR WA	COM	937303105	651	35742	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	38	1622	SH	DEFINED	9
WASHINGTON FED INC	COM	938824109	61	2630	SH	DEFINED	11
WASHINGTON FED INC	COM	938824109	295	12630	SH	DEFINED	12
WASHINGTON FED INC	COM	938824109	461	19718	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	2020	86661	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	53608	2295777	SH	DEFINED	6
WASHINGTON GROUP INTL INC	COM NEW	938862208	2422	53744	SH	DEFINED	14
WASHINGTON MUT INC	COM	939322103	267	6750	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	158	4000	SH	DEFINED	1
WASHINGTON MUT INC	COM	939322103	658918	16681466	SH	DEFINED	10
WASHINGTON MUT INC	COM	939322103	555	14040	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	1518	38436	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	1953	49442	SH	DEFINED	9
WASHINGTON MUT INC	COM	939322103	3309	83760	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	3335	84423	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	10135	256573	SH	DEFINED	12
WASHINGTON MUT INC	COM	939322103	29428	745116	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	318901	8073450	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	322	8145	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	269	6800	SH	DEFINED	7

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

WASHINGTON POST CO	CL B	939640108	2400	2685	SH	DEFINED	17
WASHINGTON POST CO	CL B	939640108	837	936	SH	DEFINED	12
WASHINGTON POST CO	CL B	939640108	420	470	SH	DEFINED	3
WASHINGTON POST CO	CL B	939640108	45	50	SH	DEFINED	7
WASHINGTON POST CO	CL B	939640108	170	190	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	45	1575	SH	DEFINED	9
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	116	4050	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	143	4965	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	230	8006	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1019	35461	SH	DEFINED	12
WASHINGTON SVGBK FSB WALDRF	COM	939696100	46	3950	SH	DEFINED	12
WASHINGTON TR BANCORP	COM	940610108	154	5589	SH	DEFINED	12
WASTE CONNECTIONS INC	COM	941053100	26	750	SH	DEFINED	17
WASTE CONNECTIONS INC	COM	941053100	11	307	SH	DEFINED	9
WASTE CONNECTIONS INC	COM	941053100	7792	224240	SH	DEFINED	3
WASTE INDUSTRIES USA INC	COM	941057101	3	225	SH	DEFINED	12
WASTE INDUSTRIES USA INC	COM	941057101	6	400	SH	DEFINED	11
WASTE INDUSTRIES USA INC	COM	941057101	2874	206779	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	17043	590757	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	4	150	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	221	7660	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	296	10250	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	417	14450	SH	DEFINED	7
WASTE MGMT INC DEL	COM	94106L109	659	22847	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	726	25175	SH	DEFINED	9
WASTE MGMT INC DEL	COM	94106L109	9122	316191	SH	DEFINED	5
WASTE MGMT INC DEL	COM	94106L109	310637	10767300	SH	DEFINED	8
WASTE MGMT INC DEL	COM	94106L109	661359	22924052	SH	DEFINED	10
WASTE MGMT INC DEL	COM	94106L109	6481	224643	SH	DEFINED	12
WATER PIK TECHNOLOGIES INC	COM	94113U100	2	112	SH	DEFINED	12
WATER PIK TECHNOLOGIES INC	COM	94113U100	3262	165600	SH	DEFINED	6
WATERS CORP	COM	941848103	75	2100	SH	DEFINED	9
WATERS CORP	COM	941848103	321	8975	SH	DEFINED	12
