

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

LEGG MASON INC
Form 13F-HR
November 15, 2004

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2004

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 November 15, 2004

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

FORM 13F SUMMARY PAGE

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

Report Summary:

Number of Other Included Managers: 14

Form13F Information Table Entry Total: 8952

Form13F Information Table Value Total: \$66,298,990 (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

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
1 800 FLOWERS COM	CL A	68243Q106	13	1600	SH		DEFINED	12
1838 BD-DEB TRADING FD	COM	282520105	63	3401	SH		DEFINED	12
1ST SOURCE CORP	COM	336901103	56	2181	SH		DEFINED	2
21ST CENTY INS GROUP	COM	90130N103	329	24635	SH		DEFINED	12
24/7 REAL MEDIA INC	COM NEW	901314203	0	40	SH		DEFINED	12
3COM CORP	COM	885535104	44	10440	SH		DEFINED	6
3COM CORP	COM	885535104	0	50	SH		DEFINED	9
3COM CORP	COM	885535104	122	28970	SH		DEFINED	12
3M CO	COM	88579Y101	10257	128256	SH		DEFINED	12
3M CO	COM	88579Y101	56	702	SH		DEFINED	4
3M CO	COM	88579Y101	252	3156	SH		DEFINED	9
3M CO	COM	88579Y101	1134	14169	SH		DEFINED	1
3M CO	COM	88579Y101	1517	18973	SH		DEFINED	5
3M CO	COM	88579Y101	2415	30199	SH		DEFINED	11
3M CO	COM	88579Y101	8036	100488	SH		DEFINED	3
3M CO	COM	88579Y101	12190	120600	SH		DEFINED	7
3M CO	COM	88579Y101	3849	48129	SH		DEFINED	2
40 / 86 STRATEGIC INCOME FD	SH BEN INT	349739102	16	1600	SH		DEFINED	12

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

7-ELEVEN INC	COM NEW	817826209	5831	291850	SH	DEFINED	3
8X8 INC NEW	COM	282914100	30	8000	SH	DEFINED	12
99 CENTS ONLY STORES	COM	65440K106	24	1665	SH	DEFINED	9
99 CENTS ONLY STORES	COM	65440K106	5	382	SH	DEFINED	11
99 CENTS ONLY STORES	COM	65440K106	3	200	SH	DEFINED	12
A C MOORE ARTS & CRAFTS INC	COM	00086T103	37	1500	SH	DEFINED	12
A D C TELECOMMUNICATIONS	COM	000886101	39	21420	SH	DEFINED	12
A D C TELECOMMUNICATIONS	COM	000886101	73	40300	SH	DEFINED	5
A S V INC	COM	001963107	9	240	SH	DEFINED	12
AAIPHARMA INC	COM	00252W104	38	24500	SH	DEFINED	12
AAR CORP	COM	000361105	6514	522622	SH	DEFINED	6
AARON RENTS INC	COM	002535201	98	4497	SH	DEFINED	12
AARON RENTS INC	COM	002535201	10619	488010	SH	DEFINED	3
ABBEY NATL PLC	GDR	002920809	21	800	SH	DEFINED	12
ABBEY NATL PLC	GDR	002920809	119	4485	SH	DEFINED	2
ABBOTT LABS	COM	002824100	26826	633280	SH	DEFINED	3
ABBOTT LABS	COM	002824100	26377	622694	SH	DEFINED	2
ABBOTT LABS	COM	002824100	19598	462645	SH	DEFINED	12
ABBOTT LABS	COM	002824100	12179	287510	SH	DEFINED	4
ABBOTT LABS	COM	002824100	676	15960	SH	DEFINED	11
ABBOTT LABS	COM	002824100	5715	134920	SH	DEFINED	1
ABBOTT LABS	COM	002824100	485	9145	SH	DEFINED	7
ABBOTT LABS	COM	002824100	249	5888	SH	DEFINED	9
ABBOTT LABS	COM	002824100	3	60	SH	DEFINED	6
ABBOTT LABS	COM	002824100	8162	192688	SH	DEFINED	5
ABC BANCORP	COM	000400101	2048	101528	SH	DEFINED	6
ABER DIAMOND CORP	COM	002893105	14993	344200	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A	002896207	4438	140877	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	71	2250	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A	002896207	47721	1509752	SH	DEFINED	6
ABERCROMBIE & FITCH CO	CL A	002896207	191	6067	SH	DEFINED	12
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	4611	749743	SH	DEFINED	12
ABERDEEN GLOBAL INCOME FD IN	COM	003013109	24	1800	SH	DEFINED	12
ABGENIX INC	COM	00339B107	460	46640	SH	DEFINED	12
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	194	11741	SH	DEFINED	12
ABIOMED INC	COM	003654100	113	12800	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	154	24345	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	33409	4202400	SH	DEFINED	7
ABM INDS INC	COM	000957100	40	2000	SH	DEFINED	12
ABM INDS INC	COM	000957100	256	12700	SH	DEFINED	3
ABN AMRO HLDG NV	SPONSORED ADR	000937102	1	64	SH	DEFINED	6
ABN AMRO HLDG NV	SPONSORED ADR	000937102	35	1549	SH	DEFINED	11
ACACIA RESH CORP	COMBIMTRX COM	003881208	2	481	SH	DEFINED	12
ACACIA RESH CORP	ACACIA TCH COM	003881307	4	863	SH	DEFINED	12
ACADIA RLTY TR	COM SH BEN INT	004239109	47	3200	SH	DEFINED	2
ACCELRY S INC	COM	00430U103	243	37247	SH	DEFINED	9
ACCELRY S INC	COM	00430U103	53	8180	SH	DEFINED	12
ACCENTURE LTD BERMUDA	CL A	G1150G111	292	10779	SH	DEFINED	12
ACCENTURE LTD BERMUDA	CL A	G1150G111	95	3500	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	390	14425	SH	DEFINED	9
ACCENTURE LTD BERMUDA	CL A	G1150G111	10461	386740	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	91689	3389600	SH	DEFINED	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	6570	242900	SH	DEFINED	8
ACCESS NATL CORP	COM	004337101	11	750	SH	DEFINED	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	59	10000	SH	DEFINED	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	1056	179333	SH	DEFINED	5
ACCREDITED HOME LENDRS HLDG	COM	00437P107	9	240	SH	DEFINED	12
ACCREDITO HEALTH INC	COM	00437V104	101	4306	SH	DEFINED	12
ACCREDITO HEALTH INC	COM	00437V104	1273	54000	SH	DEFINED	6
ACE CASH EXPRESS INC	COM	004403101	12393	475930	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	1565	60100	SH	DEFINED	6
ACE LTD	ORD	G0070K103	11710	292310	SH	DEFINED	3

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

ACE LTD	ORD	G0070K103	38474	959900	SH	DEFINED	6
ACE LTD	ORD	G0070K103	1775	44320	SH	DEFINED	12
ACE LTD	ORD	G0070K103	24	600	SH	DEFINED	11
ACE LTD	ORD	G0070K103	885	22100	SH	DEFINED	5
ACLARA BIOSCIENCES INC	COM	00461P106	0	100	SH	DEFINED	12
ACM GOVT OPPORTUNITY FD INC	COM	000918102	6	690	SH	DEFINED	12
ACM INCOME FUND INC	COM	000912105	993	121968	SH	DEFINED	12
ACM MANAGED DLR INCOME FD	COM	000949107	17	2200	SH	DEFINED	12
ACM MUN SECS INCOME FD INC	COM	000942102	64	5106	SH	DEFINED	12
ACTEL CORP	COM	004934105	6	390	SH	DEFINED	11
ACTION PRODS INTL INC	COM	004920104	26	13000	SH	DEFINED	12
ACTIVE POWER INC	COM	00504W100	3	1000	SH	DEFINED	9
ACTIVISION INC NEW	COM NEW	004930202	20	1477	SH	DEFINED	11
ACTIVISION INC NEW	COM NEW	004930202	37	2651	SH	DEFINED	12
ACTUANT CORP	CL A NEW	00508X203	4	105	SH	DEFINED	9
ACTUANT CORP	CL A NEW	00508X203	247	6000	SH	DEFINED	5
ACUITY BRANDS INC	COM	00508Y102	1923	80900	SH	DEFINED	6
ACUITY BRANDS INC	COM	00508Y102	28061	1180540	SH	DEFINED	3
ACUITY BRANDS INC	COM	00508Y102	100	4200	SH	DEFINED	12
ACUITY BRANDS INC	COM	00508Y102	11	450	SH	DEFINED	11
ACXIOM CORP	COM	005125109	62	2609	SH	DEFINED	12
ACXIOM CORP	COM	005125109	660	27800	SH	DEFINED	3
ACXIOM CORP	COM	005125109	8670	365200	SH	DEFINED	8
ACXIOM CORP	COM	005125109	32766	1380200	SH	DEFINED	13
ACXIOM CORP	COM	005125109	94960	4000000	SH	DEFINED	10
ADAMS EXPRESS CO	COM	006212104	290	22842	SH	DEFINED	12
ADAPTEC INC	COM	00651F108	15	2000	SH	DEFINED	12
ADE CORP MASS	COM	00089C107	3041	178500	SH	DEFINED	3
ADECCO SA	SPONSORED ADR	006754105	567	44665	SH	DEFINED	6
ADESA INC	COM	00686U104	13	810	SH	DEFINED	6
ADESA INC	COM	00686U104	18	1120	SH	DEFINED	3
ADESA INC	COM	00686U104	13	800	SH	DEFINED	2
ADESA INC	COM	00686U104	5	300	SH	DEFINED	12
ADMINISTAFF INC	COM	007094105	4664	398640	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	306	6187	SH	DEFINED	12
ADOBE SYS INC	COM	00724F101	40	800	SH	DEFINED	2
ADOBE SYS INC	COM	00724F101	2	50	SH	DEFINED	9
ADTRAN INC	COM	00738A106	75	3300	SH	DEFINED	12
ADVANCE AUTO PARTS INC	COM	00751Y106	45	1300	SH	DEFINED	6
ADVANCE AUTO PARTS INC	COM	00751Y106	770	22397	SH	DEFINED	12
ADVANCE AUTO PARTS INC	COM	00751Y106	17976	522548	SH	DEFINED	3
ADVANCED DIGITAL INFORMATION	COM	007525108	3	300	SH	DEFINED	12
ADVANCED ENERGY INDS	COM	007973100	5201	559850	SH	DEFINED	3
ADVANCED ENERGY INDS	COM	007973100	3	300	SH	DEFINED	12
ADVANCED FIBRE COMMUNICATION	COM	00754A105	841	52893	SH	DEFINED	6
ADVANCED FIBRE COMMUNICATION	COM	00754A105	2	100	SH	DEFINED	12
ADVANCED MARKETING SVCS INC	COM	00753T105	3	300	SH	DEFINED	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	28	711	SH	DEFINED	2
ADVANCED MEDICAL OPTICS INC	COM	00763M108	19	488	SH	DEFINED	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	25064	633410	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	0	2	SH	DEFINED	1
ADVANCED MICRO DEVICES INC	COM	007903107	58	4470	SH	DEFINED	6
ADVANCED MICRO DEVICES INC	COM	007903107	306	23506	SH	DEFINED	12
ADVANCED MICRO DEVICES INC	COM	007903107	767	59000	SH	DEFINED	2
ADVANCED NEUROMODULATION SYS	COM	00757T101	15	500	SH	DEFINED	12
ADVANCED NEUROMODULATION SYS	COM	00757T101	129	4250	SH	DEFINED	9
ADVANCED NEUROMODULATION SYS	COM	00757T101	9	296	SH	DEFINED	11
ADVANCED POWER TECHNOLOGY IN	COM	00761E108	21	2500	SH	DEFINED	12
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	33	4000	SH	DEFINED	1
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	33	4000	SH	DEFINED	12
ADVANTA CORP	CL A	007942105	4	166	SH	DEFINED	9
ADVANTA CORP	CL A	007942105	19	839	SH	DEFINED	12

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

ADVANTA CORP	CL A	007942105	2833	124240	SH	DEFINED	6
ADVANTA CORP	CL B	007942204	1469	60730	SH	DEFINED	3
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	418	16562	SH	DEFINED	12
AEGON N V	ORD AMER REG	007924103	60	5583	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	12	1071	SH	DEFINED	9
AEGON N V	ORD AMER REG	007924103	30	2782	SH	DEFINED	2
AEROPOSTALE	COM	007865108	48	1850	SH	DEFINED	12
AEROPOSTALE	COM	007865108	4917	187690	SH	DEFINED	3
AES CORP	COM	00130H105	755446	75620258	SH	DEFINED	10
AES CORP	COM	00130H105	359913	36027300	SH	DEFINED	8
AES CORP	COM	00130H105	79920	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	8269	827700	SH	DEFINED	7
AES CORP	COM	00130H105	5699	570517	SH	DEFINED	12
AES CORP	COM	00130H105	1658	166000	SH	DEFINED	
AES CORP	COM	00130H105	293	29350	SH	DEFINED	11
AES CORP	COM	00130H105	240	24000	SH	DEFINED	5
AES TR III	PFD CV 6.75%	00808N202	1229	27750	SH	DEFINED	12
AES TR III	PFD CV 6.75%	00808N202	60	1350	SH	DEFINED	11
AETHER SYS INC	COM	00808V105	44	13325	SH	DEFINED	12
AETNA INC NEW	COM	00817Y108	43	430	SH	DEFINED	9
AETNA INC NEW	COM	00817Y108	75	750	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	460	4600	SH	DEFINED	3
AETNA INC NEW	COM	00817Y108	490	4903	SH	DEFINED	12
AETNA INC NEW	COM	00817Y108	634	6345	SH	DEFINED	6
AETNA INC NEW	COM	00817Y108	789	7900	SH	DEFINED	5
AETNA INC NEW	COM	00817Y108	85727	857875	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	205516	2056600	SH	DEFINED	10
AEW REAL ESTATE INCOME FD	COM	00104H107	76	4400	SH	DEFINED	12
AFC ENTERPRISES INC	COM	00104Q107	109	5000	SH	DEFINED	2
AFFILIATED COMPUTER SERVICES	CL A	008190100	17	300	SH	DEFINED	4
AFFILIATED COMPUTER SERVICES	CL A	008190100	5	90	SH	DEFINED	6
AFFILIATED COMPUTER SERVICES	CL A	008190100	43	777	SH	DEFINED	11
AFFILIATED COMPUTER SERVICES	CL A	008190100	6621	118939	SH	DEFINED	12
AFFILIATED MANAGERS GROUP	COM	008252108	16	300	SH	DEFINED	12
AFFILIATED MANAGERS GROUP	COM	008252108	21	401	SH	DEFINED	11
AFFIRMATIVE INS HLDGS INC	COM	008272106	6	400	SH	DEFINED	11
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	4	250	SH	DEFINED	9
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	670	45907	SH	DEFINED	12
AFFYMETRIX INC	COM	00826T108	89	2900	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	1885	61380	SH	DEFINED	3
AFFYMETRIX INC	COM	00826T108	38	1250	SH	DEFINED	12
AFLAC INC	COM	001055102	214	5450	SH	DEFINED	5
AFLAC INC	COM	001055102	233	5945	SH	DEFINED	9
AFLAC INC	COM	001055102	557	14210	SH	DEFINED	3
AFLAC INC	COM	001055102	3880	98946	SH	DEFINED	12
AFLAC INC	COM	001055102	3964	101105	SH	DEFINED	2
AFLAC INC	COM	001055102	13	330	SH	DEFINED	11
AFTERMARKET TECHNOLOGY CORP	COM	008318107	2562	203628	SH	DEFINED	6
AGCO CORP	COM	001084102	8127	359300	SH	DEFINED	6
AGCO CORP	COM	001084102	76	3369	SH	DEFINED	11
AGCO CORP	COM	001084102	582	25750	SH	DEFINED	3
AGCO CORP	COM	001084102	3835	169562	SH	DEFINED	12
AGERE SYS INC	CL B	00845V209	118	115600	SH	DEFINED	3
AGERE SYS INC	CL B	00845V209	0	250	SH	DEFINED	2
AGERE SYS INC	CL A	00845V100	0	105	SH	DEFINED	11
AGERE SYS INC	CL A	00845V100	1826	1735484	SH	DEFINED	6
AGERE SYS INC	CL B	00845V209	0	223	SH	DEFINED	1
AGERE SYS INC	CL B	00845V209	18	17378	SH	DEFINED	12
AGERE SYS INC	CL A	00845V100	16	15109	SH	DEFINED	12
AGERE SYS INC	CL B	00845V209	0	370	SH	DEFINED	7
AGERE SYS INC	CL A	00845V100	0	4	SH	DEFINED	2
AGERE SYS INC	CL A	00845V100	0	8	SH	DEFINED	1

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

AGERE SYS INC	CL B	00845V209	183	151185	SH	DEFINED	6
AGERE SYS INC	CL B	00845V209	0	16	SH	DEFINED	11
AGILE SOFTWARE CORP DEL	COM	00846X105	6	800	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	3117	144522	SH	DEFINED	6
AGILENT TECHNOLOGIES INC	COM	00846U101	1402	64996	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	1063	49284	SH	DEFINED	3
AGILENT TECHNOLOGIES INC	COM	00846U101	344	15964	SH	DEFINED	5
AGILENT TECHNOLOGIES INC	COM	00846U101	158	7311	SH	DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	33	1540	SH	DEFINED	11
AGILENT TECHNOLOGIES INC	COM	00846U101	16	737	SH	DEFINED	9
AGILENT TECHNOLOGIES INC	COM	00846U101	8	380	SH	DEFINED	1
AGILYSYS INC	COM	00847J105	5664	327603	SH	DEFINED	3
AGL RES INC	COM	001204106	789	25635	SH	DEFINED	12
AGL RES INC	COM	001204106	61	1975	SH	DEFINED	11
AGL RES INC	COM	001204106	157	5100	SH	DEFINED	3
AGL RES INC	COM	001204106	38154	1239980	SH	DEFINED	6
AGREE REALTY CORP	COM	008492100	26	900	SH	DEFINED	12
AGRIUM INC	COM	008916108	454	25545	SH	DEFINED	12
AGRIUM INC	COM	008916108	4411	196500	SH	DEFINED	7
AIM SELECT REAL ESTATE INCM	SHS	00888R107	214	13215	SH	DEFINED	12
AIR FRANCE	SPONSORED ADR	009119108	2	102	SH	DEFINED	9
AIR FRANCE	*W EXP 11/05/200	009119116	0	93	SH	DEFINED	9
AIR METHODS CORP	COM PAR \$.06	009128307	3	500	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	36750	675790	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	1415	26029	SH	DEFINED	12
AIR PRODS & CHEMS INC	COM	009158106	712	13100	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	179	3292	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	147	2700	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	27	500	SH	DEFINED	9
AIR PRODS & CHEMS INC	COM	009158106	118	2175	SH	DEFINED	2
AIR T INC	COM	009207101	17	702	SH	DEFINED	12
AIRGAS INC	COM	009363102	18	750	SH	DEFINED	12
AIRGAS INC	COM	009363102	11	450	SH	DEFINED	9
AIRGAS INC	COM	009363102	411	17080	SH	DEFINED	3
AIRNET COMMUNICATIONS CORP	COM	00941P106	0	500	SH	DEFINED	12
AIRTRAN HLDGS INC	COM	00949P108	131	13200	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	12	1165	SH	DEFINED	11
AIRTRAN HLDGS INC	COM	00949P108	30	3020	SH	DEFINED	12
AK STL HLDG CORP	COM	001547108	8	1000	SH	DEFINED	4
AK STL HLDG CORP	COM	001547108	39	4731	SH	DEFINED	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	63	4478	SH	DEFINED	9
AKAMAI TECHNOLOGIES INC	COM	00971T101	62	4430	SH	DEFINED	12
AKSYS LTD	COM	010196103	1	300	SH	DEFINED	12
AKTIEBOLAGETT ELECTROLUX	SPONSORED ADR	010198208	91	2478	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	15273	425549	SH	DEFINED	6
AKZO NOBEL NV	SPONSORED ADR	010199305	31	885	SH	DEFINED	11
AKZO NOBEL NV	SPONSORED ADR	010199305	86	2410	SH	DEFINED	2
ALABAMA NATL BANCORP DELA	COM	010317105	515	8603	SH	DEFINED	2
ALANCO TECHNOLOGIES INC	COM NO PAR NEW	011612405	1	1000	SH	DEFINED	12
ALASKA AIR GROUP INC	COM	011659109	9	350	SH	DEFINED	12
ALBANY INTL CORP	CL A	012348108	35	1180	SH	DEFINED	11
ALBANY MOLECULAR RESH INC	COM	012423109	6108	636259	SH	DEFINED	6
ALBEMARLE CORP	COM	012653101	23	650	SH	DEFINED	12
ALBEMARLE CORP	COM	012653101	78	2221	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	102	2349	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	631	14515	SH	DEFINED	12
ALBERTO CULVER CO	COM	013068101	8573	197175	SH	DEFINED	1
ALBERTSONS INC	COM	013104104	4683	195695	SH	DEFINED	12
ALBERTSONS INC	COM	013104104	6128	255900	SH	DEFINED	7
ALBERTSONS INC	COM	013104104	241669	10099000	SH	DEFINED	8
ALBERTSONS INC	COM	013104104	567493	23714717	SH	DEFINED	10
ALBERTSONS INC	COM	013104104	251	10481	SH	DEFINED	11