WATERS CORP	COM	941848103	1798	50249	SH	DEFINED	17
WATERSIDE CAP CORP	COM	941872103	40	7839	SH	DEFINED	12
WATSON PHARMACEUTICALS INC	COM	942683103	8	250	SH	DEFINED	9
WATSON PHARMACEUTICALS INC	COM	942683103	1773	57686	SH	DEFINED	12
WATSON PHARMACEUTICALS INC	COM	942683103	31047	1010290	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	COM	942683103	31	1000	SH	DEFINED	17
WATSON WYATT & CO HLDGS	CL A	942712100	131	4800	SH	DEFINED	3
WATTS WATER TECHNOLOGIES INC	CL A	942749102	33	1000	SH	DEFINED	9
WATTS WATER TECHNOLOGIES INC	CL A	942749102	33	1000	SH	DEFINED	12
WAUSAU-MOSINEE PAPER CORP	COM	943315101	6748	477220	SH	DEFINED	3
WAUSAU-MOSINEE PAPER CORP	COM	943315101	11	800	SH	DEFINED	2
WAUSAU-MOSINEE PAPER CORP	COM	943315101	453	32068	SH	DEFINED	12
WAVE SYSTEMS CORP	CL A	943526103	19	19500	SH	DEFINED	12
WCI CMNTYS INC	COM	92923C104	7623	253430	SH	DEFINED	3
WCI CMNTYS INC	COM	92923C104	2409	80100	SH	DEFINED	6
WD-40 CO	COM	929236107	1184	36430	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	809	13970	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	79	1365	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM	G95089101	510	8800	SH	DEFINED	5
WEBEX COMMUNICATIONS INC	COM	94767L109	34	1580	SH	DEFINED	12
WEBMD CORP	COM	94769M105	1	70	SH	DEFINED	6
WEBMD CORP	COM	94769M105	17	2000	SH	DEFINED	1
WEBMD CORP	COM	94769M105	42	5000	SH	DEFINED	11
WEBMD CORP	COM	94769M105	8510	1001144	SH	DEFINED	12
WEBMD CORP	COM	94769M105	35275	4150000	SH	DEFINED	13
WEBSense INC	COM	947684106	18	340	SH	DEFINED	11
WEBSense INC	COM	947684106	224	4156	SH	DEFINED	12
WEBSTER FINL CORP CONN	COM	947890109	22385	492960	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	3494	76936	SH	DEFINED	12

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

WEBSTER FINL CORP CONN	COM	947890109	352	7750	SH	DEFINED	11
WEIDER NUTRITION INTL INC	CL A	948603105	585	96100	SH	DEFINED	6
WEIGHT WATCHERS INTL INC NEW	COM	948626106	133	3100	SH	DEFINED	11
WEIGHT WATCHERS INTL INC NEW	COM	948626106	125	2916	SH	DEFINED	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	3830	110983	SH	DEFINED	9
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2245	65041	SH	DEFINED	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	99	2861	SH	DEFINED	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	87	2507	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	15	440	SH	DEFINED	3
WEIS MKTS INC	COM	948849104	29	800	SH	DEFINED	11
WEIS MKTS INC	COM	948849104	1233	33429	SH	DEFINED	12
WEIS MKTS INC	COM	948849104	15	400	SH	DEFINED	9
WELLCARE HEALTH PLANS INC	COM	94946T106	2097	68840	SH	DEFINED	3
WELLCHOICE INC	COM	949475107	4	80	SH	DEFINED	6
WELLCHOICE INC	COM	949475107	3458	64863	SH	DEFINED	3
WELLMAN INC	COM	949702104	1290	89325	SH	DEFINED	6
WELLMAN INC	COM	949702104	225	15550	SH	DEFINED	12
WELLMAN INC	COM	949702104	4250	293940	SH	DEFINED	3
WELLPOINT INC	COM	94973V107	9680	77731	SH	DEFINED	17
WELLPOINT INC	COM	94973V107	306192	2442700	SH	DEFINED	10
WELLPOINT INC	COM	94973V107	25991	207350	SH	DEFINED	3
WELLPOINT INC	COM	94973V107	9	70	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	63	500	SH	DEFINED	4
WELLPOINT INC	COM	94973V107	78	625	SH	DEFINED	1
WELLPOINT INC	COM	94973V107	215	1715	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	504	4020	SH	DEFINED	11