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

ALBERTSONS INC	COM	013104104	229	9580	SH	DEFINED	6
ALBERTSONS INC	COM	013104104	42	1745	SH	DEFINED	9
ALCAN INC	COM	013716105	59258	979465	SH	DEFINED	7
ALCAN INC	COM	013716105	4	90	SH	DEFINED	9
ALCAN INC	COM	013716105	314	6575	SH	DEFINED	12
ALCAN INC	COM	013716105	8412	175990	SH	DEFINED	3
ALCATEL	SPONSORED ADR	013904305	35	2961	SH	DEFINED	11
ALCOA INC	COM	013817101	151	4500	SH	DEFINED	2
ALCOA INC	COM	013817101	30904	919536	SH	DEFINED	6
ALCOA INC	COM	013817101	5	145	SH	DEFINED	4
ALCOA INC	COM	013817101	133	3970	SH	DEFINED	11
ALCOA INC	COM	013817101	11908	354521	SH	DEFINED	3
ALCOA INC	COM	013817101	8398	250000	SH	DEFINED	10
ALCOA INC	COM	013817101	7684	181000	SH	DEFINED	7
ALCOA INC	COM	013817101	5488	163396	SH	DEFINED	12
ALCON INC	COM SHS	H01301102	415	5175	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	134	1670	SH	DEFINED	12
ALDERWOODS GROUP INC	COM	014383103	613	62400	SH	DEFINED	3
ALEXANDER & BALDWIN INC	COM	014482103	20456	600562	SH	DEFINED	6
ALEXANDER & BALDWIN INC	COM	014482103	177	5225	SH	DEFINED	12
ALEXION PHARMACEUTICALS INC	COM	015351109	18	1000	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	COM	015351109	4	200	SH	DEFINED	12
ALFA CORP	COM	015385107	9539	683282	SH	DEFINED	6
ALICO INC	COM	016230104	13	300	SH	DEFINED	12
ALICO INC	COM	016230104	844	19770	SH	DEFINED	6
ALIGN TECHNOLOGY INC	COM	016255101	23	1485	SH	DEFINED	12
ALIGN TECHNOLOGY INC	COM	016255101	5	300	SH	DEFINED	2
ALKERMES INC	COM	01642T108	10	850	SH	DEFINED	4
ALKERMES INC	COM	01642T108	2	130	SH	DEFINED	2
ALKERMES INC	COM	01642T108	24	2100	SH	DEFINED	3
ALKERMES INC	COM	01642T108	0	40	SH	DEFINED	12
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	4	700	SH	DEFINED	12
ALLEGHANY CORP DEL	COM	017175100	8882	32554	SH	DEFINED	6
ALLEGHANY CORP DEL	COM	017175100	519	1900	SH	DEFINED	3
ALLEGHANY CORP DEL	COM	017175100	49	180	SH	DEFINED	12
ALLEGHENY ENERGY INC	COM	017361106	24	1512	SH	DEFINED	9
ALLEGHENY ENERGY INC	COM	017361106	72458	4543542	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	301	18836	SH	DEFINED	12
ALLEGHENY ENERGY INC	COM	017361106	9	555	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	285	15612	SH	DEFINED	12
ALLERGAN INC	COM	018490102	83	1145	SH	DEFINED	12
ALLERGAN INC	COM	018490102	177	2446	SH	DEFINED	2
ALLERGAN INC	COM	018490102	387	5340	SH	DEFINED	5
ALLERGAN INC	COM	018490102	1953	26925	SH	DEFINED	1
ALLETE INC	COM NEW	018522300	21	653	SH	DEFINED	3
ALLETE INC	COM NEW	018522300	3	100	SH	DEFINED	12
ALLETE INC	COM NEW	018522300	9	266	SH	DEFINED	2
ALLETE INC	COM NEW	018522300	9	269	SH	DEFINED	6
ALLIANCE ATLANTIS COMMUNICAT	CL B NON-VTG	01853E204	6125	219700	SH	DEFINED	7
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1597	44973	SH	DEFINED	12
ALLIANCE DATA SYSTEMS CORP	COM	018581108	101	2500	SH	DEFINED	11
ALLIANCE DATA SYSTEMS CORP	COM	018581108	159	3912	SH	DEFINED	12
ALLIANCE GAMING CORP	COM NEW	01859P609	119	7895	SH	DEFINED	11
ALLIANCE GAMING CORP	COM NEW	01859P609	525	34865	SH	DEFINED	12
ALLIANCE GAMING CORP	COM NEW	01859P609	1012	67200	SH	DEFINED	3
ALLIANCE IMAGING INC	COM NEW	018606202	6295	842750	SH	DEFINED	6
ALLIANCE NATL MUN INCOME FD	COM	01864U106	194	13828	SH	DEFINED	12
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	333	5989	SH	DEFINED	12
ALLIANCE WORLD DLR GV FD II	COM	01879R106	448	36875	SH	DEFINED	12
ALLIANCE WORLD DLR GV FD INC	COM	018796102	195	16019	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	71	2850	SH	DEFINED	11
ALLIANT ENERGY CORP	COM	018802108	82	3280	SH	DEFINED	9

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

ALLIANT ENERGY CORP	COM	018802108	2330	93645	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	11043	443840	SH	DEFINED	6
ALLIANT TECHSYSTEMS INC	COM	018804104	1	20	SH	DEFINED	6
ALLIANT TECHSYSTEMS INC	COM	018804104	2	33	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	26	437	SH	DEFINED	12
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	7432	731483	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	22	900	SH	DEFINED	2
ALLIED CAP CORP NEW	COM	01903Q108	74	3050	SH	DEFINED	11
ALLIED CAP CORP NEW	COM	01903Q108	80	3290	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	4010	164430	SH	DEFINED	12
ALLIED DEFENSE GROUP INC	COM	019118108	4	200	SH	DEFINED	12
ALLIED DEFENSE GROUP INC	COM	019118108	19	1000	SH	DEFINED	2
ALLIED DEFENSE GROUP INC	COM	019118108	994	53600	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1541	46110	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	514	15457	SH	DEFINED	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	90	2700	SH	DEFINED	2
ALLIED MOTION TECHNOLOGIES I	COM	019330109	92	16165	SH	DEFINED	12
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	18	2089	SH	DEFINED	12
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	133	15000	SH	DEFINED	4
ALLMERICA FINL CORP	COM	019754100	88	3285	SH	DEFINED	2
ALLMERICA FINL CORP	COM	019754100	2578	95900	SH	DEFINED	6
ALLMERICA SECS TR	SH BEN INT	019921105	219	23415	SH	DEFINED	12
ALLOS THERAPEUTICS INC	COM	019777101	4	2000	SH	DEFINED	12
ALLOY INC	COM	019855105	40	10587	SH	DEFINED	5
ALLSTATE CORP	COM	020002101	76	1588	SH	DEFINED	9
ALLSTATE CORP	COM	020002101	1642	34150	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	3103	64660	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	4372	91104	SH	DEFINED	12
ALLSTATE CORP	COM	020002101	15935	332051	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	355	7393	SH	DEFINED	2
ALLTEL CORP	COM	020039103	5	100	SH	DEFINED	6
ALLTEL CORP	COM	020039103	60	1100	SH	DEFINED	4
ALLTEL CORP	COM	020039103	1554	28300	SH	DEFINED	5
ALLTEL CORP	COM	020039103	303	5522	SH	DEFINED	9
ALLTEL CORP	COM	020039103	3621	65950	SH	DEFINED	3
ALLTEL CORP	COM	020039103	9884	180000	SH	DEFINED	10
ALLTEL CORP	COM	020039103	21837	397685	SH	DEFINED	12
ALLTEL CORP	PFD C CV \$2.06	020039509	33	100	SH	DEFINED	11
ALLTEL CORP	CORP UNT 7.75%	020039822	13	250	SH	DEFINED	4
ALLTEL CORP	CORP UNT 7.75%	020039822	26	500	SH	DEFINED	11
ALLTEL CORP	CORP UNT 7.75%	020039822	1438	27788	SH	DEFINED	12
ALLTEL CORP	COM	020039103	457	8325	SH	DEFINED	2
ALLTEL CORP	COM	020039103	1224	22296	SH	DEFINED	11
ALMOST FAMILY INC	COM	020409108	50	6000	SH	DEFINED	12
ALPHARMA INC	CL A	020813101	2	107	SH	DEFINED	6
ALPHARMA INC	CL A	020813101	35	1900	SH	DEFINED	12
ALPHARMA INC	CL A	020813101	353	19300	SH	DEFINED	3
ALPHASMART INC	COM	02081F104	657	183500	SH	DEFINED	12
ALPHASMART INC	COM	02081F104	448	125000	SH	DEFINED	
ALTAIR NANOTECHNOLOGIES INC	COM	021373105	8	5500	SH	DEFINED	12
ALTANA AKTIENGESELLSCHAFT	SPONSORED ADR	02143N103	15565	264749	SH	DEFINED	6
ALTERA CORP	COM	021441100	116	5946	SH	DEFINED	12
ALTERA CORP	COM	021441100	6	300	SH	DEFINED	2
ALTIRIS INC	COM	02148M100	14	442	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	2013	42795	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	18816	400000	SH	DEFINED	10
ALTRIA GROUP INC	COM	02209S103	38113	810220	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	11972	254516	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	8918	150000	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	856	18200	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	448	9519	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	33	692	SH	DEFINED	9

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

ALTRIA GROUP INC	COM	02209S103	10158	215949	SH	DEFINED	12
ALVARION LTD	SHS	M0861T100	25	1895	SH	DEFINED	12
AMAZON COM INC	COM	023135106	556	13615	SH	DEFINED	11
AMAZON COM INC	COM	023135106	14339	350800	SH	DEFINED	7
AMAZON COM INC	COM	023135106	12138	297061	SH	DEFINED	12
AMAZON COM INC	COM	023135106	1560987	38203316	SH	DEFINED	10
AMAZON COM INC	COM	023135106	204300	5000000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	1063	26025	SH	DEFINED	9
AMAZON COM INC	COM	023135106	613051	15003700	SH	DEFINED	8
AMB PROPERTY CORP	COM	00163T109	22	600	SH	DEFINED	12
AMB PROPERTY CORP	COM	00163T109	22	600	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	387	4841	SH	DEFINED	11
AMBAC FINL GROUP INC	COM	023139108	318	3975	SH	DEFINED	12
AMBAC FINL GROUP INC	COM	023139108	341	4265	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	28	350	SH	DEFINED	2
AMBASSADORS GROUP INC	COM	023177108	124	4600	SH	DEFINED	3
AMCOL INTL CORP	COM	02341W103	19	1000	SH	DEFINED	12
AMCOR LTD	ADR NEW	02341R302	15	700	SH	DEFINED	2
AMCORE FINL INC	COM	023912108	712	25103	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	35225	1613600	SH	DEFINED	10
AMDOCS LTD	ORD	G02602103	90992	4138181	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	31991	1465440	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	4081	147900	SH	DEFINED	7
AMDOCS LTD	ORD	G02602103	3399	155700	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	142	6500	SH	DEFINED	12
AMDOCS LTD	ORD	G02602103	3	125	SH	DEFINED	9
AMEDISYS INC	COM	023436108	70	2327	SH	DEFINED	12
AMEDISYS INC	COM	023436108	5351	178652	SH	DEFINED	3
AMEN PPTYS INC	COM NEW	023477201	0	75	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	91	1027	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	226	2540	SH	DEFINED	6
AMERADA HESS CORP	COM	023551104	397	4456	SH	DEFINED	9
AMERADA HESS CORP	COM	023551104	561	6300	SH	DEFINED	5
AMERADA HESS CORP	COM	023551104	18297	205581	SH	DEFINED	3
AMERADA HESS CORP	COM	023551104	0	2	SH	DEFINED	1
AMERCO	COM	023586100	8	200	SH	DEFINED	12
AMEREN CORP	COM	023608102	1243	26944	SH	DEFINED	12
AMEREN CORP	COM	023608102	2005	43450	SH	DEFINED	9
AMEREN CORP	COM	023608102	14	300	SH	DEFINED	11
AMEREN CORP	COM	023608102	30	652	SH	DEFINED	2
AMEREN CORP	COM	023608102	259	5610	SH	DEFINED	6
AMERIANA BANCORP	COM	023613102	11	700	SH	DEFINED	12
AMERICA FIRST APT INV INC	COM	02363X104	130	11561	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	151	21000	SH	DEFINED	12
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	9
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	180	4624	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	67	1713	SH	DEFINED	9
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	1	26	SH	DEFINED	6
AMERICA ONLINE INC DEL	NOTE	12/0 02364JAC8	42524	66705000	PRN	DEFINED	14
AMERICA SVC GROUP INC	COM	02364L109	3994	97310	SH	DEFINED	3
AMERICA WEST HLDG CORP	CL B	023657208	1784	330300	SH	DEFINED	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	14569	497900	SH	DEFINED	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	28	964	SH	DEFINED	12
AMERICAN BILTRITE INC	COM	024591109	11	900	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	28	900	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	508	16200	SH	DEFINED	3
AMERICAN CAPITAL STRATEGIES	COM	024937104	6892	219914	SH	DEFINED	12
AMERICAN CMNTY PPTYS TR	COM	02520N106	3	250	SH	DEFINED	12
AMERICAN DENTAL PARTNERS	COM	025353103	107	5353	SH	DEFINED	6
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	14062	381610	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	8	227	SH	DEFINED	12

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

AMERICAN ECOLOGY CORP	COM NEW	025533407	29	3000	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	13	410	SH	DEFINED	9
AMERICAN ELEC PWR INC	COM	025537101	52	1620	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	86	2706	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	577	18065	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	1085	33964	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	2166	67760	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	12467	390080	SH	DEFINED	6
AMERICAN EQTY INVT LIFE HLD	COM	025676206	15	1600	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	204	3962	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	310	6023	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	465	9041	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	570	11080	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	3324	64594	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	3480	53500	SH	DEFINED	7
AMERICAN EXPRESS CO	COM	025816109	7306	141975	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	9078	176416	SH	DEFINED	12
AMERICAN EXPRESS CO	COM	025816109	16921	328662	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	185	3590	SH	DEFINED	9
AMERICAN FINL GROUP INC OHIO	COM	025932104	37	1250	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	46	1535	SH	DEFINED	12
AMERICAN FINL GROUP INC OHIO	COM	025932104	32545	1088810	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	60	2000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	7646	255800	SH	DEFINED	3
AMERICAN FINL RLTY TR	COM	02607P305	1399	99134	SH	DEFINED	12
AMERICAN FINL RLTY TR	COM	02607P305	28	2000	SH	DEFINED	2
AMERICAN FINL RLTY TR	COM	02607P305	6	416	SH	DEFINED	11
AMERICAN GREETINGS CORP	CL A	026375105	27405	1090960	SH	DEFINED	3
AMERICAN GREETINGS CORP	CL A	026375105	26416	1051575	SH	DEFINED	6
AMERICAN HEALTHWAYS INC	COM	02649V104	45	1540	SH	DEFINED	12
AMERICAN HOME MTG INVT CORP	COM	02660R107	38	1365	SH	DEFINED	12
AMERICAN INCOME FD INC	COM	02672T109	86	10200	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	5702	66400	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	2472	36360	SH	DEFINED	9
AMERICAN INTL GROUP INC	COM	026874107	707	10404	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	11782	173293	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	47478	698093	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	59467	874638	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	9854	144934	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	19402	285372	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	8382	123289	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	27711	407570	SH	DEFINED	1
AMERICAN ITALIAN PASTA CO	CL A	027070101	39	1500	SH	DEFINED	4
AMERICAN ITALIAN PASTA CO	CL A	027070101	421	16098	SH	DEFINED	12
AMERICAN ITALIAN PASTA CO	CL A	027070101	4532	173300	SH	DEFINED	6
AMERICAN MED SYS HLDGS INC	COM	02744M108	16	429	SH	DEFINED	12
AMERICAN MED SYS HLDGS INC	COM	02744M108	11	300	SH	DEFINED	11
AMERICAN MED SYS HLDGS INC	COM	02744M108	9279	255820	SH	DEFINED	3
AMERICAN MTG ACCEP CO	SH BEN INT	027568104	173	10529	SH	DEFINED	12
AMERICAN NATL BANKSHARES INC	COM	027745108	1931	79420	SH	DEFINED	6
AMERICAN NATL BANKSHARES INC	COM	027745108	97	4000	SH	DEFINED	12
AMERICAN NATL INS CO	COM	028591105	6112	63148	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	7	75	SH	DEFINED	12
AMERICAN PAC CORP	COM	028740108	13	1750	SH	DEFINED	12
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	3	100	SH	DEFINED	12
AMERICAN PWR CONVERSION CORP	COM	029066107	1686	96973	SH	DEFINED	12
AMERICAN PWR CONVERSION CORP	COM	029066107	56	3200	SH	DEFINED	2
AMERICAN PWR CONVERSION CORP	COM	029066107	7429	338000	SH	DEFINED	7
AMERICAN PWR CONVERSION CORP	COM	029066107	16	900	SH	DEFINED	11
AMERICAN REAL ESTATE PARTNR	DEPOSITRY UNIT	029169109	52	2467	SH	DEFINED	12
AMERICAN RETIREMENT CORP	COM	028913101	107	13950	SH	DEFINED	3
AMERICAN SCIENCE & ENGR INC	COM	029429107	7	200	SH	DEFINED	12