WELLPOINT INC	COM	94973V107	4318	34448	SH	DEFINED	12
WELLPOINT INC	COM	94973V107	1465	11690	SH	DEFINED	9
WELLPOINT INC	COM	94973V107	119816	955850	SH	DEFINED	8
WELLS FARGO & CO NEW	COM	949746101	1651	27607	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	1077	18015	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	12715	212624	SH	DEFINED	12
WELLS FARGO & CO NEW	COM	949746101	2805	46905	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	3572	59740	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	8066	134878	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	275	4600	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	218	3648	SH	DEFINED	9
WELLS FARGO & CO NEW	COM	949746101	21382	357554	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	16331	273762	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	494	8259	SH	DEFINED	1
WELLSFORD REAL PPTYS INC	COM NEW	950240200	1424	99716	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	3904	100000	SH	DEFINED	7
WENDYS INTL INC	COM	950590109	601	15400	SH	DEFINED	5
WENDYS INTL INC	COM	950590109	251	6439	SH	DEFINED	12
WENDYS INTL INC	COM	950590109	1	20	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	18	470	SH	DEFINED	2
WERNER ENTERPRISES INC	COM	950755108	7987	411076	SH	DEFINED	3
WERNER ENTERPRISES INC	COM	950755108	653	33600	SH	DEFINED	12
WESBANCO INC	COM	950810101	7	255	SH	DEFINED	2
WESBANCO INC	COM	950810101	30	1075	SH	DEFINED	11
WESBANCO INC	COM	950810101	151	5490	SH	DEFINED	12
WESBANCO INC	COM	950810101	4579	166462	SH	DEFINED	6
WESCO FINL CORP	COM	950817106	38	100	SH	DEFINED	12
WESCO INTL INC	COM	95082P105	27232	972554	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	1991	83660	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	734	30850	SH	DEFINED	3
WEST CORP	COM	952355105	1585	49520	SH	DEFINED	3
WEST MARINE INC	COM	954235107	21	1000	SH	DEFINED	9
WEST MARINE INC	COM	954235107	32	1500	SH	DEFINED	12
WEST PHARMACEUTICAL SVSC INC	COM	955306105	152	6346	SH	DEFINED	12
WEST PHARMACEUTICAL SVSC INC	COM	955306105	92	3860	SH	DEFINED	11
WEST PHARMACEUTICAL SVSC INC	COM	955306105	2826	118250	SH	DEFINED	3

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

WESTAFF INC	COM	957070105	63	19725	SH	DEFINED	6
WESTAMERICA BANCORPORATION	COM	957090103	10	200	SH	DEFINED	12
WESTAR ENERGY INC	COM	95709T100	1296	59892	SH	DEFINED	12
WESTAR ENERGY INC	COM	95709T100	40	1871	SH	DEFINED	9
WESTAR ENERGY INC	COM	95709T100	36	1659	SH	DEFINED	2
WESTCORP INC	COM	957907108	15399	364483	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	2498	453410	SH	DEFINED	3
WESTELL TECHNOLOGIES INC	CL A	957541105	6	1000	SH	DEFINED	12
WESTERN ASSET CLAYMORE US TR	COM SH BEN INT	95766Q106	8806	670709	SH	DEFINED	12
WESTERN ASSET PREMIER BD FD	SHS BEN INT	957664105	6366	444526	SH	DEFINED	12
WESTERN DIGITAL CORP	COM	958102105	18	1400	SH	DEFINED	11
WESTERN DIGITAL CORP	COM	958102105	59005	4627850	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	45799	3592101	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	20	1573	SH	DEFINED	9
WESTERN DIGITAL CORP	COM	958102105	3983	312355	SH	DEFINED	12
WESTERN SIERRA BANCORP	COM	959522103	4285	125553	SH	DEFINED	1
WESTERN WIRELESS CORP	CL A	95988E204	0	6	SH	DEFINED	12
WESTLAKE CHEM CORP	COM	960413102	14891	460310	SH	DEFINED	3
WESTMORELAND COAL CO	COM	960878106	124	4950	SH	DEFINED	3