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

AMERICAN SHARED HOSPITAL SVC	COM	029595105	120	23500	SH	DEFINED	6
AMERICAN STD COS INC DEL	COM	029712106	295	7579	SH	DEFINED	12
AMERICAN STS WTR CO	COM	029899101	29	1162	SH	DEFINED	11
AMERICAN STS WTR CO	COM	029899101	510	20487	SH	DEFINED	12
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	130	10500	SH	DEFINED	12
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	6	450	SH	DEFINED	1
AMERICAN TECHNOLOGY CORP	COM NEW	030145205	3	500	SH	DEFINED	12
AMERICAN TOWER CORP	CL A	029912201	319	20800	SH	DEFINED	12
AMERICAN TOWER CORP	CL A	029912201	555	36156	SH	DEFINED	11
AMERICAN TOWER CORP	CL A	029912201	184	12000	SH	DEFINED	5
AMERICAN TOWER CORP	CL A	029912201	8	500	SH	DEFINED	9
AMERICAN VANGUARD CORP	COM	030371108	8	236	SH	DEFINED	12
AMERICAN WATER STAR INC	COM	030409106	1	1000	SH	DEFINED	12
AMERICAN WOODMARK CORP	COM	030506109	4619	124760	SH	DEFINED	6
AMERICAN WOODMARK CORP	COM	030506109	80	2170	SH	DEFINED	11
AMERICAN WOODMARK CORP	COM	030506109	744	20100	SH	DEFINED	12
AMERICANWEST BANCORPORATION	COM	03058P109	1127	59779	SH	DEFINED	6
AMERICAS CAR MART INC	COM	03062T105	9933	293540	SH	DEFINED	6
AMERICAS CAR MART INC	COM	03062T105	3	100	SH	DEFINED	12
AMERICREDIT CORP	COM	03060R101	229680	11000000	SH	DEFINED	13
AMERICREDIT CORP	COM	03060R101	83520	4000000	SH	DEFINED	10
AMERICREDIT CORP	COM	03060R101	22266	1066400	SH	DEFINED	8
AMERICREDIT CORP	COM	03060R101	15	740	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	172	8255	SH	DEFINED	12
AMERICREDIT CORP	COM	03060R101	71	3400	SH	DEFINED	3
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	373	12635	SH	DEFINED	12
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	234	7938	SH	DEFINED	9
AMERIGROUP CORP	COM	03073T102	5	95	SH	DEFINED	12
AMERIGROUP CORP	COM	03073T102	1412	25100	SH	DEFINED	3
AMERISOURCEBERGEN CORP	COM	03073E105	259	4822	SH	DEFINED	12
AMERISOURCEBERGEN CORP	COM	03073E105	121	2255	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM	03073E105	18	330	SH	DEFINED	11
AMERISTAR CASINOS INC	COM	03070Q101	16757	553950	SH	DEFINED	3
AMERISTAR CASINOS INC	COM	03070Q101	18	600	SH	DEFINED	11
AMERITRADE HLDG CORP NEW	COM	03074K100	42	3500	SH	DEFINED	11
AMERITRADE HLDG CORP NEW	COM	03074K100	30025	2500000	SH	DEFINED	13
AMERN STRATEGIC INCOME PTFL	COM	030099105	24	1841	SH	DEFINED	12
AMERON INTL INC	COM	030710107	4540	138000	SH	DEFINED	6
AMERON INTL INC	COM	030710107	7	200	SH	DEFINED	11
AMERUS GROUP CO	COM	03072M108	37143	905936	SH	DEFINED	6
AMERUS GROUP CO	COM	03072M108	25	606	SH	DEFINED	9
AMERUS GROUP CO	COM	03072M108	2	58	SH	DEFINED	11
AMERUS GROUP CO	COM	03072M108	2	39	SH	DEFINED	12
AMETEK INC NEW	COM	031100100	12	400	SH	DEFINED	12
AMETEK INC NEW	COM	031100100	2366	78030	SH	DEFINED	3
AMGEN INC	COM	031162100	95	1678	SH	DEFINED	4
AMGEN INC	COM	031162100	22795	402174	SH	DEFINED	12
AMGEN INC	COM	031162100	18910	332879	SH	DEFINED	1
AMGEN INC	COM	031162100	9417	165761	SH	DEFINED	3
AMGEN INC	COM	031162100	3613	63742	SH	DEFINED	2
AMGEN INC	COM	031162100	1305	22967	SH	DEFINED	5
AMGEN INC	COM	031162100	453	7970	SH	DEFINED	11
AMGEN INC	COM	031162100	84	1483	SH	DEFINED	9
AMGEN INC	COM	031162100	484	6750	SH	DEFINED	7
AMIS HLDGS INC	COM	031538101	726	53730	SH	DEFINED	3
AMKOR TECHNOLOGY INC	COM	031652100	74	20350	SH	DEFINED	12
AMKOR TECHNOLOGY INC	COM	031652100	15	4000	SH	DEFINED	4
AMN HEALTHCARE SERVICES INC	COM	001744101	7611	636900	SH	DEFINED	6
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	22	2228	SH	DEFINED	2
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	2	204	SH	DEFINED	12
AMPCO-PITTSBURGH CORP	COM	032037103	50	3800	SH	DEFINED	12
AMPHENOL CORP NEW	CL A	032095101	957	27940	SH	DEFINED	12

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

AMPHENOL CORP NEW	CL A	032095101	96	2800	SH	DEFINED	11
AMPHENOL CORP NEW	CL A	032095101	26313	768030	SH	DEFINED	3
AMR CORP	COM	001765106	5	686	SH	DEFINED	14
AMR CORP	COM	001765106	42	5700	SH	DEFINED	9
AMR CORP	COM	001765106	70	9552	SH	DEFINED	12
AMSOUTH BANCORPORATION	COM	032165102	5	200	SH	DEFINED	11
AMSOUTH BANCORPORATION	COM	032165102	244	9982	SH	DEFINED	6
AMSOUTH BANCORPORATION	COM	032165102	1044	42800	SH	DEFINED	9
AMSOUTH BANCORPORATION	COM	032165102	3280	134420	SH	DEFINED	12
AMSURG CORP	COM	03232P405	4	175	SH	DEFINED	11
AMTECH SYS INC	COM PAR \$0.01N	032332504	1	200	SH	DEFINED	12
AMX CORP NEW	COM	00180C105	853	47330	SH	DEFINED	3
AMX CORP NEW	COM	00180C105	211	11700	SH	DEFINED	12
AMYLIN PHARMACEUTICALS INC	COM	032346108	10	500	SH	DEFINED	12
ANADARKO PETE CORP	COM	032511107	12812	193061	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	1568	23623	SH	DEFINED	12
ANADARKO PETE CORP	COM	032511107	6992	105310	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	4	60	SH	DEFINED	3
ANADARKO PETE CORP	COM	032511107	18	270	SH	DEFINED	9
ANADARKO PETE CORP	COM	032511107	64	960	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	226	3403	SH	DEFINED	5
ANADARKO PETE CORP	COM	032511107	1194	17998	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	7034	106000	SH	DEFINED	10
ANALEX CORP	COM	032653107	3	1000	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	52	1340	SH	DEFINED	11
ANALOG DEVICES INC	COM	032654105	799	20600	SH	DEFINED	1
ANALOG DEVICES INC	COM	032654105	681	17573	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	171	4398	SH	DEFINED	2
ANAREN INC	COM	032744104	2	158	SH	DEFINED	11
ANCHOR BANCORP WIS INC	COM	032839102	13388	516923	SH	DEFINED	6
ANCHOR GLASS CONTAINER CP NE	COM NEW	03304B300	25	3000	SH	DEFINED	12
ANDERSONS INC	COM	034164103	1577	75650	SH	DEFINED	6
ANDREW CORP	COM	034425108	789	64435	SH	DEFINED	12
ANDREW CORP	COM	034425108	53	4290	SH	DEFINED	6
ANDREW CORP	COM	034425108	11	877	SH	DEFINED	11
ANDRX CORP DEL	ANDRX GROUP	034553107	735	32881	SH	DEFINED	3
ANDRX CORP DEL	ANDRX GROUP	034553107	220	9819	SH	DEFINED	12
ANDRX CORP DEL	ANDRX GROUP	034553107	2	100	SH	DEFINED	9
ANDRX CORP DEL	ANDRX GROUP	034553107	4	200	SH	DEFINED	2
ANGEION CORP	COM	03462H404	0	1	SH	DEFINED	12
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	5447	213100	SH	DEFINED	7
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	9170	452400	SH	DEFINED	3
ANGLO AMERN PLC	ADR	03485P102	24	1000	SH	DEFINED	2
ANGLO AMERN PLC	ADR	03485P102	9931	412621	SH	DEFINED	6
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	39	1000	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	6234	124802	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	35	700	SH	DEFINED	6
ANHEUSER BUSCH COS INC	COM	035229103	158	2500	SH	DEFINED	7
ANHEUSER BUSCH COS INC	COM	035229103	354	7081	SH	DEFINED	5
ANHEUSER BUSCH COS INC	COM	035229103	4869	97481	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	12174	243729	SH	DEFINED	12
ANHEUSER BUSCH COS INC	COM	035229103	27761	555766	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	2972	59496	SH	DEFINED	9
ANIKA THERAPEUTICS INC	COM	035255108	1661	120380	SH	DEFINED	3
ANIMAS CORP DEL	COM	03525Y105	111	6867	SH	DEFINED	12
ANIXTER INTL INC	COM	035290105	1	21	SH	DEFINED	12
ANIXTER INTL INC	COM	035290105	49	1400	SH	DEFINED	2
ANNALY MTG MGMT INC	COM	035710409	3008	175594	SH	DEFINED	12
ANNALY MTG MGMT INC	COM	035710409	94	5500	SH	DEFINED	11
ANNTAYLOR STORES CORP	COM	036115103	6295	269000	SH	DEFINED	6
ANNTAYLOR STORES CORP	COM	036115103	33433	1428761	SH	DEFINED	3
ANNTAYLOR STORES CORP	COM	036115103	59	2532	SH	DEFINED	11

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

ANN TAYLOR STORES CORP	COM	036115103	27	1140	SH	DEFINED	12
ANSOFT CORP	COM	036384105	2	100	SH	DEFINED	12
ANSWER THINK INC	COM	036916104	2	300	SH	DEFINED	12
ANSYS INC	COM	03662Q105	3	59	SH	DEFINED	11
ANSYS INC	COM	03662Q105	4408	88640	SH	DEFINED	3
ANTEON INTL CORP	COM	03674E108	14735	402050	SH	DEFINED	1
ANTEON INTL CORP	COM	03674E108	2613	71285	SH	DEFINED	3
ANTEON INTL CORP	COM	03674E108	77	2094	SH	DEFINED	11
ANTEON INTL CORP	COM	03674E108	15	400	SH	DEFINED	12
ANTHEM INC	COM	03674B104	223	2560	SH	DEFINED	6
ANTHEM INC	COM	03674B104	65595	751800	SH	DEFINED	10
ANTHEM INC	COM	03674B104	28579	327550	SH	DEFINED	8
ANTHEM INC	COM	03674B104	2311	26482	SH	DEFINED	12
ANTHEM INC	COM	03674B104	168	1922	SH	DEFINED	2
ANTHEM INC	COM	03674B104	26	300	SH	DEFINED	11
ANTHEM INC	COM	03674B104	44	500	SH	DEFINED	4
ANTHEM INC	COM	03674B104	12619	144634	SH	DEFINED	3
ANTHEM INC	COM	03674B104	207	2375	SH	DEFINED	9
ANTHRACITE CAP INC	COM	037023108	69	6200	SH	DEFINED	12
ANTHRACITE CAP INC	COM	037023108	44	4000	SH	DEFINED	2
ANTIGENICS INC DEL	COM	037032109	74	12200	SH	DEFINED	12
ANWORTH MORTGAGE ASSET CP	COM	037347101	32	2850	SH	DEFINED	12
AON CORP	COM	037389103	129	4480	SH	DEFINED	3
AON CORP	COM	037389103	149	5180	SH	DEFINED	11
AON CORP	COM	037389103	4271	148625	SH	DEFINED	12
AON CORP	COM	037389103	12594	438200	SH	DEFINED	6
AP PHARMA INC	COM	00202J104	2	1580	SH	DEFINED	4
APACHE CORP	COM	037411105	1268	25300	SH	DEFINED	5
APACHE CORP	COM	037411105	1302	25974	SH	DEFINED	2
APACHE CORP	COM	037411105	1784	35568	SH	DEFINED	6
APACHE CORP	COM	037411105	8318	166000	SH	DEFINED	10
APACHE CORP	COM	037411105	8572	171071	SH	DEFINED	12
APACHE CORP	COM	037411105	81	1614	SH	DEFINED	11
APACHE CORP	COM	037411105	984	19630	SH	DEFINED	1
APARTMENT INVT & MGMT CO	CL A	03748R101	17	500	SH	DEFINED	9
APARTMENT INVT & MGMT CO	CL A	03748R101	63	1800	SH	DEFINED	2
APARTMENT INVT & MGMT CO	CL A	03748R101	308	8855	SH	DEFINED	12
APEX MUN FD INC	COM	037580107	31	3587	SH	DEFINED	12
APEX SILVER MINES LTD	ORD	G04074103	6071	282345	SH	DEFINED	6
APEX SILVER MINES LTD	ORD	G04074103	786	36223	SH	DEFINED	12
APOGEE ENTERPRISES INC	COM	037598109	11474	891395	SH	DEFINED	6
APOLLO GROUP INC	CL A	037604105	758	10330	SH	DEFINED	5
APOLLO GROUP INC	CL A	037604105	4	53	SH	DEFINED	11
APOLLO GROUP INC	CL A	037604105	6	80	SH	DEFINED	9
APOLLO GROUP INC	CL A	037604105	57	776	SH	DEFINED	12
APOLLO INVT CORP	COM	03761U106	14	1000	SH	DEFINED	11
APOLLO INVT CORP	COM	03761U106	824	58200	SH	DEFINED	12
APPLE COMPUTER INC	COM	037833100	2407	62129	SH	DEFINED	12
APPLE COMPUTER INC	COM	037833100	27	700	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	36	934	SH	DEFINED	2
APPLE COMPUTER INC	COM	037833100	719	18550	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	585	15100	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	514	10600	SH	DEFINED	7
APPLEBEES INTL INC	COM	037899101	16	615	SH	DEFINED	11
APPLEBEES INTL INC	COM	037899101	7076	279912	SH	DEFINED	1
APPLERA CORP	COM AP BIO GRP	038020103	18	960	SH	DEFINED	11
APPLERA CORP	COM CE GEN GRP	038020202	43	3703	SH	DEFINED	12
APPLERA CORP	COM AP BIO GRP	038020103	20	1040	SH	DEFINED	3
APPLERA CORP	COM AP BIO GRP	038020103	276	14636	SH	DEFINED	12
APPLICA INC	COM	03815A106	28	7000	SH	DEFINED	12
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	0	40	SH	DEFINED	12
APPLIED EXTRUSION TECHNOLOGI	COM	038196101	3	20000	SH	DEFINED	12

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

APPLIED FILMS CORP	COM	038197109	0	25	SH	DEFINED	12
APPLIED FILMS CORP	COM	038197109	1102	61200	SH	DEFINED	3
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	18	500	SH	DEFINED	12
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	3988	111570	SH	DEFINED	3
APPLIED INNOVATION INC	COM	037916103	6	2050	SH	DEFINED	11
APPLIED INNOVATION INC	COM	037916103	1	175	SH	DEFINED	12
APPLIED MATLS INC	COM	038222105	7963	482915	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	7657	464364	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	23	1400	SH	DEFINED	9
APPLIED MATLS INC	COM	038222105	265	16077	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	1257	76200	SH	DEFINED	1
APPLIED MATLS INC	COM	038222105	3072	186276	SH	DEFINED	12
APPLIED MICRO CIRCUITS CORP	COM	03822W109	432	138090	SH	DEFINED	6
APPLIED MICRO CIRCUITS CORP	COM	03822W109	9	2981	SH	DEFINED	12
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	1864	58270	SH	DEFINED	3
APRIA HEALTHCARE GROUP INC	COM	037933108	291	10696	SH	DEFINED	12
APRIA HEALTHCARE GROUP INC	COM	037933108	20909	767300	SH	DEFINED	6
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	30	21400	SH	DEFINED	2
APTARGROUP INC	COM	038336103	20	460	SH	DEFINED	11
APTARGROUP INC	COM	038336103	343	7796	SH	DEFINED	12
APTARGROUP INC	COM	038336103	3166	72000	SH	DEFINED	3
AQUA AMERICA INC	COM	03836W103	443	20033	SH	DEFINED	12
AQUA AMERICA INC	COM	03836W103	136	6146	SH	DEFINED	9
AQUA AMERICA INC	COM	03836W103	26	1164	SH	DEFINED	2
AQUACELL TECHNOLOGIES INC	COM	03840N107	32	45000	SH	DEFINED	12
AQUILA INC	COM	03840P102	7	2250	SH	DEFINED	12
ARADIGM CORP	COM	038505103	1	525	SH	DEFINED	7
ARAMARK CORP	CL B	038521100	302	12500	SH	DEFINED	11
ARAMARK CORP	CL B	038521100	14	600	SH	DEFINED	12
ARBITRON INC	COM	03875Q108	32	880	SH	DEFINED	12
ARBITRON INC	COM	03875Q108	47	1282	SH	DEFINED	6
ARBITRON INC	COM	03875Q108	297	8100	SH	DEFINED	11
ARBOR RLTY TR INC	COM	038923108	1664	74960	SH	DEFINED	3
ARBOR RLTY TR INC	COM	038923108	0	0	SH	DEFINED	12
ARCADIS N V	NY REGISTRY SH	03923E107	327	22104	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	19147	493105	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	14201	364678	SH	DEFINED	3
ARCH CAP GROUP LTD	ORD	G0450A105	5	135	SH	DEFINED	12
ARCH CHEMICALS INC	COM	03937R102	13	462	SH	DEFINED	12
ARCH CHEMICALS INC	COM	03937R102	3349	117520	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	19176	671240	SH	DEFINED	6
ARCH COAL INC	COM	039380100	28	800	SH	DEFINED	11
ARCH COAL INC	COM	039380100	426	12000	SH	DEFINED	5
ARCH COAL INC	COM	039380100	436	12275	SH	DEFINED	12
ARCH COAL INC	COM	039380100	741	20884	SH	DEFINED	3
ARCH COAL INC	COM	039380100	891	25100	SH	DEFINED	6
ARCH WIRELESS INC	CL A	039392709	18657	649610	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	80	4687	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	157	9248	SH	DEFINED	9
ARCHER DANIELS MIDLAND CO	COM	039483102	2592	152626	SH	DEFINED	12
ARCHER DANIELS MIDLAND CO	COM	039483102	287	16909	SH	DEFINED	6
ARCHSTONE SMITH TR	COM	039583109	1713	54127	SH	DEFINED	12
ARCHSTONE SMITH TR	COM	039583109	231	7295	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	81	2547	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	50	1592	SH	DEFINED	9
ARCHSTONE SMITH TR	COM	039583109	28	900	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	11	334	SH	DEFINED	1
ARCTIC CAT INC	COM	039670104	54	2100	SH	DEFINED	3
ARCTIC CAT INC	COM	039670104	2	72	SH	DEFINED	11
ARDEN GROUP INC	CL A	039762109	40	475	SH	DEFINED	12
ARDEN RLTY INC	COM	039793104	99	3040	SH	DEFINED	12
ARGONAUT GROUP INC	COM	040157109	65	3472	SH	DEFINED	12

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

ARGOSY GAMING CO	COM	040228108	8	200	SH	DEFINED	12
ARGOSY GAMING CO	COM	040228108	15611	397855	SH	DEFINED	6
ARGOSY GAMING CO	COM	040228108	4	113	SH	DEFINED	11
ARGOSY GAMING CO	COM	040228108	17521	446967	SH	DEFINED	3
ARIAD PHARMACEUTICALS INC	COM	04033A100	25	3700	SH	DEFINED	12
ARIBA INC	COM NEW	04033V203	31	3283	SH	DEFINED	12
ARIBA INC	COM NEW	04033V203	3	292	SH	DEFINED	9
ARISTOTLE CORP	COM NEW	040448201	11	2100	SH	DEFINED	12
ARKANSAS BEST CORP DEL	COM	040790107	7	200	SH	DEFINED	12
ARKANSAS BEST CORP DEL	COM	040790107	25	690	SH	DEFINED	11
ARKANSAS BEST CORP DEL	COM	040790107	16687	455680	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	220	5281	SH	DEFINED	12
ARMOR HOLDINGS INC	COM	042260109	2666	64082	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	51	1500	SH	DEFINED	
ARQULE INC	COM	04269E107	35	7500	SH	DEFINED	12
ARRAY BIOPHARMA INC	COM	04269X105	668	95563	SH	DEFINED	12
ARRHYTHMIA RESH TECHNOLOGY I	COM PAR \$0.01	042698308	9	346	SH	DEFINED	12
ARROW ELECTRS INC	COM	042735100	2244	99402	SH	DEFINED	12
ARROW ELECTRS INC	COM	042735100	317	14025	SH	DEFINED	5
ARROW ELECTRS INC	COM	042735100	64	2850	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	50	2200	SH	DEFINED	11
ARROW FINL CORP	COM	042744102	349	11635	SH	DEFINED	6
ARROW INTL INC	COM	042764100	12	402	SH	DEFINED	9
ARROW INTL INC	COM	042764100	362	12100	SH	DEFINED	12
ARTESIAN RESOURCES CORP	CL A	043113208	16	600	SH	DEFINED	12
ARVINMERITOR INC	COM	043353101	37293	1988940	SH	DEFINED	6
ARVINMERITOR INC	COM	043353101	42	2257	SH	DEFINED	12
ARVINMERITOR INC	COM	043353101	44	2330	SH	DEFINED	11
ASA LTD	COM	002050102	96	2255	SH	DEFINED	12
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	5334	395100	SH	DEFINED	6
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	23	1742	SH	DEFINED	12
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	0	9	SH	DEFINED	11
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	133	9900	SH	DEFINED	6
ASE TEST LTD	ORD	Y02516105	16248	3094803	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	1666	177239	SH	DEFINED	12
ASHLAND INC	COM	044204105	106	1890	SH	DEFINED	6
ASHLAND INC	COM	044204105	84	1500	SH	DEFINED	2
ASHLAND INC	COM	044204105	56	1000	SH	DEFINED	4
ASHLAND INC	COM	044204105	163	2912	SH	DEFINED	12
ASHWORTH INC	COM	04516H101	2041	248954	SH	DEFINED	6
ASIA PAC FD INC	COM	044901106	58	4285	SH	DEFINED	12
ASK JEEVES INC	COM	045174109	179	5478	SH	DEFINED	3
ASK JEEVES INC	COM	045174109	17	525	SH	DEFINED	12
ASPECT COMMUNICATIONS CORP	COM	04523Q102	21224	2104720	SH	DEFINED	6
ASPECT COMMUNICATIONS CORP	COM	04523Q102	4235	426470	SH	DEFINED	3
ASPECT MED SYS INC	COM	045235108	22	1200	SH	DEFINED	12
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	3330	144714	SH	DEFINED	3
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	23	1000	SH	DEFINED	12
ASPEN TECHNOLOGY INC	COM	045327103	4935	705960	SH	DEFINED	3
ASSOCIATED BANC CORP	COM	045487105	29	905	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	291	9069	SH	DEFINED	12
ASSOCIATED BANC CORP	COM	045487105	1621	50540	SH	DEFINED	3
ASSOCIATED ESTATES RLTY CORP	COM	045604105	44	4400	SH	DEFINED	12
ASSOCIATED ESTATES RLTY CORP	COM	045604105	1659	166100	SH	DEFINED	3
ASSURANT INC	COM	04621X108	11	435	SH	DEFINED	12
ASSURANT INC	COM	04621X108	387	14900	SH	DEFINED	3
ASSURED GUARANTY LTD	COM	G0585R106	733	44000	SH	DEFINED	3
ASTA FDG INC	COM	046220109	427	26350	SH	DEFINED	3
ASTEA INTL INC	COM NEW	04622E208	7	1000	SH	DEFINED	12
ASTEC INDS INC	COM	046224101	1863	97450	SH	DEFINED	3
ASTEC INDS INC	COM	046224101	4	200	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	75	2110	SH	DEFINED	6

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

ASTORIA FINL CORP	COM	046265104	146	4102	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	71	2000	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	52	1465	SH	DEFINED	11
ASTORIA FINL CORP	COM	046265104	13	360	SH	DEFINED	9
ASTRONICS CORP	COM	046433108	2	440	SH	DEFINED	12
ASYST TECHNOLOGY CORP	COM	04648X107	77	15100	SH	DEFINED	3
AT&T CORP	COM NEW	001957505	303	21130	SH	DEFINED	2
AT&T CORP	COM NEW	001957505	17	1163	SH	DEFINED	11
AT&T CORP	COM NEW	001957505	73	5131	SH	DEFINED	9
AT&T CORP	COM NEW	001957505	0	20	SH	DEFINED	1
AT&T CORP	COM NEW	001957505	845	58998	SH	DEFINED	12
AT&T WIRELESS SVCS INC	COM	00209A106	898	60782	SH	DEFINED	2
AT&T WIRELESS SVCS INC	COM	00209A106	5122	346573	SH	DEFINED	5
AT&T WIRELESS SVCS INC	COM	00209A106	0	32	SH	DEFINED	1
AT&T WIRELESS SVCS INC	COM	00209A106	3	234	SH	DEFINED	11
AT&T WIRELESS SVCS INC	COM	00209A106	1183	80042	SH	DEFINED	9
AT&T WIRELESS SVCS INC	COM	00209A106	1559	105450	SH	DEFINED	3
AT&T WIRELESS SVCS INC	COM	00209A106	5746	388785	SH	DEFINED	4
AT&T WIRELESS SVCS INC	COM	00209A106	5269	356485	SH	DEFINED	12
AT&T WIRELESS SVCS INC	COM	00209A106	1	64	SH	DEFINED	7
ATC HEALTHCARE INC	CL A	00209C102	5	7500	SH	DEFINED	12
ATHEROGENICS INC	COM	047439104	1812	55000	SH	DEFINED	
ATHEROGENICS INC	COM	047439104	2013	61100	SH	DEFINED	12
ATHEROS COMMUNICATIONS INC	COM	04743P108	187	18340	SH	DEFINED	12
ATI TECHNOLOGIES INC	COM	001941103	14035	724200	SH	DEFINED	7
ATI TECHNOLOGIES INC	COM	001941103	17	1100	SH	DEFINED	12
ATLANTIC AMERN CORP	COM	048209100	62	20107	SH	DEFINED	6
ATLANTIS PLASTICS INC	COM	049156102	9	600	SH	DEFINED	11
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	3045	79537	SH	DEFINED	12
ATMEL CORP	COM	049513104	40	10940	SH	DEFINED	12
ATMEL CORP	COM	049513104	3807	1051650	SH	DEFINED	3
ATMEL CORP	SDCV	5/2 049513AE4	262	6000	SH	DEFINED	12
ATMOS ENERGY CORP	COM	049560105	15026	596500	SH	DEFINED	6
ATMOS ENERGY CORP	COM	049560105	52	2064	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	524	20821	SH	DEFINED	12
ATRION CORP	COM	049904105	320	6742	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	36	750	SH	DEFINED	11
AUTHENTIDATE HLDG CORP	COM	052666104	10	1650	SH	DEFINED	12
AUTODESK INC	COM	052769106	79	1625	SH	DEFINED	11
AUTODESK INC	COM	052769106	2487	51137	SH	DEFINED	12
AUTODESK INC	COM	052769106	7668	157690	SH	DEFINED	3
AUTOLIV INC	COM	052800109	17	418	SH	DEFINED	11
AUTOLIV INC	COM	052800109	4206	104098	SH	DEFINED	12
AUTOLIV INC	COM	052800109	23358	578171	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	15342	371295	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	17278	418160	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	17758	429766	SH	DEFINED	12
AUTOMATIC DATA PROCESSING IN	COM	053015103	3143	76056	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	739	17881	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	1463	35409	SH	DEFINED	9
AUTOMATIC DATA PROCESSING IN	COM	053015103	10177	246287	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	19074	461619	SH	DEFINED	1
AUTONATION INC	COM	05329W102	186	10910	SH	DEFINED	6
AUTONATION INC	COM	05329W102	2530	148110	SH	DEFINED	12
AUTOZONE INC	COM	053332102	2	25	SH	DEFINED	11
AUTOZONE INC	COM	053332102	77	1000	SH	DEFINED	9
AUTOZONE INC	COM	053332102	4475	57930	SH	DEFINED	12
AUTOZONE INC	COM	053332102	13947	180598	SH	DEFINED	6
AVALON CORRECTIONAL SVCS INC	COM	053436101	5	2300	SH	DEFINED	6
AVALONBAY CMNTYS INC	COM	053484101	198	3290	SH	DEFINED	12
AVALONBAY CMNTYS INC	COM	053484101	437	7250	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	72	1200	SH	DEFINED	2

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

AVALONBAY CMNTYS INC	COM	053484101	36	600	SH	DEFINED	9
AVANEX CORP	COM	05348W109	22	11000	SH	DEFINED	12
AVANIR PHARMACEUTICALS	CL A	05348P104	1	200	SH	DEFINED	12
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	2	1075	SH	DEFINED	12
AVATAR HLDGS INC	COM	053494100	72	1700	SH	DEFINED	12
AVAYA INC	COM	053499109	0	33	SH	DEFINED	1
AVAYA INC	COM	053499109	209	15027	SH	DEFINED	12
AVAYA INC	COM	053499109	29	2053	SH	DEFINED	2
AVAYA INC	COM	053499109	22	1600	SH	DEFINED	3
AVAYA INC	COM	053499109	3	204	SH	DEFINED	11
AVAYA INC	COM	053499109	2	115	SH	DEFINED	9
AVAYA INC	COM	053499109	0	5	SH	DEFINED	6
AVAYA INC	COM	053499109	3	158	SH	DEFINED	7
AVENTIS	SPONSORED ADR	053561106	19	230	SH	DEFINED	2
AVENTIS	SPONSORED ADR	053561106	11	130	SH	DEFINED	6
AVERY DENNISON CORP	COM	053611109	1351	20534	SH	DEFINED	12
AVERY DENNISON CORP	COM	053611109	156	2367	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	53	800	SH	DEFINED	2
AVI BIOPHARMA INC	COM	002346104	4	2105	SH	DEFINED	12
AVIALL INC NEW	COM	05366B102	8	393	SH	DEFINED	12
AVIALL INC NEW	COM	05366B102	10895	534070	SH	DEFINED	3
AVICI SYS INC	COM NEW	05367L802	1	81	SH	DEFINED	12
AVID TECHNOLOGY INC	COM	05367P100	14273	304530	SH	DEFINED	3
AVISTA CORP	COM	05379B107	1	79	SH	DEFINED	11
AVISTA CORP	COM	05379B107	53	2947	SH	DEFINED	12
AVITAR INC NEW	COM	053801106	0	1000	SH	DEFINED	12
AVITAR INC NEW	COM	053801106	1	20000	SH	DEFINED	5
AVNET INC	COM	053807103	182	10625	SH	DEFINED	5
AVNET INC	COM	053807103	206	12045	SH	DEFINED	12
AVNET INC	COM	053807103	14	800	SH	DEFINED	11
AVNET INC	COM	053807103	0	10	SH	DEFINED	3
AVNET INC	COM	053807103	25	1460	SH	DEFINED	6
AVOCENT CORP	COM	053893103	239	9200	SH	DEFINED	12
AVOCENT CORP	COM	053893103	18	691	SH	DEFINED	11
AVON PRODS INC	COM	054303102	2691	61606	SH	DEFINED	12
AVON PRODS INC	COM	054303102	11	256	SH	DEFINED	9
AVON PRODS INC	COM	054303102	105	2400	SH	DEFINED	2
AVON PRODS INC	COM	054303102	253	5798	SH	DEFINED	11
AVX CORP NEW	COM	002444107	36	3070	SH	DEFINED	6
AVX CORP NEW	COM	002444107	15	1265	SH	DEFINED	12
AVX CORP NEW	COM	002444107	957	80800	SH	DEFINED	3
AXA	SPONSORED ADR	054536107	14676	706677	SH	DEFINED	6
AXA	SPONSORED ADR	054536107	2	120	SH	DEFINED	9
AXA	SPONSORED ADR	054536107	329	16216	SH	DEFINED	2
AXCAN PHARMA INC	COM	054923107	17	1075	SH	DEFINED	12
AXCAN PHARMA INC	COM	054923107	1533	98580	SH	DEFINED	3
AXCELIS TECHNOLOGIES INC	COM	054540109	18	2202	SH	DEFINED	12
AXCELIS TECHNOLOGIES INC	COM	054540109	20	2356	SH	DEFINED	2
AXEDA SYSTEMS INC	COM	054959101	1	1901	SH	DEFINED	12
AXIS CAPITAL HOLDINGS	SHS	G0692U109	1643	50000	SH	DEFINED	7
AXIS CAPITAL HOLDINGS	SHS	G0692U109	28934	1113988	SH	DEFINED	6
AXIS CAPITAL HOLDINGS	SHS	G0692U109	140	5000	SH	DEFINED	
AZTAR CORP	COM	054802103	35816	1349373	SH	DEFINED	6
AZTAR CORP	COM	054802103	48	1829	SH	DEFINED	12
B A S F A G	SPONSORED ADR	055262505	14011	234731	SH	DEFINED	6
B2B INTERNET HOLDRS TR	DEPOSTRY RCPT	056033103	0	100	SH	DEFINED	12
BACK YD BURGERS INC	COM	05635W101	27	5330	SH	DEFINED	12
BADGER METER INC	COM	056525108	27	600	SH	DEFINED	12
BADGER METER INC	COM	056525108	233	5100	SH	DEFINED	6
BAIRNCO CORP	COM	057097107	11	1000	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	130	2964	SH	DEFINED	2
BAKER HUGHES INC	COM	057224107	2623	60000	SH	DEFINED	10

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

BAKER HUGHES INC	COM	057224107	153	3500	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	21	490	SH	DEFINED	3
BAKER HUGHES INC	COM	057224107	7	150	SH	DEFINED	9
BAKER HUGHES INC	COM	057224107	569	13013	SH	DEFINED	12
BAKER MICHAEL CORP	COM	057149106	33	2100	SH	DEFINED	12
BALDOR ELEC CO	COM	057741100	1444	61050	SH	DEFINED	12
BALDWIN & LYONS INC	CL B	057755209	208	8237	SH	DEFINED	6
BALL CORP	COM	058498106	134	3572	SH	DEFINED	12
BALL CORP	COM	058498106	4756	126850	SH	DEFINED	6
BALLARD PWR SYS INC	COM	05858H104	13	1775	SH	DEFINED	12
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	0	50	SH	DEFINED	12
BANCFIRST CORP	COM	05945F103	5893	91910	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	38	2780	SH	DEFINED	11
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	4	280	SH	DEFINED	9
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	90	6500	SH	DEFINED	2
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	532	37210	SH	DEFINED	6
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	19704	366631	SH	DEFINED	6
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	33	600	SH	DEFINED	3
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	131	8540	SH	DEFINED	12
BANCOLOMBIA S A	SPON ADR PEF	05968L102	5105	630200	SH	DEFINED	3
BANCORP RHODE ISLAND INC	COM	059690107	1633	45875	SH	DEFINED	1
BANCORPSOUTH INC	COM	059692103	213	9274	SH	DEFINED	12
BANCORPSOUTH INC	COM	059692103	13450	585030	SH	DEFINED	6
BANDAG INC	COM	059815100	8	175	SH	DEFINED	12
BANDAG INC	CL A	059815308	4980	123600	SH	DEFINED	6
BANDAG INC	COM	059815100	7963	181800	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	3944	83470	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	25667	543220	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	241	5107	SH	DEFINED	12
BANK MONTREAL QUE	COM	063671101	64098	1159095	SH	DEFINED	7
BANK NEW YORK INC	COM	064057102	310	10626	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	2	75	SH	DEFINED	6
BANK NEW YORK INC	COM	064057102	214	7325	SH	DEFINED	4
BANK NEW YORK INC	COM	064057102	250	8578	SH	DEFINED	11
BANK NEW YORK INC	COM	064057102	9705	332701	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	316	10850	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	510	17500	SH	DEFINED	1
BANK NEW YORK INC	COM	064057102	2455	84172	SH	DEFINED	9
BANK NEW YORK INC	COM	064057102	2444	83772	SH	DEFINED	12
BANK NOVA SCOTIA HALIFAX	COM	064149107	62339	1687114	SH	DEFINED	7
BANK NOVA SCOTIA HALIFAX	COM	064149107	23	800	SH	DEFINED	12
BANK NOVA SCOTIA HALIFAX	COM	064149107	59	2000	SH	DEFINED	9
BANK OAKRIDGE NORTH CAROLINA	COM	064180102	17	1300	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	5859	135223	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	55	1276	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	64980	1499648	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	138	2511	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	866	19980	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	5801	133874	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	14880	343400	SH	DEFINED	10
BANK OF AMERICA CORPORATION	COM	060505104	43519	1004372	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	4768	110040	SH	DEFINED	9
BANK OF AMERICA CORPORATION	COM	060505104	1322	30512	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	121608	2805533	SH	DEFINED	6
BANK OF GRANITE CORP	COM	062401104	11	585	SH	DEFINED	12
BANK OF THE OZARKS INC	COM	063904106	4112	138320	SH	DEFINED	3
BANKATLANTIC BANCORP	CL A	065908501	550	30000	SH	DEFINED	3
BANKATLANTIC BANCORP	CL A	065908501	5	300	SH	DEFINED	12
BANKATLANTIC BANCORP	CL A	065908501	3	190	SH	DEFINED	11
BANKNORTH GROUP INC NEW	COM	06646R107	4501	128600	SH	DEFINED	8
BANKNORTH GROUP INC NEW	COM	06646R107	391	11158	SH	DEFINED	11
BANKNORTH GROUP INC NEW	COM	06646R107	683	19520	SH	DEFINED	5

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

BANKNORTH GROUP INC NEW	COM	06646R107	1801	51465	SH	DEFINED	12
BANKNORTH GROUP INC NEW	COM	06646R107	5891	168325	SH	DEFINED	1
BANKNORTH GROUP INC NEW	COM	06646R107	49000	1400000	SH	DEFINED	10
BANKNORTH GROUP INC NEW	COM	06646R107	53	1500	SH	DEFINED	6
BANKUNITED FINL CORP	CL A	06652B103	21	726	SH	DEFINED	12
BARCLAYS PLC	ADR	06738E204	0	0	SH	DEFINED	6
BARD C R INC	COM	067383109	1305	23043	SH	DEFINED	12
BARD C R INC	COM	067383109	6	102	SH	DEFINED	11
BARNES & NOBLE INC	COM	067774109	1957	52880	SH	DEFINED	12
BARNES & NOBLE INC	COM	067774109	20192	545722	SH	DEFINED	3
BARNES & NOBLE INC	COM	067774109	24374	658765	SH	DEFINED	6
BARNES & NOBLE INC	COM	067774109	45	1215	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	49	1800	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	1517	55230	SH	DEFINED	12
BARR PHARMACEUTICALS INC	COM	068306109	622	15020	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	269	6482	SH	DEFINED	12
BARRETT BUSINESS SERVICES IN	COM	068463108	4	300	SH	DEFINED	12
BARRICK GOLD CORP	COM	067901108	41331	1553805	SH	DEFINED	7
BARRICK GOLD CORP	COM	067901108	2619	124476	SH	DEFINED	12
BAUSCH & LOMB INC	COM	071707103	7	110	SH	DEFINED	6
BAUSCH & LOMB INC	COM	071707103	40	600	SH	DEFINED	9
BAUSCH & LOMB INC	COM	071707103	209	3140	SH	DEFINED	2
BAUSCH & LOMB INC	COM	071707103	47292	711697	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	208	3129	SH	DEFINED	12
BAXTER INTL INC	COM	071813109	4887	151974	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	7372	229226	SH	DEFINED	12
BAXTER INTL INC	COM	071813109	10466	282450	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	153369	4768950	SH	DEFINED	8
BAXTER INTL INC	COM	071813109	350030	10884003	SH	DEFINED	10
BAXTER INTL INC	CORP UNITS 7%	071813406	846	15743	SH	DEFINED	12
BAXTER INTL INC	COM	071813109	486	15100	SH	DEFINED	3
BAXTER INTL INC	CORP UNITS 7%	071813406	136	2000	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	37	1144	SH	DEFINED	4
BAXTER INTL INC	COM	071813109	1575	48975	SH	DEFINED	9
BAXTER INTL INC	COM	071813109	341	10600	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	405	12605	SH	DEFINED	5
BAXTER INTL INC	CORP UNITS 7%	071813406	32	600	SH	DEFINED	2
BAYER A G	SPONSORED ADR	072730302	18	670	SH	DEFINED	2
BB&T CORP	COM	054937107	24	610	SH	DEFINED	3
BB&T CORP	COM	054937107	4	100	SH	DEFINED	6
BB&T CORP	COM	054937107	125	3150	SH	DEFINED	1
BB&T CORP	COM	054937107	146	3691	SH	DEFINED	11
BB&T CORP	COM	054937107	1718	43297	SH	DEFINED	2
BB&T CORP	COM	054937107	19205	483868	SH	DEFINED	12
BCE INC	COM	05534B109	60475	2219250	SH	DEFINED	7
BCE INC	COM	05534B109	61	2800	SH	DEFINED	3
BCE INC	COM	05534B109	102	4700	SH	DEFINED	2
BCE INC	COM	05534B109	1268	58300	SH	DEFINED	6
BCE INC	COM	05534B109	757	34949	SH	DEFINED	12
BCSB BANKCORP INC	COM	054948104	32	1922	SH	DEFINED	11
BCSB BANKCORP INC	COM	054948104	10	600	SH	DEFINED	12
BE AEROSPACE INC	COM	073302101	1	100	SH	DEFINED	12
BEA SYS INC	COM	073325102	75	10925	SH	DEFINED	12
BEA SYS INC	COM	073325102	3	500	SH	DEFINED	2
BEACON POWER CORP	COM	073677106	3	5845	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	2249	23382	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	13243	137700	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	144255	1500000	SH	DEFINED	10
BEAR STEARNS COS INC	COM	073902108	32150	334465	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	1391	14464	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	12	100	SH	DEFINED	7
BEAR STEARNS COS INC	COM	073902108	29	300	SH	DEFINED	9