WESTPAC BKG CORP	SPONSORED ADR	961214301	87	1182	SH	DEFINED	17
WESTWOOD HLDGS GROUP INC	COM	961765104	2	110	SH	DEFINED	12
WESTWOOD ONE INC	COM	961815107	185	9088	SH	DEFINED	12
WEYERHAEUSER CO	COM	962166104	11651	170090	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	14	200	SH	DEFINED	9
WEYERHAEUSER CO	COM	962166104	19	280	SH	DEFINED	7
WEYERHAEUSER CO	COM	962166104	293	4276	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	313	4576	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	2486	36285	SH	DEFINED	12
WEYERHAEUSER CO	COM	962166104	7	100	SH	DEFINED	6
WFS FINL INC	COM	92923B106	14	335	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	33	1050	SH	DEFINED	11
WGL HLDGS INC	COM	92924F106	2041	65913	SH	DEFINED	12
WGL HLDGS INC	COM	92924F106	33762	1090500	SH	DEFINED	6
WHEATON RIV MINERALS LTD	COM	962902102	4	1000	SH	DEFINED	12
WHEELING PITTSBURGH CORP	COM NEW	963142302	6	200	SH	DEFINED	12
WHIRLPOOL CORP	COM	963320106	25	374	SH	DEFINED	17
WHIRLPOOL CORP	COM	963320106	2882	42560	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	305	4509	SH	DEFINED	12
WHITE ELECTR DESIGNS CORP	COM	963801105	20	4000	SH	DEFINED	12
WHITE ELECTR DESIGNS CORP	COM	963801105	1296	264975	SH	DEFINED	6
WHITE MTNS INS GROUP LTD	COM	G9618E107	100	165	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM	G9618E107	1362	2239	SH	DEFINED	12
WHITE MTNS INS GROUP LTD	COM	G9618E107	609	1000	SH	DEFINED	5
WHITE MTNS INS GROUP LTD	COM	G9618E107	61	100	SH	DEFINED	2
WHITE MTNS INS GROUP LTD	COM	G9618E107	823	1352	SH	DEFINED	17
WHITING PETE CORP NEW	COM	966387102	12706	311579	SH	DEFINED	3
WHITNEY HLDG CORP	COM	966612103	200	4500	SH	DEFINED	11
WHITNEY HLDG CORP	COM	966612103	227	5103	SH	DEFINED	12
WHOLE FOODS MKT INC	COM	966837106	20	200	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	176	1724	SH	DEFINED	12
WHOLE FOODS MKT INC	COM	966837106	204	2000	SH	DEFINED	1
WHOLE FOODS MKT INC	COM	966837106	222	2175	SH	DEFINED	5
WHOLE FOODS MKT INC	COM	966837106	5601	54838	SH	DEFINED	17
WILD OATS MARKETS INC	COM	96808B107	12	1100	SH	DEFINED	12
WILD OATS MARKETS INC	COM	96808B107	4	350	SH	DEFINED	2
WILEY JOHN & SONS INC	CL A	968223206	491	13940	SH	DEFINED	17
WILEY JOHN & SONS INC	CL B	968223305	114	3200	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	3586	101740	SH	DEFINED	3
WILEY JOHN & SONS INC	CL A	968223206	451	12800	SH	DEFINED	11
WILEY JOHN & SONS INC	CL A	968223206	321	9103	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	747	21200	SH	DEFINED	5
WILLIAMS COS INC DEL	COM	969457100	61	3250	SH	DEFINED	11

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

WILLIAMS COS INC DEL	COM	969457100	75	3964	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	2318	123247	SH	DEFINED	12
WILLIAMS COS INC DEL	COM	969457100	18173	965869	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	5	250	SH	DEFINED	9
WILLIAMS SONOMA INC	COM	969904101	628	17080	SH	DEFINED	3
WILLIAMS SONOMA INC	COM	969904101	155	4220	SH	DEFINED	12
WILLIAMS SONOMA INC	COM	969904101	361	9829	SH	DEFINED	2
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	63	1700	SH	DEFINED	17
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	31	850	SH	DEFINED	12
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	7	200	SH	DEFINED	2
WILLOW GROVE BANCORP INC NEW	COM	97111W101	966	60000	SH	DEFINED	1