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

BEAR STEARNS COS INC	COM	073902108	575	5975	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	581	6038	SH	DEFINED	11
BEARINGPOINT INC	COM	074002106	653	73002	SH	DEFINED	12
BEARINGPOINT INC	COM	074002106	1832	204888	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	133	17780	SH	DEFINED	
BEAZER HOMES USA INC	COM	07556Q105	15626	146190	SH	DEFINED	3
BEAZER HOMES USA INC	COM	07556Q105	2671	24985	SH	DEFINED	12
BEAZER HOMES USA INC	COM	07556Q105	5961	55771	SH	DEFINED	6
BEBE STORES INC	COM	075571109	1735	82150	SH	DEFINED	3
BECKMAN COULTER INC	COM	075811109	97	1734	SH	DEFINED	11
BECKMAN COULTER INC	COM	075811109	22	400	SH	DEFINED	9
BECKMAN COULTER INC	COM	075811109	46	820	SH	DEFINED	3
BECKMAN COULTER INC	COM	075811109	2046	36461	SH	DEFINED	12
BECKMAN COULTER INC	COM	075811109	17	300	SH	DEFINED	4
BECTON DICKINSON & CO	COM	075887109	3060	59190	SH	DEFINED	3
BECTON DICKINSON & CO	COM	075887109	4546	87926	SH	DEFINED	12
BECTON DICKINSON & CO	COM	075887109	793	15345	SH	DEFINED	6
BECTON DICKINSON & CO	COM	075887109	225	4356	SH	DEFINED	9
BECTON DICKINSON & CO	COM	075887109	78	1500	SH	DEFINED	2
BECTON DICKINSON & CO	COM	075887109	8	150	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	8	228	SH	DEFINED	9
BED BATH & BEYOND INC	COM	075896100	1901	51215	SH	DEFINED	12
BED BATH & BEYOND INC	COM	075896100	374	10080	SH	DEFINED	5
BED BATH & BEYOND INC	COM	075896100	8	204	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	15	400	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	19	500	SH	DEFINED	1
BEI TECHNOLOGIES INC	COM	05538P104	2558	93370	SH	DEFINED	3
BEI TECHNOLOGIES INC	COM	05538P104	32	1165	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	26	800	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	1341	40540	SH	DEFINED	3
BELDEN CDT INC	COM	077454106	1053	48300	SH	DEFINED	3
BELDEN CDT INC	COM	077454106	37	1700	SH	DEFINED	12
BELDEN CDT INC	COM	077454106	35	1620	SH	DEFINED	11
BELL MICROPRODUCTS INC	COM	078137106	4	500	SH	DEFINED	12
BELLSOUTH CORP	COM	079860102	10775	397326	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	3795	139916	SH	DEFINED	2
BELLSOUTH CORP	COM	079860102	300	11066	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	388	14324	SH	DEFINED	9
BELLSOUTH CORP	COM	079860102	13	484	SH	DEFINED	4
BELLSOUTH CORP	COM	079860102	269	9920	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	201	7428	SH	DEFINED	1
BELLSOUTH CORP	COM	079860102	34	1000	SH	DEFINED	7
BELLSOUTH CORP	COM	079860102	7753	285885	SH	DEFINED	12
BELLSOUTH CORP	COM	079860102	430	15860	SH	DEFINED	5
BELMONT BANCORP	COM	080162100	11	1900	SH	DEFINED	11
BELMONT BANCORP	COM	080162100	11	1900	SH	DEFINED	12
BELO CORP	COM SER A	080555105	459	20350	SH	DEFINED	11
BELO CORP	COM SER A	080555105	500	22200	SH	DEFINED	5
BELO CORP	COM SER A	080555105	965	42795	SH	DEFINED	12
BELO CORP	COM SER A	080555105	1956	86790	SH	DEFINED	2
BELO CORP	COM SER A	080555105	24	1060	SH	DEFINED	6
BEMA GOLD CORP	COM	08135F107	3	1000	SH	DEFINED	12
BEMIS INC	COM	081437105	9627	362190	SH	DEFINED	3
BEMIS INC	COM	081437105	828	31139	SH	DEFINED	5
BEMIS INC	COM	081437105	3	100	SH	DEFINED	6
BEMIS INC	COM	081437105	96	3625	SH	DEFINED	12
BENCHMARK ELECTRS INC	COM	08160H101	18	588	SH	DEFINED	11
BENCHMARK ELECTRS INC	COM	08160H101	12464	418245	SH	DEFINED	3
BENIHANA INC	CL A	082047200	918	68580	SH	DEFINED	6
BENNETT ENVIRONMENTAL INC	COM	081906109	2	350	SH	DEFINED	12
BERKLEY W R CORP	COM	084423102	19649	466055	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	24	562	SH	DEFINED	12

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

BERKLEY W R CORP	COM	084423102	64	1510	SH	DEFINED	6
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	89	31	SH	DEFINED	9
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	22135	7710	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3086	1075	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2610	909	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1361	474	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	448	156	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	87	24	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	34833	402	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	5112	59	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	3379	39	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	347	4	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	637	222	SH	DEFINED	11
BERKSHIRE HILLS BANCORP INC	COM	084680107	48	1300	SH	DEFINED	11
BERKSHIRE HILLS BANCORP INC	COM	084680107	2	45	SH	DEFINED	12
BERRY PETE CO	CL A	085789105	13236	360350	SH	DEFINED	6
BEST BUY INC	COM	086516101	2	30	SH	DEFINED	6
BEST BUY INC	COM	086516101	2	37	SH	DEFINED	9
BEST BUY INC	COM	086516101	56	1035	SH	DEFINED	11
BEST BUY INC	COM	086516101	88	1625	SH	DEFINED	2
BEST BUY INC	COM	086516101	3428	50000	SH	DEFINED	7
BEST BUY INC	COM	086516101	6370	117445	SH	DEFINED	12
BEVERLY ENTERPRISES INC	COM NEW	087851309	23301	3078070	SH	DEFINED	3
BEVERLY ENTERPRISES INC	COM NEW	087851309	16	2100	SH	DEFINED	12
BEVERLY ENTERPRISES INC	COM NEW	087851309	144	19000	SH	DEFINED	9
BEVERLY HILLS BANCORP DEL	COM	087866109	3	300	SH	DEFINED	12
BG PLC	ADR FIN INST N	055434203	766	22945	SH	DEFINED	6
BG PLC	ADR FIN INST N	055434203	54	1600	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	35	1700	SH	DEFINED	2
BIG 5 SPORTING GOODS CORP	COM	08915P101	8652	379470	SH	DEFINED	3
BIG LOTS INC	COM	089302103	17280	1412900	SH	DEFINED	10
BIG LOTS INC	COM	089302103	39	3150	SH	DEFINED	6
BIG LOTS INC	COM	089302103	190	15540	SH	DEFINED	12
BIG LOTS INC	COM	089302103	1469	120150	SH	DEFINED	8
BINDVIEW DEV CORP	COM	090327107	1	316	SH	DEFINED	11
BINDVIEW DEV CORP	COM	090327107	10	3000	SH	DEFINED	12
BIO RAD LABS INC	CL A	090572207	351	6863	SH	DEFINED	12
BIO RAD LABS INC	CL A	090572207	491	9600	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	66	1300	SH	DEFINED	11
BIOENVISION INC	COM	09059N100	8	1000	SH	DEFINED	12
BIOGEN IDEC INC	COM	09062X103	2	29	SH	DEFINED	1
BIOGEN IDEC INC	COM	09062X103	21	350	SH	DEFINED	2
BIOGEN IDEC INC	COM	09062X103	61	1005	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	943	15420	SH	DEFINED	9
BIOGEN IDEC INC	COM	09062X103	1039	16987	SH	DEFINED	12
BIOJECT MED TECH INC	COM NEW	09059T206	0	200	SH	DEFINED	12
BIOMED REALTY TRUST INC	COM	09063H107	16	900	SH	DEFINED	12
BIOMED REALTY TRUST INC	COM	09063H107	507	28800	SH	DEFINED	3
BIOMET INC	COM	090613100	1074	22900	SH	DEFINED	5
BIOMET INC	COM	090613100	7412	158112	SH	DEFINED	12
BIOMET INC	COM	090613100	320	6822	SH	DEFINED	11
BIOMET INC	COM	090613100	20496	437212	SH	DEFINED	2
BIOMET INC	COM	090613100	8868	189150	SH	DEFINED	1
BIOPURE CORP	CL A	09065H105	2	4100	SH	DEFINED	12
BIOSITE INC	COM	090945106	849	17348	SH	DEFINED	12
BIOSPHERE MEDICAL INC	COM	09066V103	2	700	SH	DEFINED	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	61	420	SH	DEFINED	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	361	2500	SH	DEFINED	2
BIOVAIL CORP	COM	09067J109	14813	679500	SH	DEFINED	7
BIOVAIL CORP	COM	09067J109	6355	367330	SH	DEFINED	3
BIOVAIL CORP	COM	09067J109	775	44770	SH	DEFINED	6
BIOVAIL CORP	COM	09067J109	166	9590	SH	DEFINED	12

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

BIOVERIS CORP	COM	090676107	1222	196792	SH	DEFINED	12
BIOVERIS CORP	COM	090676107	186	30000	SH	DEFINED	
BISYS GROUP INC	COM	055472104	2	160	SH	DEFINED	6
BISYS GROUP INC	COM	055472104	80	5500	SH	DEFINED	12
BISYS GROUP INC	COM	055472104	4	300	SH	DEFINED	11
BITSTREAM INC	CL A	091736108	1	625	SH	DEFINED	12
BJ SVCS CO	COM	055482103	232	4420	SH	DEFINED	3
BJ SVCS CO	COM	055482103	49	931	SH	DEFINED	12
BJ SVCS CO	COM	055482103	19	355	SH	DEFINED	11
BJS RESTAURANTS INC	COM	09180C106	56	3500	SH	DEFINED	2
BJS WHOLESALE CLUB INC	COM	05548J106	60	2210	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	233	8505	SH	DEFINED	5
BJS WHOLESALE CLUB INC	COM	05548J106	34329	1255640	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	70598	2573195	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	978	35765	SH	DEFINED	12
BKF CAP GROUP INC	COM	05548G102	10	348	SH	DEFINED	12
BLACK & DECKER CORP	COM	091797100	1555	20040	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	116	1500	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	1090	14078	SH	DEFINED	12
BLACK & DECKER CORP	COM	091797100	6380	82389	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	8393	108380	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	178	2300	SH	DEFINED	9
BLACK BOX CORP DEL	COM	091826107	11	300	SH	DEFINED	12
BLACK HILLS CORP	COM	092113109	1	50	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	14522	522750	SH	DEFINED	6
BLACK HILLS CORP	COM	092113109	579	20846	SH	DEFINED	12
BLACKBAUD INC	COM	09227Q100	25	2500	SH	DEFINED	12
BLACKBAUD INC	COM	09227Q100	57	5800	SH	DEFINED	3
BLACKROCK BROAD INVT GRD 200	COM	09247Q106	11	675	SH	DEFINED	12
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	2642	191744	SH	DEFINED	5
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	384	27886	SH	DEFINED	12
BLACKROCK DIVID ACHIEVRS TM	COM	09250N107	556	37136	SH	DEFINED	12
BLACKROCK FL INS MUN INC TR	COM	09250G102	190	13242	SH	DEFINED	12
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	144	9180	SH	DEFINED	12
BLACKROCK FL MUNICIPAL BOND	COM	09249K107	44	3000	SH	DEFINED	12
BLACKROCK FLA INVT QUALITY M	COM	09247B109	14	1000	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	138	9875	SH	DEFINED	12
BLACKROCK GLOBAL FLG INC TR	COM	091941104	2	100	SH	DEFINED	12
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	60	6500	SH	DEFINED	12
BLACKROCK INC	CL A	09247X101	26	354	SH	DEFINED	12
BLACKROCK INC	CL A	09247X101	3795	51640	SH	DEFINED	3
BLACKROCK INCOME OPP TRUST I	COM	092475102	709	62874	SH	DEFINED	12
BLACKROCK INCOME TR INC	COM	09247F100	323	43300	SH	DEFINED	12
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	58	3528	SH	DEFINED	12
BLACKROCK INSD MUN INCOME TR	COM	092479104	510	36385	SH	DEFINED	12
BLACKROCK INSD MUN TERM TR I	COM	092474105	76	6750	SH	DEFINED	12
BLACKROCK INVT QUALITY MUN T	COM	09247D105	36	2500	SH	DEFINED	12
BLACKROCK LTD DURATION INC T	COM SHS	09249W101	469	23907	SH	DEFINED	12
BLACKROCK MD MUNICIPAL BOND	COM	09249L105	100	6815	SH	DEFINED	12
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X109	101	6853	SH	DEFINED	12
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	489	35206	SH	DEFINED	12
BLACKROCK MUN TARGET TERM TR	COM	09247M105	150	14096	SH	DEFINED	12
BLACKROCK MUNI 2018 TERM TR	COM	09248C106	65	4300	SH	DEFINED	12
BLACKROCK MUNI INCOME TR II	COM	09249N101	342	24322	SH	DEFINED	12
BLACKROCK MUNICIPAL BOND TR	COM	09249H104	33	2250	SH	DEFINED	12
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	42	2935	SH	DEFINED	12
BLACKROCK NJ INVT QUALITY MU	COM	09247C107	31	2105	SH	DEFINED	12
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	35	2132	SH	DEFINED	12
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	342	13850	SH	DEFINED	12
BLACKROCK STRAT DIVD ACHIEVE	COM	09249Y107	224	15715	SH	DEFINED	12
BLACKROCK STRATEGIC MUN TR	COM	09248T109	29	2000	SH	DEFINED	12

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

BLACKROCK VA MUNICIPAL BOND	COM	092481100	32	2035	SH	DEFINED	12
BLAIR CORP	COM	092828102	3441	122100	SH	DEFINED	6
BLAIR CORP	COM	092828102	8	300	SH	DEFINED	12
BLOCK H & R INC	COM	093671105	77	1550	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	191	3860	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	1411	28550	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	3989	80722	SH	DEFINED	12
BLOCK H & R INC	COM	093671105	16953	343040	SH	DEFINED	3
BLOCK H & R INC	COM	093671105	798	16144	SH	DEFINED	9
BLOCKBUSTER INC	CL A	093679108	383	50400	SH	DEFINED	9
BLOCKBUSTER INC	CL A	093679108	30354	3995080	SH	DEFINED	6
BLOUNT INTL INC NEW	COM	095180105	1404	107150	SH	DEFINED	3
BLUE CHIP VALUE FD INC	COM	095333100	1	240	SH	DEFINED	12
BLUE COAT SYSTEMS INC	COM NEW	09534T508	10	710	SH	DEFINED	12
BLUEGREEN CORP	COM	096231105	49	4400	SH	DEFINED	12
BLUEGREEN CORP	COM	096231105	3031	272360	SH	DEFINED	3
BLUEGREEN CORP	COM	096231105	2866	257500	SH	DEFINED	6
BLYTH INC	COM	09643P108	14467	467615	SH	DEFINED	6
BLYTH INC	COM	09643P108	2	69	SH	DEFINED	11
BMC SOFTWARE INC	COM	055921100	433	27407	SH	DEFINED	12
BMC SOFTWARE INC	COM	055921100	44	2800	SH	DEFINED	11
BMC SOFTWARE INC	COM	055921100	596	37700	SH	DEFINED	6
BNP RESIDENTIAL PPTYS INC	COM	05564T103	13	978	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	41	1494	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	20287	746940	SH	DEFINED	6
BOE FINL SVCS VA INC	COM	05564W106	5	200	SH	DEFINED	12
BOEING CO	COM	097023105	6302	122091	SH	DEFINED	12
BOEING CO	COM	097023105	229	4428	SH	DEFINED	11
BOEING CO	COM	097023105	563	10905	SH	DEFINED	5
BOEING CO	COM	097023105	1474	28557	SH	DEFINED	2
BOEING CO	COM	097023105	4568	88498	SH	DEFINED	3
BOEING CO	COM	097023105	44747	866849	SH	DEFINED	6
BOEING CO	COM	097023105	582	11280	SH	DEFINED	9
BOISE CASCADE CORP	COM	097383103	58	1740	SH	DEFINED	6
BOISE CASCADE CORP	COM	097383103	39	1158	SH	DEFINED	12
BOISE CASCADE CORP	COM	097383103	29	870	SH	DEFINED	11
BOK FINL CORP	COM NEW	05561Q201	23	515	SH	DEFINED	12
BOLT TECHNOLOGY CORP	COM	097698104	2	540	SH	DEFINED	12
BOMBAY CO INC	COM	097924104	23	3150	SH	DEFINED	12
BON-TON STORES INC	COM	09776J101	1710	140300	SH	DEFINED	6
BONE CARE INTL INC	COM	098072101	4175	171800	SH	DEFINED	3
BOOKHAM INC	COM	09856E105	0	22	SH	DEFINED	9
BOOKS-A-MILLION INC	COM	098570104	374	46712	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	367	14810	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	3823	154160	SH	DEFINED	12
BORDERS GROUP INC	COM	099709107	20564	829194	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	38037	1533740	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	12	500	SH	DEFINED	9
BORG WARNER INC	COM	099724106	255	5900	SH	DEFINED	5
BORG WARNER INC	COM	099724106	23	540	SH	DEFINED	11
BORG WARNER INC	COM	099724106	46	1070	SH	DEFINED	12
BORG WARNER INC	COM	099724106	27101	626040	SH	DEFINED	6
BORLAND SOFTWARE CORP	COM	099849101	782	93600	SH	DEFINED	3
BOSTON ACOUSTICS INC	COM	100534106	7	550	SH	DEFINED	12
BOSTON BEER INC	CL A	100557107	445	17650	SH	DEFINED	12
BOSTON BEER INC	CL A	100557107	360	14300	SH	DEFINED	3
BOSTON BEER INC	CL A	100557107	8	300	SH	DEFINED	11
BOSTON COMMUNICATIONS GROUP	COM	100582105	2844	324283	SH	DEFINED	6
BOSTON LIFE SCIENCES INC	COM NEW	100843408	0	207	SH	DEFINED	12
BOSTON PROPERTIES INC	COM	101121101	1565	28247	SH	DEFINED	9
BOSTON PROPERTIES INC	COM	101121101	4881	88120	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	186	3360	SH	DEFINED	12