WILLOW GROVE BANCORP INC NEW	COM	97111W101	53	3300	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	119	3400	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	133	3800	SH	DEFINED	17
WILMINGTON TRUST CORP	COM	971807102	221	6300	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	527	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	2858	81416	SH	DEFINED	12
WILSHIRE BANCORP INC	COM	97186T108	6430	493130	SH	DEFINED	3
WIND RIVER SYSTEMS INC	COM	973149107	9	622	SH	DEFINED	11
WIND RIVER SYSTEMS INC	COM	973149107	1843	122230	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	3	99	SH	DEFINED	11
WINNEBAGO INDS INC	COM	974637100	32	1000	SH	DEFINED	9
WINNEBAGO INDS INC	COM	974637100	111	3514	SH	DEFINED	12
WINSTON HOTELS INC	COM	97563A102	1369	117050	SH	DEFINED	3
WINTRUST FINANCIAL CORP	COM	97650W108	13369	283900	SH	DEFINED	3
WINTRUST FINANCIAL CORP	COM	97650W108	188	4000	SH	DEFINED	17
WIRELESS FACILITIES INC	COM	97653A103	4	700	SH	DEFINED	12
WIRELESS TELECOM GROUP INC	COM	976524108	2	600	SH	DEFINED	12
WISCONSIN ENERGY CORP	COM	976657106	228	6425	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	11	300	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	44	1250	SH	DEFINED	9
WISCONSIN ENERGY CORP	COM	976657106	57	1600	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	157	4424	SH	DEFINED	17
WISCONSIN ENERGY CORP	COM	976657106	157	4430	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	396	11147	SH	DEFINED	12
WISCONSIN ENERGY CORP	COM	976657106	30825	868314	SH	DEFINED	3
WMS INDS INC	COM	929297109	8	300	SH	DEFINED	12
WMS INDS INC	COM	929297109	8	300	SH	DEFINED	11
WOLVERINE WORLD WIDE INC	COM	978097103	130	6061	SH	DEFINED	12
WOLVERINE WORLD WIDE INC	COM	978097103	10134	472874	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	16	750	SH	DEFINED	9
WORLD ACCEP CORP DEL	COM	981419104	3	109	SH	DEFINED	11
WORLD ACCEP CORP DEL	COM	981419104	15	581	SH	DEFINED	12
WORLD ACCEP CORP DEL	COM	981419104	2765	108330	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	5357	209900	SH	DEFINED	6
WORLD AIR HLDGS INC	COM	98142V104	141	20500	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	5123	426555	SH	DEFINED	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	23	5835	SH	DEFINED	12
WORTHINGTON INDS INC	COM	981811102	4332	224680	SH	DEFINED	3
WORTHINGTON INDS INC	COM	981811102	19	1000	SH	DEFINED	17
WORTHINGTON INDS INC	COM	981811102	104	5400	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	2725	141325	SH	DEFINED	12
WORTHINGTON INDS INC	COM	981811102	12268	636300	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	10	500	SH	DEFINED	11
WPP GROUP PLC	SPON ADR NEW	929309300	868	15602	SH	DEFINED	17
WPP GROUP PLC	SPON ADR NEW	929309300	177	3125	SH	DEFINED	11
WPP GROUP PLC	SPON ADR NEW	929309300	18166	319132	SH	DEFINED	6
WPP GROUP PLC	SPON ADR NEW	929309300	18863	332503	SH	DEFINED	10
WPP GROUP PLC	SPON ADR NEW	929309300	211521	3728550	SH	DEFINED	8
WPS RESOURCES CORP	COM	92931B106	668	12631	SH	DEFINED	12
WPS RESOURCES CORP	COM	92931B106	181	3420	SH	DEFINED	9
WPS RESOURCES CORP	COM	92931B106	21	400	SH	DEFINED	17

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

WPS RESOURCES CORP	COM	92931B106	44318	837460	SH	DEFINED	6
WPS RESOURCES CORP	COM	92931B106	25414	480230	SH	DEFINED	3
WRIGHT EXPRESS CORP	COM	98233Q105	51	3000	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	7	100	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	7490	114231	SH	DEFINED	12
WRIGLEY WM JR CO	COM	982526105	203	3100	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	114	1740	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	52	800	SH	DEFINED	17
WRIGLEY WM JR CO	COM	982526105	13	200	SH	DEFINED	9
WRIGLEY WM JR CO	COM	982526105	7944	121152	SH	DEFINED	1
WSFS FINL CORP	COM	929328102	123	2338	SH	DEFINED	12
WSFS FINL CORP	COM	929328102	84	1600	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	1656	31500	SH	DEFINED	6
WSTRN ASSET/CLYMRE US TR INF	COM	95766R104	14638	1115694	SH	DEFINED	12
WVS FINL CORP	COM	929358109	34	2044	SH	DEFINED	12
WYETH	COM	983024100	36620	868207	SH	DEFINED	6
WYETH	COM	983024100	17306	410286	SH	DEFINED	17
WYETH	COM	983024100	11041	261757	SH	DEFINED	12
WYETH	COM	983024100	7089	168065	SH	DEFINED	3
WYETH	COM	983024100	4960	117600	SH	DEFINED	7
WYETH	COM	983024100	1262	29924	SH	DEFINED	1
WYETH	COM	983024100	994	23558	SH	DEFINED	5
WYETH	COM	983024100	470	11133	SH	DEFINED	11
WYETH	COM	983024100	25	600	SH	DEFINED	4
WYETH	COM	983024100	4042	95836	SH	DEFINED	2
WYETH	COM	983024100	242	5744	SH	DEFINED	9
WYNN RESORTS LTD	COM	983134107	75	1100	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	108	6304	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	206	11993	SH	DEFINED	9
XCEL ENERGY INC	COM	98389B100	1886	109794	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	259	15080	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	84	4890	SH	DEFINED	17
XCEL ENERGY INC	COM	98389B100	69	4036	SH	DEFINED	2
XEROX CORP	COM	984121103	2	100	SH	DEFINED	1
XEROX CORP	COM	984121103	26468	1747053	SH	DEFINED	3
XEROX CORP	COM	984121103	664	43838	SH	DEFINED	12
XEROX CORP	COM	984121103	26	1730	SH	DEFINED	6
XEROX CORP	COM	984121103	12	800	SH	DEFINED	11
XEROX CORP	COM	984121103	5	302	SH	DEFINED	9
XETA TECHNOLOGIES INC	COM	983909102	3	700	SH	DEFINED	12
XILINX INC	COM	983919101	7	250	SH	DEFINED	11
XILINX INC	COM	983919101	398	13620	SH	DEFINED	12
XILINX INC	COM	983919101	980	33540	SH	DEFINED	17
XILINX INC	COM	983919101	4	150	SH	DEFINED	9
XL CAP LTD	CL A	G98255105	351	4850	SH	DEFINED	5
XL CAP LTD	CL A	G98255105	707	9775	SH	DEFINED	12
XL CAP LTD	CL A	G98255105	34	464	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	80	1100	SH	DEFINED	3
XL CAP LTD	CL A	G98255105	21402	296731	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	300	9500	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	115027	3651655	SH	DEFINED	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	113400	3600000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	42251	1341299	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	922	29155	SH	DEFINED	9
XM SATELLITE RADIO HLDGS INC	CL A	983759101	8	265	SH	DEFINED	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	4954	157285	SH	DEFINED	12
XOMA LTD	ORD	G9825R107	1	500	SH	DEFINED	12
XTO ENERGY INC	COM	98385X106	0	1	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	32	970	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	289	8811	SH	DEFINED	12
XTO ENERGY INC	COM	98385X106	17963	546963	SH	DEFINED	1
XYBERNAUT CORP	COM	984149104	4	10710	SH	DEFINED	12

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

XYRATEX LTD	COM	G98268108	51	2750	SH	DEFINED	3
YADKIN VY BK&TR CO ELKIN N C	COM	984308106	776	54152	SH	DEFINED	6