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

BOSTON SCIENTIFIC CORP	COM	101137107	826	20800	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	73	1830	SH	DEFINED	3
BOSTON SCIENTIFIC CORP	COM	101137107	931	23440	SH	DEFINED	12
BOSTON SCIENTIFIC CORP	COM	101137107	449	11300	SH	DEFINED	11
BOSTON SCIENTIFIC CORP	COM	101137107	383	9650	SH	DEFINED	5
BOSTONFED BANCORP INC	COM	101178101	13	300	SH	DEFINED	12
BOTTOMLINE TECH DEL INC	COM	101388106	7	700	SH	DEFINED	12
BOULDER TOTAL RETURN FD INC	COM	101541100	71	4100	SH	DEFINED	12
BOWATER INC	COM	102183100	185	4857	SH	DEFINED	12
BOWATER INC	COM	102183100	4	100	SH	DEFINED	9
BOWNE & CO INC	COM	103043105	4579	352500	SH	DEFINED	3
BOWNE & CO INC	COM	103043105	17	1300	SH	DEFINED	12
BOYD GAMING CORP	COM	103304101	665	23630	SH	DEFINED	3
BOYD GAMING CORP	COM	103304101	385	13677	SH	DEFINED	12
BOYD GAMING CORP	COM	103304101	189	6700	SH	DEFINED	11
BOYDS COLLECTION LTD	COM	103354106	1349	566650	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	5133	609434	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	4	500	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	451	7847	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	19024	330678	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	18785	326522	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	27448	476511	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	31058	539858	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	177	2640	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	1489	25882	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	7	125	SH	DEFINED	4
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	166	4200	SH	DEFINED	11
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	154	3900	SH	DEFINED	12
BRADLEY PHARMACEUTICALS INC	COM	104576103	431	21180	SH	DEFINED	12
BRADY CORP	CL A	104674106	8808	180600	SH	DEFINED	3
BRADY CORP	CL A	104674106	5	100	SH	DEFINED	1
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	6	197	SH	DEFINED	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	2599	91244	SH	DEFINED	12
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3095	108690	SH	DEFINED	3
BRANTLEY CAP CORP	COM	105494108	133	12000	SH	DEFINED	12
BRASCAN CORP	CL A LTD VT SH	10549P606	1047	33678	SH	DEFINED	6
BRASCAN CORP	CL A LTD VT SH	10549P606	9490	248875	SH	DEFINED	7
BRASCAN CORP	CL A LTD VT SH	10549P606	178	5900	SH	DEFINED	3
BRASCAN CORP	CL A LTD VT SH	10549P606	95	3154	SH	DEFINED	12
BRASKEM S A	SP ADR PFD A	105532105	3308	100000	SH	DEFINED	3
BRAZIL FD INC	COM	105759104	21	800	SH	DEFINED	12
BRE PROPERTIES INC	CL A	05564E106	398	10379	SH	DEFINED	12
BRE PROPERTIES INC	CL A	05564E106	54	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	31	800	SH	DEFINED	1
BRIDGFORD FOODS CORP	COM	108763103	17	2100	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	53384	657440	SH	DEFINED	3
BRIGGS & STRATTON CORP	COM	109043109	168	2065	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	7332	90300	SH	DEFINED	6
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	647	11925	SH	DEFINED	11
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	4215	77630	SH	DEFINED	3
BRIGHTPOINT INC	COM NEW	109473405	1228	71420	SH	DEFINED	3
BRILLIAN CORP	COM	10949P107	256	57879	SH	DEFINED	12
BRINKER INTL INC	COM	109641100	2	50	SH	DEFINED	6
BRINKER INTL INC	COM	109641100	11	366	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	103	3300	SH	DEFINED	12
BRINKS CO	COM	109696104	22748	754001	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	10060	425000	SH	DEFINED	10
BRISTOL MYERS SQUIBB CO	COM	110122108	4200	177434	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	46028	1940864	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	16946	715926	SH	DEFINED	12
BRISTOL MYERS SQUIBB CO	COM	110122108	10105	426914	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	4687	198022	SH	DEFINED	2

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

BRISTOL MYERS SQUIBB CO	COM	110122108	454	19170	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	1883	79545	SH	DEFINED	9
BRISTOL MYERS SQUIBB CO	COM	110122108	570	19160	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	660	27905	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	7725	326368	SH	DEFINED	4
BRISTOL WEST HLDGS INC	COM	11037M105	1783	104050	SH	DEFINED	3
BRITESMILE INC	COM NEW	110415205	1	102	SH	DEFINED	12
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	1	45	SH	DEFINED	6
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	21	720	SH	DEFINED	11
BROADCOM CORP	CL A	111320107	52	1915	SH	DEFINED	12
BROADVISION INC	COM NEW	111412607	3	1029	SH	DEFINED	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	4	750	SH	DEFINED	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	7474	1322810	SH	DEFINED	3
BROCADE COMMUNICATIONS SYS I	COM	111621108	3	600	SH	DEFINED	2
BROCADE COMMUNICATIONS SYS I	COM	111621108	1	100	SH	DEFINED	9
BROOKFIELD PPTYS CORP	COM	112900105	669	20740	SH	DEFINED	3
BROOKFIELD PPTYS CORP	COM	112900105	8	200	SH	DEFINED	7
BROOKLINE BANCORP INC DEL	COM	11373M107	85	5400	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	248	15817	SH	DEFINED	12
BROOKLINE BANCORP INC DEL	COM	11373M107	940	60000	SH	DEFINED	4
BROOKS AUTOMATION INC	COM	114340102	3	200	SH	DEFINED	12
BROOKS AUTOMATION INC	COM	114340102	10460	739210	SH	DEFINED	3
BROWN & BROWN INC	COM	115236101	107	2350	SH	DEFINED	12
BROWN & BROWN INC	COM	115236101	5981	130875	SH	DEFINED	1
BROWN FORMAN CORP	CL B	115637209	475	10382	SH	DEFINED	2
BROWN FORMAN CORP	CL A	115637100	195	3300	SH	DEFINED	7
BROWN FORMAN CORP	CL A	115637100	33	700	SH	DEFINED	11
BROWN FORMAN CORP	CL B	115637209	414	9048	SH	DEFINED	12
BROWN FORMAN CORP	CL A	115637100	128	2742	SH	DEFINED	2
BROWN SHOE INC NEW	COM	115736100	10	400	SH	DEFINED	12
BROWN SHOE INC NEW	COM	115736100	7722	308150	SH	DEFINED	6
BRT RLTY TR	SH BEN INT NEW	055645303	4	200	SH	DEFINED	12
BRUNSWICK CORP	COM	117043109	16	350	SH	DEFINED	11
BRUNSWICK CORP	COM	117043109	154	3365	SH	DEFINED	12
BRUNSWICK CORP	COM	117043109	23457	512620	SH	DEFINED	3
BRYN MAWR BK CORP	COM	117665109	40	2000	SH	DEFINED	12
BT GROUP PLC	ADR	05577E101	24	735	SH	DEFINED	11
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	26	600	SH	DEFINED	9
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	18	400	SH	DEFINED	4
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	513	11660	SH	DEFINED	12
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	26	600	SH	DEFINED	2
BUCKLE INC	COM	118440106	302	11000	SH	DEFINED	3
BUCKLE INC	COM	118440106	9838	358150	SH	DEFINED	6
BUCYRUS INTL INC NEW	CL A	118759109	3007	89497	SH	DEFINED	3
BUCYRUS INTL INC NEW	CL A	118759109	134	4000	SH	DEFINED	12
BUILDING MATLS HLDG CORP	COM	120113105	10	368	SH	DEFINED	12
BUILDING MATLS HLDG CORP	COM	120113105	6307	229194	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	1069	26732	SH	DEFINED	12
BURLINGTON COAT FACTORY	COM	121579106	19274	907850	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	21777	568430	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	43040	1123380	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	680	17749	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	5	120	SH	DEFINED	9
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2309	60274	SH	DEFINED	12
BURLINGTON NORTHN SANTA FE C	COM	12189T104	19	490	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	939	24511	SH	DEFINED	2
BURLINGTON RES INC	COM	122014103	65	1600	SH	DEFINED	9
BURLINGTON RES INC	COM	122014103	574	14068	SH	DEFINED	5
BURLINGTON RES INC	COM	122014103	2836	69500	SH	DEFINED	3
BURLINGTON RES INC	COM	122014103	3125	76586	SH	DEFINED	12
BURLINGTON RES INC	COM	122014103	6988	171275	SH	DEFINED	11
BURLINGTON RES INC	COM	122014103	452	11074	SH	DEFINED	2

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

BURLINGTON RES INC	COM	122014103	91	2224	SH	DEFINED	1
BURLINGTON RES INC	COM	122014103	463	11340	SH	DEFINED	6
C & F FINL CORP	COM	12466Q104	38	1000	SH	DEFINED	12
C & F FINL CORP	COM	12466Q104	133	3505	SH	DEFINED	6
C COR INC	COM	125010108	12	1400	SH	DEFINED	4
C COR INC	COM	125010108	6959	823520	SH	DEFINED	3
C COR INC	COM	125010108	14	1600	SH	DEFINED	12
C D I CORP	COM	125071100	26	1250	SH	DEFINED	12
C D I CORP	COM	125071100	41	2000	SH	DEFINED	9
CABELAS INC	COM	126804301	7	300	SH	DEFINED	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	3	150	SH	DEFINED	4
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	170	8367	SH	DEFINED	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	44	2191	SH	DEFINED	9
CABOT CORP	COM	127055101	6630	171900	SH	DEFINED	3
CABOT CORP	COM	127055101	48	1250	SH	DEFINED	12
CABOT CORP	COM	127055101	67	1740	SH	DEFINED	6
CABOT MICROELECTRONICS CORP	COM	12709P103	6	160	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	21	585	SH	DEFINED	11
CABOT MICROELECTRONICS CORP	COM	12709P103	44	1220	SH	DEFINED	12
CABOT OIL & GAS CORP	COM	127097103	49	1090	SH	DEFINED	12
CABOT OIL & GAS CORP	COM	127097103	346	7700	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	1841	41000	SH	DEFINED	3
CACHE INC	COM NEW	127150308	5	300	SH	DEFINED	12
CACI INTL INC	CL A	127190304	12594	238619	SH	DEFINED	3
CACI INTL INC	CL A	127190304	4056	76850	SH	DEFINED	1
CACI INTL INC	CL A	127190304	32	600	SH	DEFINED	9
CACI INTL INC	CL A	127190304	237	4486	SH	DEFINED	12
CADBURY SCHWEPPEES PLC	ADR	127209302	3	110	SH	DEFINED	9
CADBURY SCHWEPPEES PLC	ADR	127209302	6	200	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	303	9800	SH	DEFINED	2
CADBURY SCHWEPPEES PLC	ADR	127209302	1044	33505	SH	DEFINED	6
CADENCE DESIGN SYSTEM INC	COM	127387108	647	49600	SH	DEFINED	6
CADENCE DESIGN SYSTEM INC	COM	127387108	65	4950	SH	DEFINED	12
CADMUS COMMUNICATIONS CORP	COM	127587103	2049	141594	SH	DEFINED	6
CAE INC	COM	124765108	3	668	SH	DEFINED	12
CAE INC	COM	124765108	770	140000	SH	DEFINED	7
CAESARS ENTMT INC	COM	127687101	7	410	SH	DEFINED	6
CAESARS ENTMT INC	COM	127687101	52	3090	SH	DEFINED	12
CAESARS ENTMT INC	COM	127687101	24530	1468875	SH	DEFINED	3
CAL DIVE INTL INC	COM	127914109	10	270	SH	DEFINED	11
CAL DIVE INTL INC	COM	127914109	48763	1368990	SH	DEFINED	3
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	5109	315360	SH	DEFINED	12
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	30	1500	SH	DEFINED	11
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	1297	64100	SH	DEFINED	12
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	5733	417570	SH	DEFINED	12
CALAMP CORP	COM	128126109	2408	338145	SH	DEFINED	6
CALAMP CORP	COM	128126109	217	30460	SH	DEFINED	3
CALGON CARBON CORP	COM	129603106	6	800	SH	DEFINED	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	40	3000	SH	DEFINED	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	1506	112609	SH	DEFINED	6
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	1157	52930	SH	DEFINED	3
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	33	1500	SH	DEFINED	12
CALIFORNIA WTR SVC GROUP	COM	130788102	32	1085	SH	DEFINED	9
CALIFORNIA WTR SVC GROUP	COM	130788102	56	1900	SH	DEFINED	12
CALLAWAY GOLF CO	COM	131193104	82	7711	SH	DEFINED	12
CALLAWAY GOLF CO	COM	131193104	781	73900	SH	DEFINED	6
CALLIDUS SOFTWARE INC	COM	13123E500	3340	814129	SH	DEFINED	6
CALLON PETE CO DEL	COM	13123X102	1337	105450	SH	DEFINED	3
CALPINE CORP	COM	131347106	2289	788573	SH	DEFINED	6
CALPINE CORP	COM	131347106	2	729	SH	DEFINED	2
CALPINE CORP	COM	131347106	200	68985	SH	DEFINED	12
CALYPTE BIOMEDICAL CORP	COM NEW	131722605	0	3	SH	DEFINED	9

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

CAMBREX CORP	COM	132011107	476	21700	SH	DEFINED	9
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	41	1200	SH	DEFINED	12
CAMDEN NATL CORP	COM	133034108	2661	77100	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	32	700	SH	DEFINED	2
CAMDEN PPTY TR	SH BEN INT	133131102	156	3375	SH	DEFINED	11
CAMDEN PPTY TR	SH BEN INT	133131102	2368	51248	SH	DEFINED	12
CAMDEN PPTY TR	SH BEN INT	133131102	2784	60266	SH	DEFINED	9
CAMECO CORP	COM	13321L108	359	4530	SH	DEFINED	12
CAMECO CORP	COM	13321L108	20	200	SH	DEFINED	7
CAMPBELL SOUP CO	COM	134429109	14	550	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	37	1400	SH	DEFINED	9
CAMPBELL SOUP CO	COM	134429109	301	11461	SH	DEFINED	12
CANADA SOUTHN PETE LTD	LTD VTG SH	135231108	2	400	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	267	6700	SH	DEFINED	3
CANADIAN NAT RES LTD	COM	136385101	1308	32840	SH	DEFINED	6
CANADIAN NAT RES LTD	COM	136385101	22	558	SH	DEFINED	11
CANADIAN NAT RES LTD	COM	136385101	11	268	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	21097	417760	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	609	12550	SH	DEFINED	3
CANADIAN NATL RY CO	COM	136375102	542	11173	SH	DEFINED	12
CANADIAN NATL RY CO	COM	136375102	73	1500	SH	DEFINED	2
CANADIAN NATL RY CO	COM	136375102	28225	456560	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	14886	455364	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	17	650	SH	DEFINED	11
CANADIAN PAC RY LTD	COM	13645T100	205	7967	SH	DEFINED	12
CANADIAN SUPERIOR ENERGY INC	COM	136644101	1	385	SH	DEFINED	12
CANDELA CORP	COM	136907102	2	150	SH	DEFINED	12
CANON INC	ADR	138006309	414	8775	SH	DEFINED	2
CANON INC	ADR	138006309	22449	467029	SH	DEFINED	6
CANTEL MEDICAL CORP	COM	138098108	163	6810	SH	DEFINED	3
CANWEST GLOBAL COMMUNICATION	SHS NON VTG	138906300	2	200	SH	DEFINED	7
CAPITAL & INCM STRTGS FD INC	COM	13971Y103	32	1779	SH	DEFINED	12
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	1266	40486	SH	DEFINED	12
CAPITAL BK CORP	COM	139793103	8	500	SH	DEFINED	12
CAPITAL CITY BK GROUP INC	COM	139674105	37	946	SH	DEFINED	12
CAPITAL CITY BK GROUP INC	COM	139674105	29	750	SH	DEFINED	11
CAPITAL CORP OF THE WEST	COM	140065103	903	21006	SH	DEFINED	6
CAPITAL CROSSING BK	COM	140071101	6	250	SH	DEFINED	12
CAPITAL CROSSING BK	COM	140071101	164	6440	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	7273	98414	SH	DEFINED	12
CAPITAL ONE FINL CORP	DECS UPPR 6.25	14040H204	287	5420	SH	DEFINED	12
CAPITAL ONE FINL CORP	COM	14040H105	507819	6871702	SH	DEFINED	10
CAPITAL ONE FINL CORP	COM	14040H105	10029	135710	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	5313	71900	SH	DEFINED	7
CAPITAL ONE FINL CORP	COM	14040H105	1235	16710	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	964	13045	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	69	940	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	7	100	SH	DEFINED	4
CAPITAL ONE FINL CORP	COM	14040H105	5	73	SH	DEFINED	9
CAPITAL ONE FINL CORP	COM	14040H105	239920	3246550	SH	DEFINED	8
CAPITAL SR LIVING CORP	COM	140475104	29	6000	SH	DEFINED	2
CAPITAL TITLE GROUP INC	COM	140919101	211	40700	SH	DEFINED	6
CAPITOL BANCORP LTD	COM	14056D105	983	33510	SH	DEFINED	3
CAPITOL BANCORP LTD	COM	14056D105	3013	102700	SH	DEFINED	6
CAPITOL FED FINL	COM	14057C106	32	1000	SH	DEFINED	12
CAPSTEAD MTG CORP	COM NO PAR	14067E506	22	1800	SH	DEFINED	12
CAPSTONE TURBINE CORP	COM	14067D102	0	200	SH	DEFINED	12
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	4	315	SH	DEFINED	12
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	184	16400	SH	DEFINED	3
CARAUSTAR INDS INC	COM	140909102	3645	217330	SH	DEFINED	3
CARBO CERAMICS INC	COM	140781105	1746	24200	SH	DEFINED	3

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

CARDIAC SCIENCE INC	COM NEW	141410209	8	3950	SH	DEFINED	12
CARDINAL FINL CORP	COM	14149F109	800	85000	SH	DEFINED	
CARDINAL FINL CORP	COM	14149F109	2855	303435	SH	DEFINED	12
CARDINAL HEALTH INC	COM	14149Y108	2	35	SH	DEFINED	6
CARDINAL HEALTH INC	COM	14149Y108	26	600	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y108	36	833	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	345	7885	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	522	11935	SH	DEFINED	9
CARDINAL HEALTH INC	COM	14149Y108	2303	52610	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	2566	58627	SH	DEFINED	12
CARDINAL STATE BANK DURHAM N	COM	141546101	21	2000	SH	DEFINED	12
CAREER EDUCATION CORP	COM	141665109	54017	1900000	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	6	200	SH	DEFINED	3
CAREER EDUCATION CORP	COM	141665109	29	1010	SH	DEFINED	12
CAREMARK RX INC	COM	141705103	2	76	SH	DEFINED	1
CAREMARK RX INC	COM	141705103	217	6771	SH	DEFINED	12
CAREMARK RX INC	COM	141705103	752	23450	SH	DEFINED	11
CAREMARK RX INC	COM	141705103	10586	330100	SH	DEFINED	8
CAREMARK RX INC	COM	141705103	121866	3800000	SH	DEFINED	10
CARLISLE COS INC	COM	142339100	13	200	SH	DEFINED	12
CARLISLE COS INC	COM	142339100	7774	121600	SH	DEFINED	3
CARMAX INC	COM	143130102	1293	60000	SH	DEFINED	
CARMAX INC	COM	143130102	5345	248009	SH	DEFINED	12
CARMIKE CINEMAS INC	COM	143436400	5679	161300	SH	DEFINED	3
CARNIVAL CORP	PAIRED CTF	143658300	38	800	SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	143658300	972	20546	SH	DEFINED	5
CARNIVAL CORP	PAIRED CTF	143658300	8258	174628	SH	DEFINED	12
CARNIVAL CORP	PAIRED CTF	143658300	13065	274280	SH	DEFINED	6
CARNIVAL CORP	PAIRED CTF	143658300	215	4538	SH	DEFINED	11
CARRAMERICA RLTY CORP	COM	144418100	62	1900	SH	DEFINED	11
CARRAMERICA RLTY CORP	COM	144418100	136	4150	SH	DEFINED	9
CARRAMERICA RLTY CORP	COM	144418100	4574	139879	SH	DEFINED	12
CARREKER CORP	COM	144433109	19	2500	SH	DEFINED	12
CARRIAGE SVCS INC	COM	143905107	1529	323300	SH	DEFINED	6
CARRIER ACCESS CORP	COM	144460102	3	425	SH	DEFINED	2
CARRIER ACCESS CORP	COM	144460102	6	800	SH	DEFINED	11
CARRINGTON LABS INC	COM	144525102	0	12	SH	DEFINED	12
CARROLLTON BANCORP	COM	145282109	35	2079	SH	DEFINED	11
CARROLLTON BANCORP	COM	145282109	222	13461	SH	DEFINED	12
CASCADE BANCORP	COM	147154108	4708	242690	SH	DEFINED	1
CASCADE CORP	COM	147195101	8	300	SH	DEFINED	11
CASCADE CORP	COM	147195101	591	21300	SH	DEFINED	3
CASCADE CORP	COM	147195101	5817	209550	SH	DEFINED	6
CASCADE NAT GAS CORP	COM	147339105	11	526	SH	DEFINED	2
CASH AMER INTL INC	COM	14754D100	7	282	SH	DEFINED	9
CASH AMER INTL INC	COM	14754D100	4405	180090	SH	DEFINED	3
CASTLE CONV FD INC	COM	148443104	10	450	SH	DEFINED	12
CASTLE ENERGY CORP	COM PAR\$0.50N	148449309	41	3600	SH	DEFINED	12
CATALYTICA ENERGY SYS INC	COM	148884109	0	200	SH	DEFINED	12
CATAPULT COMMUNICATIONS CORP	COM	149016107	10	516	SH	DEFINED	11
CATAPULT COMMUNICATIONS CORP	COM	149016107	3128	166030	SH	DEFINED	3
CATELLUS DEV CORP NEW	COM	149113102	250	9440	SH	DEFINED	3
CATELLUS DEV CORP NEW	COM	149113102	33	1253	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	123	1530	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	37136	461600	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	7982	78500	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	6574	81716	SH	DEFINED	12
CATERPILLAR INC DEL	COM	149123101	201	2500	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	72	900	SH	DEFINED	4
CATERPILLAR INC DEL	COM	149123101	127	1575	SH	DEFINED	9
CATHAY GENERAL BANCORP	COM	149150104	8391	225620	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	10301	462950	SH	DEFINED	6

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

CAVALIER HOMES INC	COM	149507105	1	100	SH	DEFINED	12
CAVCO INDS INC DEL	COM	149568107	110	2900	SH	DEFINED	3
CB RICHARD ELLIS GROUP INC	CL A	12497T101	1529	66180	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	4498	73800	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	437	7170	SH	DEFINED	12
CBL & ASSOC PPTYS INC	COM	124830100	93	1525	SH	DEFINED	11
CBRL GROUP INC	COM	12489V106	54	1500	SH	DEFINED	9
CBRL GROUP INC	COM	12489V106	189	5248	SH	DEFINED	12
CBRL GROUP INC	COM	12489V106	26	710	SH	DEFINED	11
CCC INFORMATION SVCS GROUP I	COM	12487Q109	108	6079	SH	DEFINED	4
CCC INFORMATION SVCS GROUP I	COM	12487Q109	8	436	SH	DEFINED	12
CDN IMPERIAL BK OF COMMERCE	COM	136069101	72828	1076228	SH	DEFINED	7
CEC ENTMT INC	COM	125137109	39216	1067066	SH	DEFINED	6
CEC ENTMT INC	COM	125137109	179	4859	SH	DEFINED	12
CEC ENTMT INC	COM	125137109	31810	865571	SH	DEFINED	3
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	428	13955	SH	DEFINED	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	240	7833	SH	DEFINED	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	61	2000	SH	DEFINED	9
CEDAR SHOPPING CTRS INC	COM NEW	150602209	804	57667	SH	DEFINED	12
CELADON GROUP INC	COM	150838100	93	4860	SH	DEFINED	12
CELADON GROUP INC	COM	150838100	676	35510	SH	DEFINED	3
CELESTICA INC	SUB VTG SHS	15101Q108	6	350	SH	DEFINED	7
CELESTICA INC	SUB VTG SHS	15101Q108	15155	1193275	SH	DEFINED	4
CELESTICA INC	SUB VTG SHS	15101Q108	6196	487880	SH	DEFINED	5
CELESTICA INC	SUB VTG SHS	15101Q108	16	1225	SH	DEFINED	11
CELESTICA INC	SUB VTG SHS	15101Q108	13	1000	SH	DEFINED	12
CELGENE CORP	COM	151020104	44	750	SH	DEFINED	12
CELGENE CORP	COM	151020104	408	7000	SH	DEFINED	5
CELL GENESYS INC	COM	150921104	7870	877381	SH	DEFINED	12
CELL GENESYS INC	COM	150921104	2669	297600	SH	DEFINED	8
CELL GENESYS INC	COM	150921104	20	2270	SH	DEFINED	11
CELL GENESYS INC	COM	150921104	14	1600	SH	DEFINED	2
CELL GENESYS INC	COM	150921104	27807	3100000	SH	DEFINED	10
CELL THERAPEUTICS INC	COM	150934107	2	240	SH	DEFINED	12
CELLSTAR CORP	COM NEW	150925204	9	2000	SH	DEFINED	9
CELLSTAR CORP	COM NEW	150925204	10	2280	SH	DEFINED	12
CELSION CORPORATION	COM	15117N107	3	5500	SH	DEFINED	12
CEMEX S A	SPON ADR 5 ORD	151290889	3672	130500	SH	DEFINED	3
CEMEX S A	SPON ADR 5 ORD	151290889	63	2248	SH	DEFINED	11
CENDANT CORP	COM	151313103	29976	1387800	SH	DEFINED	8
CENDANT CORP	COM	151313103	79920	3700000	SH	DEFINED	13
CENDANT CORP	COM	151313103	14364	664978	SH	DEFINED	4
CENDANT CORP	COM	151313103	10015	463676	SH	DEFINED	3
CENDANT CORP	COM	151313103	10005	463207	SH	DEFINED	12
CENDANT CORP	COM	151313103	6817	315600	SH	DEFINED	5
CENDANT CORP	COM	151313103	3638	168422	SH	DEFINED	6
CENDANT CORP	COM	151313103	1173	54300	SH	DEFINED	9
CENDANT CORP	COM	151313103	144	5275	SH	DEFINED	7
CENDANT CORP	COM	151313103	104	4800	SH	DEFINED	11
CENDANT CORP	COM	151313103	47	2186	SH	DEFINED	2
CENTENE CORP DEL	COM	15135B101	10	237	SH	DEFINED	12
CENTENE CORP DEL	COM	15135B101	4972	116780	SH	DEFINED	3
CENTER BANCORP INC	COM	151408101	8	630	SH	DEFINED	11
CENTERPOINT ENERGY INC	COM	15189T107	4	400	SH	DEFINED	9
CENTERPOINT ENERGY INC	COM	15189T107	865	83515	SH	DEFINED	12
CENTERPOINT ENERGY INC	COM	15189T107	62	6030	SH	DEFINED	6
CENTERPOINT ENERGY INC	COM	15189T107	106	10200	SH	DEFINED	3
CENTERPOINT PPTYS TR	COM	151895109	831	19060	SH	DEFINED	3
CENTERPOINT PPTYS TR	COM	151895109	87	2000	SH	DEFINED	2
CENTEX CORP	COM	152312104	52	1030	SH	DEFINED	12
CENTRAL EUROPE AND RUSSIA FD	COM	153436100	81	3430	SH	DEFINED	12
CENTRAL EUROPEAN DIST CORP	COM	153435102	6830	305750	SH	DEFINED	3

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

CENTRAL FD CDA LTD	CL A	153501101	47	8100	SH	DEFINED	12
CENTRAL FGHT LINES INC NEV	COM	153491105	4	600	SH	DEFINED	12
CENTRAL GARDEN & PET CO	COM	153527106	544	17750	SH	DEFINED	3
CENTRAL PAC FINL CORP	COM	154760102	39	1415	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	47	3559	SH	DEFINED	12
CENTRAL VA BANKSHARES INC	COM	155792104	38	1391	SH	DEFINED	12
CENTRAL VT PUB SVC CORP	COM	155771108	24	1200	SH	DEFINED	2
CENTRAL VT PUB SVC CORP	COM	155771108	3296	163900	SH	DEFINED	6
CENTRUE FINL CORP	COM	15641R103	11	400	SH	DEFINED	11
CENTURY ALUM CO	COM	156431108	7588	273650	SH	DEFINED	3
CENTURY BUSINESS SVCS INC	COM	156490104	1	300	SH	DEFINED	12
CENTURYTEL INC	COM	156700106	3573	104364	SH	DEFINED	12
CENTURYTEL INC	COM	156700106	7599	221940	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	58	1687	SH	DEFINED	9
CENTURYTEL INC	COM	156700106	4	115	SH	DEFINED	11
CENTURYTEL INC	COM	156700106	9201	268710	SH	DEFINED	6
CEPHALON INC	COM	156708109	99	2061	SH	DEFINED	12
CEPHALON INC	COM	156708109	1581	33006	SH	DEFINED	3
CEPHEID	COM	15670R107	120	13900	SH	DEFINED	12
CERADYNE INC	COM	156710105	176	4015	SH	DEFINED	12
CERES GROUP INC	COM	156772105	137	25200	SH	DEFINED	3
CERES GROUP INC	COM	156772105	2371	435000	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	55230	3000000	SH	DEFINED	10
CERIDIAN CORP NEW	COM	156779100	81	4410	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	203	11000	SH	DEFINED	11
CERIDIAN CORP NEW	COM	156779100	233	12630	SH	DEFINED	12
CERIDIAN CORP NEW	COM	156779100	5079	275900	SH	DEFINED	8
CERNER CORP	COM	156782104	173	4000	SH	DEFINED	2
CERNER CORP	COM	156782104	174	4030	SH	DEFINED	12
CERNER CORP	COM	156782104	620	14340	SH	DEFINED	3
CERNER CORP	COM	156782104	2	50	SH	DEFINED	6
CERTEGY INC	COM	156880106	32	850	SH	DEFINED	11
CERTEGY INC	COM	156880106	878	23600	SH	DEFINED	3
CERTEGY INC	COM	156880106	1813	48718	SH	DEFINED	1
CERTEGY INC	COM	156880106	1945	52264	SH	DEFINED	12
CERUS CORP	COM	157085101	1	500	SH	DEFINED	12
CERUS CORP	COM	157085101	1	250	SH	DEFINED	2
CH ENERGY GROUP INC	COM	12541M102	211	4613	SH	DEFINED	12
CH ENERGY GROUP INC	COM	12541M102	32	700	SH	DEFINED	9
CHALONE WINE GROUP LTD	COM	157639105	5	517	SH	DEFINED	12
CHAMPION ENTERPRISES INC	COM	158496109	67	6500	SH	DEFINED	9
CHAMPS ENTMT INC DEL	COM	158787101	6	700	SH	DEFINED	12
CHARLES & COLVARD LTD	COM	159765106	26	3000	SH	DEFINED	12
CHARLES RIV LABS INTL INC	COM	159864107	316	6900	SH	DEFINED	11
CHARLES RIV LABS INTL INC	COM	159864107	16542	361180	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	7	1040	SH	DEFINED	9
CHARMING SHOPPES INC	COM	161133103	4227	593623	SH	DEFINED	6
CHARMING SHOPPES INC	COM	161133103	11100	1558920	SH	DEFINED	3
CHARTER COMMUNICATIONS INC D	CL A	16117M107	79	29814	SH	DEFINED	12
CHARTERMAC	SH BEN INT	160908109	119	5406	SH	DEFINED	9
CHARTERMAC	SH BEN INT	160908109	1045	47499	SH	DEFINED	12
CHARTWELL DIVD & INCOME FD I	COM	16139P104	22	2200	SH	DEFINED	12
CHASE CORP	COM	16150R104	10	600	SH	DEFINED	11
CHATTEM INC	COM	162456107	8	260	SH	DEFINED	12
CHATTEM INC	COM	162456107	3391	105160	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	44	2600	SH	DEFINED	12
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	1	83	SH	DEFINED	12
CHECKFREE CORP NEW	COM	162813109	8	300	SH	DEFINED	11
CHECKFREE CORP NEW	COM	162813109	23	830	SH	DEFINED	6
CHECKFREE CORP NEW	COM	162813109	687	24825	SH	DEFINED	12

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

CHECKFREE CORP NEW	COM	162813109	12562	453989	SH	DEFINED	3
CHECKPOINT SYS INC	COM	162825103	12850	822155	SH	DEFINED	6
CHECKPOINT SYS INC	COM	162825103	202	13000	SH	DEFINED	12
CHECKPOINT SYS INC	COM	162825103	5902	379069	SH	DEFINED	3
CHEESECAKE FACTORY INC	COM	163072101	7	160	SH	DEFINED	9
CHEESECAKE FACTORY INC	COM	163072101	123	2830	SH	DEFINED	12
CHELSEA PPTY GROUP INC	COM	163421100	13	200	SH	DEFINED	12
CHELSEA PPTY GROUP INC	COM	163421100	27	400	SH	DEFINED	9
CHEMED CORP NEW	COM	16359R103	201	3609	SH	DEFINED	12
CHEMED CORP NEW	COM	16359R103	123	2200	SH	DEFINED	9
CHEMED CORP NEW	COM	16359R103	6	100	SH	DEFINED	2
CHEMICAL FINL CORP	COM	163731102	53	1455	SH	DEFINED	2
CHEMICAL FINL CORP	COM	163731102	15967	437222	SH	DEFINED	6
CHEROKEE INC DEL NEW	COM	16444H102	2015	84450	SH	DEFINED	6
CHESAPEAKE CORP	COM	165159104	627	26100	SH	DEFINED	3
CHESAPEAKE CORP	COM	165159104	85	3534	SH	DEFINED	12
CHESAPEAKE ENERGY CORP	COM	165167107	141	8909	SH	DEFINED	11
CHESAPEAKE ENERGY CORP	COM	165167107	6811	430256	SH	DEFINED	12
CHESAPEAKE ENERGY CORP	COM	165167107	11808	745900	SH	DEFINED	6
CHESAPEAKE UTILS CORP	COM	165303108	2058	82000	SH	DEFINED	6
CHESAPEAKE UTILS CORP	COM	165303108	147	5875	SH	DEFINED	12
CHEVRONTEXACO CORP	COM	166764100	46872	873820	SH	DEFINED	3
CHEVRONTEXACO CORP	COM	166764100	69513	1295925	SH	DEFINED	6
CHEVRONTEXACO CORP	COM	166764100	27512	512906	SH	DEFINED	12
CHEVRONTEXACO CORP	COM	166764100	163	2400	SH	DEFINED	7
CHEVRONTEXACO CORP	COM	166764100	9547	177976	SH	DEFINED	5
CHEVRONTEXACO CORP	COM	166764100	31292	583362	SH	DEFINED	2
CHEVRONTEXACO CORP	COM	166764100	4571	85224	SH	DEFINED	9
CHEVRONTEXACO CORP	COM	166764100	2847	53074	SH	DEFINED	1
CHEVRONTEXACO CORP	COM	166764100	1918	35755	SH	DEFINED	11
CHEVRONTEXACO CORP	COM	166764100	18	330	SH	DEFINED	4
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	588	19600	SH	DEFINED	11
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	21	700	SH	DEFINED	12
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	9	300	SH	DEFINED	2
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	129	800	SH	DEFINED	3
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	10	65	SH	DEFINED	12
CHICOS FAS INC	COM	168615102	192	5600	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	68	2000	SH	DEFINED	2
CHICOS FAS INC	COM	168615102	8275	241975	SH	DEFINED	1
CHICOS FAS INC	COM	168615102	213	6219	SH	DEFINED	12
CHILDRENS PL RETAIL STORES I	COM	168905107	526	22000	SH	DEFINED	12
CHILDRENS PL RETAIL STORES I	COM	168905107	742	31050	SH	DEFINED	3
CHILE FD INC	COM	168834109	5	391	SH	DEFINED	12
CHINA FD INC	COM	169373107	27	900	SH	DEFINED	12
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	257	16800	SH	DEFINED	3
CHINA TELECOM CORP LTD	SPON ADR H SHS	169426103	287	8900	SH	DEFINED	3
CHINADOTCOM CORP	CL A	G2108N109	216	43300	SH	DEFINED	3
CHINADOTCOM CORP	CL A	G2108N109	6	1300	SH	DEFINED	12
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	1253	179200	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	*W EXP 03/19/200	170032114	22	5228	SH	DEFINED	12
CHIQUITA BRANDS INTL INC	COM	170032809	13547	778100	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM	170032809	7	379	SH	DEFINED	12
CHIQUITA BRANDS INTL INC	COM	170032809	3997	229600	SH	DEFINED	3
CHIRON CORP	COM	170040109	1	16	SH	DEFINED	2
CHIRON CORP	COM	170040109	129	2926	SH	DEFINED	12
CHIRON CORP	COM	170040109	5	120	SH	DEFINED	11
CHIRON CORP	COM	170040109	30	675	SH	DEFINED	4
CHITTENDEN CORP	COM	170228100	1999	73375	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	286	10500	SH	DEFINED	5
CHITTENDEN CORP	COM	170228100	50	1831	SH	DEFINED	12
CHOICE HOTELS INTL INC	COM	169905106	28089	487738	SH	DEFINED	3
CHOICE HOTELS INTL INC	COM	169905106	207	3600	SH	DEFINED	12

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

CHOICEPOINT INC	COM	170388102	336	7889	SH	DEFINED	12
CHORDIANT SOFTWARE INC	COM	170404107	6	2180	SH	DEFINED	12
CHRISTOPHER & BANKS CORP	COM	171046105	608	37970	SH	DEFINED	12
CHROMAVISION MED SYS INC	COM	17111P104	9	10500	SH	DEFINED	12
CHROMCRAFT REVINGTON INC	COM	171117104	35	2700	SH	DEFINED	12
CHROMCRAFT REVINGTON INC	COM	171117104	1454	113600	SH	DEFINED	6
CHRONIMED INC	COM	171164106	2	250	SH	DEFINED	12
CHRONIMED INC	COM	171164106	919	152731	SH	DEFINED	6
CHUBB CORP	COM	171232101	2904	41325	SH	DEFINED	12
CHUBB CORP	COM	171232101	129	1839	SH	DEFINED	11
CHUBB CORP	COM	171232101	167	2372	SH	DEFINED	9
CHUBB CORP	COM	171232101	640	9100	SH	DEFINED	1
CHUBB CORP	COM	171232101	1437	20453	SH	DEFINED	5
CHUBB CORP	COM	171232101	1477	20988	SH	DEFINED	6
CHUBB CORP	COM	171232101	1676	23851	SH	DEFINED	2
CHUBB CORP	CORP UNIT %	171232309	64	2300	SH	DEFINED	12
CHUBB CORP	CORP UNIT %	171232309	9201	260000	SH	DEFINED	7
CHUBB CORP	COM	171232101	40148	571252	SH	DEFINED	3
CHUBB CORP	COM	171232101	71	800	SH	DEFINED	7
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	137	7800	SH	DEFINED	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	2090	93900	SH	DEFINED	7
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	10840	615580	SH	DEFINED	6
CHURCH & DWIGHT INC	COM	171340102	37	1334	SH	DEFINED	12
CHURCH & DWIGHT INC	COM	171340102	28	990	SH	DEFINED	11
CHURCHILL DOWNS INC	COM	171484108	384	9800	SH	DEFINED	12
CIBER INC	COM	17163B102	489	65012	SH	DEFINED	12
CIBER INC	COM	17163B102	1206	160430	SH	DEFINED	3
CIBER INC	COM	17163B102	10	1351	SH	DEFINED	11
CIENA CORP	COM	171779101	47	23796	SH	DEFINED	12
CIENA CORP	COM	171779101	1	630	SH	DEFINED	6
CIGNA CORP	COM	125509109	54595	782511	SH	DEFINED	6
CIGNA CORP	COM	125509109	313	4500	SH	DEFINED	2
CIGNA CORP	COM	125509109	1377	19769	SH	DEFINED	12
CIGNA CORP	COM	125509109	105	1505	SH	DEFINED	11
CIGNA HIGH INCOME SHS	SH BEN INT	12551D109	2	710	SH	DEFINED	12
CIGNA INVTS SECS INC	COM	17179X106	63	3775	SH	DEFINED	12
CIM HIGH YIELD SECS	SH BEN INT	125527101	5	1000	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	37464	1072162	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	8	233	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	26	743	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	6408	183400	SH	DEFINED	3
CIMAREX ENERGY CO	COM	171798101	44	1254	SH	DEFINED	11
CINCINNATI BELL INC NEW	PFD CV DEP1/20	171871403	105	2500	SH	DEFINED	12
CINCINNATI BELL INC NEW	COM	171871106	4	1200	SH	DEFINED	9
CINCINNATI BELL INC NEW	COM	171871106	14	3900	SH	DEFINED	11
CINCINNATI BELL INC NEW	COM	171871106	97	27734	SH	DEFINED	12
CINCINNATI BELL INC NEW	COM	171871106	142	40704	SH	DEFINED	14
CINCINNATI BELL INC NEW	COM	171871106	280	80294	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	3707	1062100	SH	DEFINED	8
CINCINNATI BELL INC NEW	COM	171871106	44299	12693200	SH	DEFINED	13
CINCINNATI BELL INC NEW	COM	171871106	42383	12144000	SH	DEFINED	10
CINCINNATI FINL CORP	COM	172062101	7	162	SH	DEFINED	9
CINCINNATI FINL CORP	COM	172062101	150	3639	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	199	4830	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	2887	70038	SH	DEFINED	12
CINCINNATI FINL CORP	COM	172062101	19362	469724	SH	DEFINED	2
CINERGY CORP	COM	172474108	112	2816	SH	DEFINED	11
CINERGY CORP	COM	172474108	1616	40808	SH	DEFINED	12
CINERGY CORP	COM	172474108	1319	33300	SH	DEFINED	3
CINERGY CORP	COM	172474108	143	3600	SH	DEFINED	6
CINERGY CORP	COM	172474108	1129	28520	SH	DEFINED	2
CINTAS CORP	COM	172908105	180	4275	SH	DEFINED	11