YAHOO INC	COM	984332106	59561	1756967	SH	DEFINED	8
YAHOO INC	COM	984332106	19	575	SH	DEFINED	11
YAHOO INC	COM	984332106	120234	3546727	SH	DEFINED	10
YAHOO INC	COM	984332106	67800	2000000	SH	DEFINED	13
YAHOO INC	COM	984332106	947	27923	SH	DEFINED	12
YAHOO INC	COM	984332106	107	3170	SH	DEFINED	17
YAHOO INC	COM	984332106	2165	63855	SH	DEFINED	9
YAHOO INC	COM	984332106	293	8635	SH	DEFINED	5
YAK COMMUNICATIONS INC	COM	984208207	18	3350	SH	DEFINED	12
YANKEE CANDLE INC	COM	984757104	659	20800	SH	DEFINED	11
YANKEE CANDLE INC	COM	984757104	3225	101720	SH	DEFINED	12
YANKEE CANDLE INC	COM	984757104	14075	444020	SH	DEFINED	3
YARDVILLE NATL BANCORP	COM	985021104	724	22191	SH	DEFINED	12
YARDVILLE NATL BANCORP	COM	985021104	52	1600	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	222	6800	SH	DEFINED	9
YELLOW ROADWAY CORP	COM	985577105	1502	25660	SH	DEFINED	12
YELLOW ROADWAY CORP	COM	985577105	22936	391798	SH	DEFINED	3
YELLOW ROADWAY CORP	COM	985577105	29	500	SH	DEFINED	9
YELLOW ROADWAY CORP	COM	985577105	64	1089	SH	DEFINED	11
YORK INTL CORP NEW	COM	986670107	40997	1046378	SH	DEFINED	6
YORK INTL CORP NEW	COM	986670107	2574	65687	SH	DEFINED	12
YORK INTL CORP NEW	COM	986670107	42	1065	SH	DEFINED	11
YOUNG BROADCASTING INC	CL A	987434107	20	2370	SH	DEFINED	12
YOUNG INNOVATIONS INC	COM	987520103	14	371	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	7	140	SH	DEFINED	9
YUM BRANDS INC	COM	988498101	46	880	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	812	15675	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	2620	50564	SH	DEFINED	12
YUM BRANDS INC	COM	988498101	18012	347656	SH	DEFINED	17
YUM BRANDS INC	COM	988498101	4	80	SH	DEFINED	1
YUM BRANDS INC	COM	988498101	4	70	SH	DEFINED	6
ZALE CORP NEW	COM	988858106	11490	386625	SH	DEFINED	3
ZALE CORP NEW	COM	988858106	37685	1268000	SH	DEFINED	6
ZAPATA CORP	COM PAR \$	989070602	13	180	SH	DEFINED	12
ZARLINK SEMICONDUCTOR INC	COM	989139100	8	4800	SH	DEFINED	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	11	225	SH	DEFINED	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	21	452	SH	DEFINED	11
ZENITH NATL INS CORP	COM	989390109	24711	475379	SH	DEFINED	6
ZENITH NATL INS CORP	COM	989390109	17244	332520	SH	DEFINED	3
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	13	5250	SH	DEFINED	12
ZILA INC	COM PAR \$0.01	989513205	2	500	SH	DEFINED	12
ZIMMER HLDGS INC	COM	98956P102	78	1000	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	394	5065	SH	DEFINED	5
ZIMMER HLDGS INC	COM	98956P102	514	6606	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	1121	14407	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	4488	57677	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	5391	69285	SH	DEFINED	12
ZIMMER HLDGS INC	COM	98956P102	12821	164776	SH	DEFINED	17
ZIONS BANCORPORATION	COM	989701107	41	600	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	48	700	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	174	2520	SH	DEFINED	6
ZIONS BANCORPORATION	COM	989701107	791	11455	SH	DEFINED	12
ZIONS BANCORPORATION	COM	989701107	15329	222098	SH	DEFINED	1
ZIX CORP	COM	98974P100	12	3230	SH	DEFINED	12
ZONAGEN INC	COM	98975L108	6	2000	SH	DEFINED	12
ZORAN CORP	COM	98975F101	21	2000	SH	DEFINED	12
ZWEIG FD	COM	989834106	260	47472	SH	DEFINED	12
ZWEIG TOTAL RETURN FD INC	COM	989837109	21	4155	SH	DEFINED	12