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

CINTAS CORP	COM	172908105	549	13062	SH	DEFINED	12
CINTAS CORP	COM	172908105	7895	187800	SH	DEFINED	1
CINTAS CORP	COM	172908105	17497	416208	SH	DEFINED	2
CIRCOR INTL INC	COM	17273K109	10	500	SH	DEFINED	12
CIRCUIT CITY STORE INC	COM	172737108	18	1170	SH	DEFINED	6
CIRCUIT CITY STORE INC	COM	172737108	5199	338947	SH	DEFINED	12
CIRRUS LOGIC INC	COM	172755100	1	300	SH	DEFINED	12
CIRRUS LOGIC INC	COM	172755100	4	895	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	14176	783208	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	439	24258	SH	DEFINED	9
CISCO SYS INC	COM	17275R102	26540	1466288	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	13878	766722	SH	DEFINED	12
CISCO SYS INC	COM	17275R102	8100	447541	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	7676	337295	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	3838	212028	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	3076	169964	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	795	43917	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	31867	1760596	SH	DEFINED	3
CIT GROUP INC	COM	125581108	16523	441920	SH	DEFINED	3
CIT GROUP INC	COM	125581108	977	26123	SH	DEFINED	12
CIT GROUP INC	COM	125581108	562	15030	SH	DEFINED	6
CIT GROUP INC	COM	125581108	40	1080	SH	DEFINED	9
CITIBANK WEST FSB SAN FRAN C	CONT LITIG REC	17306J202	0	16	SH	DEFINED	12
CITIGROUP INC	COM	172967101	7921	179524	SH	DEFINED	1
CITIGROUP INC	COM	172967101	6020	136455	SH	DEFINED	9
CITIGROUP INC	COM	172967101	6411	145312	SH	DEFINED	11
CITIGROUP INC	COM	172967101	37134	841670	SH	DEFINED	2
CITIGROUP INC	COM	172967101	278432	6310797	SH	DEFINED	8
CITIGROUP INC	COM	172967101	113516	2571350	SH	DEFINED	6
CITIGROUP INC	COM	172967101	61771	1400075	SH	DEFINED	3
CITIGROUP INC	COM	172967101	44202	1001852	SH	DEFINED	12
CITIGROUP INC	COM	172967101	54	1227	SH	DEFINED	4
CITIGROUP INC	COM	172967101	5445	123407	SH	DEFINED	5
CITIGROUP INC	COM	172967101	11809	241983	SH	DEFINED	7
CITIGROUP INC	COM	172967101	631133	14304917	SH	DEFINED	10
CITIGROUP INVTS LN FD INC	COM	17307C107	133	9100	SH	DEFINED	12
CITIZENS BKG CORP MICH	COM	174420109	78	2384	SH	DEFINED	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	42	3115	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	416	31061	SH	DEFINED	12
CITIZENS FIRST BANCORP INC D	COM	17461R106	8	300	SH	DEFINED	12
CITIZENS INC	CL A	174740100	0	12	SH	DEFINED	12
CITIZENS SOUTH BKG CP DEL	COM	176682102	23	1831	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	44	2500	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	34	1955	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	8	480	SH	DEFINED	11
CITY HLDG CO	COM	177835105	49	1500	SH	DEFINED	12
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	6	3100	SH	DEFINED	9
CITY NATL CORP	COM	178566105	44	685	SH	DEFINED	12
CITY NATL CORP	COM	178566105	9480	145960	SH	DEFINED	3
CITY NATL CORP	COM	178566105	11097	170850	SH	DEFINED	6
CKE RESTAURANTS INC	COM	12561E105	4490	406340	SH	DEFINED	3
CLAIRES STORES INC	COM	179584107	20	790	SH	DEFINED	11
CLAIRES STORES INC	COM	179584107	671	26790	SH	DEFINED	12
CLAIRES STORES INC	COM	179584107	40837	1630854	SH	DEFINED	3
CLARCOR INC	COM	179895107	33	700	SH	DEFINED	2
CLARCOR INC	COM	179895107	67	1410	SH	DEFINED	11
CLARCOR INC	COM	179895107	518	10856	SH	DEFINED	12
CLARK INC	COM	181457102	2388	176400	SH	DEFINED	6
CLARUS CORP	COM	182707109	161	18375	SH	DEFINED	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	259	8300	SH	DEFINED	5
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1290	41387	SH	DEFINED	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	246	7900	SH	DEFINED	11

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

CLEAR CHANNEL COMMUNICATIONS	COM	184502102	109	3500	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	70	2239	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	15	476	SH	DEFINED	9
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	9	294	SH	DEFINED	6
CLECO CORP NEW	COM	12561W105	6320	366600	SH	DEFINED	6
CLECO CORP NEW	COM	12561W105	2623	152144	SH	DEFINED	12
CLECO CORP NEW	COM	12561W105	29	1700	SH	DEFINED	11
CLECO CORP NEW	COM	12561W105	17	1000	SH	DEFINED	1
CLEVELAND CLIFFS INC	COM	185896107	115	1416	SH	DEFINED	12
CLICK COMMERCE INC	COM NEW	18681D208	470	92149	SH	DEFINED	6
CLOROX CO DEL	COM	189054109	4697	88131	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	4	70	SH	DEFINED	4
CLOROX CO DEL	COM	189054109	40	750	SH	DEFINED	3
CLOROX CO DEL	COM	189054109	104	1950	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	442	8298	SH	DEFINED	9
CLOROX CO DEL	COM	189054109	405	7590	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	155	2910	SH	DEFINED	2
CMGI INC	COM	125750109	13	10620	SH	DEFINED	12
CMS ENERGY CORP	COM	125896100	2819	296066	SH	DEFINED	12
CMS ENERGY CORP	COM	125896100	15428	1620600	SH	DEFINED	3
CNA FINL CORP	COM	126117100	74	3100	SH	DEFINED	12
CNA FINL CORP	COM	126117100	220	9160	SH	DEFINED	6
CNB FINL CORP PA	COM	126128107	28	1823	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	118950	13000000	SH	DEFINED	10
CNET NETWORKS INC	COM	12613R104	3	300	SH	DEFINED	9
CNET NETWORKS INC	COM	12613R104	78	8500	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	10899	1191100	SH	DEFINED	8
CNF INC	COM	12612W104	14019	342020	SH	DEFINED	3
CNF INC	COM	12612W104	3861	94200	SH	DEFINED	6
CNF INC	COM	12612W104	3	76	SH	DEFINED	12
CNH GLOBAL N V	SHS NEW	N20935206	20	1015	SH	DEFINED	11
CNH GLOBAL N V	SHS NEW	N20935206	3056	156063	SH	DEFINED	12
CNH GLOBAL N V	SHS NEW	N20935206	1190	60800	SH	DEFINED	3
CNS INC	COM	126136100	399	36300	SH	DEFINED	3
COACH INC	COM	189754104	117	2750	SH	DEFINED	12
COASTAL FINL CORP DEL	COM	19046E105	5	321	SH	DEFINED	12
COBIZ INC	COM	190897108	46	2800	SH	DEFINED	12
COBIZ INC	COM	190897108	67	4062	SH	DEFINED	1
COCA COLA BOTTLING CO CONS	COM	191098102	362	6708	SH	DEFINED	12
COCA COLA CO	COM	191216100	20861	520864	SH	DEFINED	12
COCA COLA CO	COM	191216100	7087	140000	SH	DEFINED	7
COCA COLA CO	COM	191216100	7898	197203	SH	DEFINED	2
COCA COLA CO	COM	191216100	1321	32990	SH	DEFINED	1
COCA COLA CO	COM	191216100	0	0	SH	DEFINED	6
COCA COLA CO	COM	191216100	35	880	SH	DEFINED	4
COCA COLA CO	COM	191216100	147	3660	SH	DEFINED	9
COCA COLA CO	COM	191216100	449	11222	SH	DEFINED	5
COCA COLA CO	COM	191216100	571	14248	SH	DEFINED	11
COCA COLA CO	COM	191216100	12266	306266	SH	DEFINED	3
COCA COLA ENTERPRISES INC	COM	191219104	2	125	SH	DEFINED	11
COCA COLA ENTERPRISES INC	COM	191219104	488	25817	SH	DEFINED	12
COCA COLA ENTERPRISES INC	COM	191219104	3	150	SH	DEFINED	6
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	1689	68600	SH	DEFINED	7
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	15961	811365	SH	DEFINED	6
COEUR D ALENE MINES CORP IDA	COM	192108108	23	4800	SH	DEFINED	12
COGNEX CORP	COM	192422103	356	13600	SH	DEFINED	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	101	3317	SH	DEFINED	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	146	4800	SH	DEFINED	2
COGNOS INC	COM	19244C109	108	2400	SH	DEFINED	7
COGNOS INC	COM	19244C109	23	650	SH	DEFINED	12
COHEN & STEERS ADV INC RLTY	COM	19247W102	1552	83581	SH	DEFINED	12
COHEN & STEERS PREM INC RLTY	COM	19247V104	2164	114034	SH	DEFINED	12

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

COHEN & STEERS QUALITY RLTY	COM	19247L106	3270	183076	SH	DEFINED	12
COHEN & STEERS REIT & PFD IN	COM	19247X100	2292	91317	SH	DEFINED	12
COHEN & STEERS REIT & UTIL I	COM	19247Y108	1799	101648	SH	DEFINED	12
COHEN & STEERS SELECT UTIL F	COM	19248A109	546	29814	SH	DEFINED	12
COHEN & STEERS TOTAL RETURN	COM	19247R103	375	20810	SH	DEFINED	12
COHERENT INC	COM	192479103	36	1400	SH	DEFINED	12
COHERENT INC	COM	192479103	1451	55950	SH	DEFINED	3
COHERENT INC	COM	192479103	2	81	SH	DEFINED	11
COHU INC	COM	192576106	35	2370	SH	DEFINED	11
COINSTAR INC	COM	19259P300	6	275	SH	DEFINED	12
COINSTAR INC	COM	19259P300	2435	104510	SH	DEFINED	3
COINSTAR INC	COM	19259P300	5	200	SH	DEFINED	2
COLDWATER CREEK INC	COM	193068103	5	225	SH	DEFINED	12
COLDWATER CREEK INC	COM	193068103	4476	214480	SH	DEFINED	3
COLE KENNETH PRODTNS INC	CL A	193294105	14	500	SH	DEFINED	12
COLE KENNETH PRODTNS INC	CL A	193294105	14600	518840	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	32	700	SH	DEFINED	6
COLGATE PALMOLIVE CO	COM	194162103	10152	224693	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	4627	102422	SH	DEFINED	12
COLGATE PALMOLIVE CO	COM	194162103	1734	38378	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	230	5100	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	221	4896	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	211	4665	SH	DEFINED	9
COLGATE PALMOLIVE CO	COM	194162103	47	1047	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	7937	175669	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	91	1600	SH	DEFINED	7
COLLEGIATE PACIFIC INC	COM NEW	194589206	0	8	SH	DEFINED	12
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	2	500	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	62	3025	SH	DEFINED	11
COLONIAL BANCGROUP INC	COM	195493309	460	22491	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	6137	300080	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	19262	941890	SH	DEFINED	6
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	38	5897	SH	DEFINED	12
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	131	38000	SH	DEFINED	12
COLONIAL INTERMARKET INCM TR	SH BEN INT	195762109	26	3000	SH	DEFINED	12
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	50	4960	SH	DEFINED	12
COLONIAL MUN INCOME TR	SH BEN INT	195799101	45	8045	SH	DEFINED	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	386	9600	SH	DEFINED	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	459	11400	SH	DEFINED	9
COLONIAL PPTYS TR	COM SH BEN INT	195872106	67	1674	SH	DEFINED	11
COLUMBIA BANCORP	COM	197227101	24	840	SH	DEFINED	11
COLUMBIA BANCORP	COM	197227101	1001	34348	SH	DEFINED	12
COLUMBIA BANCORP	COM	197227101	3165	108625	SH	DEFINED	1
COLUMBIA BKG SYS INC	COM	197236102	2743	115309	SH	DEFINED	3
COLUMBIA BKG SYS INC	COM	197236102	4003	168265	SH	DEFINED	6
COLUMBIA LABS INC	COM	197779101	0	50	SH	DEFINED	12
COLUMBIA SPORTSWEAR CO	COM	198516106	43	782	SH	DEFINED	11
COLUMBUS MCKINNON CORP N Y	COM	199333105	356	39290	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	164081	5810250	SH	DEFINED	8
COMCAST CORP NEW	CL A	20030N101	1	32	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N101	8	291	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	396	14022	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	3410	120754	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	5342	189174	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	5859	207464	SH	DEFINED	12
COMCAST CORP NEW	CL A	20030N101	12332	434279	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	293	10377	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	349080	12361174	SH	DEFINED	10
COMCAST CORP NEW	CL A SPL	20030N200	20	730	SH	DEFINED	4
COMCAST CORP NEW	CL A SPL	20030N200	197	7066	SH	DEFINED	10
COMCAST CORP NEW	CL A SPL	20030N200	217	7756	SH	DEFINED	9
COMCAST CORP NEW	CL A SPL	20030N200	405	14521	SH	DEFINED	2

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

COMCAST CORP NEW	CL A SPL	20030N200	718	25729	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	754	26991	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	6928	248132	SH	DEFINED	12
COMCAST CORP NEW	CL A	20030N101	10156	313700	SH	DEFINED	7
COMCAST CORP NEW	CL A	20030N101	2511	88918	SH	DEFINED	9
COMERICA INC	COM	200340107	2001	33710	SH	DEFINED	6
COMERICA INC	COM	200340107	323	5443	SH	DEFINED	12
COMERICA INC	COM	200340107	197	3323	SH	DEFINED	2
COMFORT SYS USA INC	COM	199908104	52	7900	SH	DEFINED	12
COMFORT SYS USA INC	COM	199908104	1260	190840	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	7	125	SH	DEFINED	11
COMMERCE BANCORP INC NJ	COM	200519106	59	1074	SH	DEFINED	9
COMMERCE BANCORP INC NJ	COM	200519106	703	12735	SH	DEFINED	12
COMMERCE BANCORP INC NJ	COM	200519106	21426	388150	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	17	300	SH	DEFINED	4
COMMERCE BANCSHARES INC	COM	200525103	192	3990	SH	DEFINED	11
COMMERCE BANCSHARES INC	COM	200525103	6202	128976	SH	DEFINED	1
COMMERCE BANCSHARES INC	COM	200525103	3	54	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	142	2952	SH	DEFINED	12
COMMERCE BANCSHARES INC	COM	200525103	2378	49450	SH	DEFINED	3
COMMERCE GROUP INC MASS	COM	200641108	32736	676360	SH	DEFINED	6
COMMERCE ONE INC DEL	COM NEW	200693208	0	150	SH	DEFINED	9
COMMERCE ONE INC DEL	COM NEW	200693208	1	2999	SH	DEFINED	12
COMMERCIAL CAP BANCORP INC	COM	20162L105	11946	526500	SH	DEFINED	3
COMMERCIAL CAP BANCORP INC	COM	20162L105	9	380	SH	DEFINED	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	23775	881215	SH	DEFINED	6
COMMERCIAL FEDERAL CORPORATI	COM	201647104	19	700	SH	DEFINED	11
COMMERCIAL FEDERAL CORPORATI	COM	201647104	19	690	SH	DEFINED	12
COMMERCIAL METALS CO	COM	201723103	10	240	SH	DEFINED	12
COMMERCIAL NET LEASE RLTY IN	COM	202218103	128	7038	SH	DEFINED	11
COMMERCIAL NET LEASE RLTY IN	COM	202218103	2028	111291	SH	DEFINED	12
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1649	37870	SH	DEFINED	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	7260	166710	SH	DEFINED	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	741	13600	SH	DEFINED	7
COMMONWEALTH TEL ENTERPRISES	COM	203349105	282	6474	SH	DEFINED	12
COMMONWEALTH TEL ENTERPRISES	COM	203349105	23	520	SH	DEFINED	11
COMMONWEALTH TEL ENTERPRISES	COM	203349105	17300	397235	SH	DEFINED	4
COMMSCOPE INC	COM	203372107	83	3845	SH	DEFINED	12
COMMSCOPE INC	COM	203372107	180	8350	SH	DEFINED	3
COMMUNITY BK NORTHN VA	COM	203566104	242	14114	SH	DEFINED	12
COMMUNITY BK SYS INC	COM	203607106	7782	309650	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	7700	306400	SH	DEFINED	6
COMMUNITY BK SYS INC	COM	203607106	82	3281	SH	DEFINED	12
COMMUNITY BKS INC MILLERSBUR	COM	203628102	96	3303	SH	DEFINED	12
COMMUNITY FIRST BANKSHARES I	COM	203902101	9075	283068	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	33	1220	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	9021	338131	SH	DEFINED	3
COMMUNITY INVS BANCORP INC	COM	203719109	407	30000	SH	DEFINED	12
COMMUNITY TR BANCORP INC	COM	204149108	4359	140262	SH	DEFINED	6
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	14503	753400	SH	DEFINED	3
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	0	0	SH	DEFINED	2
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	16	715	SH	DEFINED	11
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	2043	86000	SH	DEFINED	3
COMPASS BANCSHARES INC	COM	20449H109	2209	50415	SH	DEFINED	12
COMPASS BANCSHARES INC	COM	20449H109	60	1380	SH	DEFINED	6
COMPASS BANCSHARES INC	COM	20449H109	31	700	SH	DEFINED	11
COMPASS MINERALS INTL INC	COM	20451N101	2946	132720	SH	DEFINED	3
COMPETITIVE TECHNOLOGIES INC	COM	204512107	111	28680	SH	DEFINED	12
COMPUCREDIT CORP	COM	20478N100	2808	150820	SH	DEFINED	3
COMPUDYNE CORP	COM PAR \$0.75	204795306	111	14000	SH	DEFINED	9
COMPUGEN LTD	ORD	M25722105	256	50700	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	20738	788500	SH	DEFINED	10

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

COMPUTER ASSOC INTL INC	COM	204912109	531	20180	SH	DEFINED	9
COMPUTER ASSOC INTL INC	COM	204912109	812	24650	SH	DEFINED	7
COMPUTER ASSOC INTL INC	COM	204912109	1440	54760	SH	DEFINED	11
COMPUTER ASSOC INTL INC	COM	204912109	12620	479865	SH	DEFINED	5
COMPUTER ASSOC INTL INC	COM	204912109	15041	571902	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	24797	942845	SH	DEFINED	4
COMPUTER ASSOC INTL INC	COM	204912109	52600	2000000	SH	DEFINED	13
COMPUTER ASSOC INTL INC	COM	204912109	14282	541787	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	9448	200602	SH	DEFINED	1
COMPUTER SCIENCES CORP	COM	205363104	91	1930	SH	DEFINED	11
COMPUTER SCIENCES CORP	COM	205363104	23396	496737	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	43038	913395	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	2747	58321	SH	DEFINED	12
COMPUWARE CORP	COM	205638109	78	15190	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	121	23491	SH	DEFINED	12
COMPUWARE CORP	COM	205638109	729	141600	SH	DEFINED	3
COMSTOCK RES INC	COM NEW	205768203	1420	67900	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	2	67	SH	DEFINED	11
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	30	1100	SH	DEFINED	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	8163	433500	SH	DEFINED	6
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	382	20294	SH	DEFINED	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	8	437	SH	DEFINED	9
CONAGRA FOODS INC	COM	205887102	173	6725	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	4	150	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	77	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	270	10500	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	2424	94265	SH	DEFINED	12
CONAGRA FOODS INC	COM	205887102	1531	59545	SH	DEFINED	9
CONCORD COMMUNICATIONS INC	COM	206186108	4155	465110	SH	DEFINED	6
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	3172	206340	SH	DEFINED	6
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	61	4000	SH	DEFINED	12
CONCUR TECHNOLOGIES INC	COM	206708109	18	1700	SH	DEFINED	12
CONCURRENT COMPUTER CORP NEW	COM	206710204	0	200	SH	DEFINED	12
CONEXANT SYSTEMS INC	COM	207142100	2	1221	SH	DEFINED	11
CONEXANT SYSTEMS INC	COM	207142100	32	20030	SH	DEFINED	12
CONMED CORP	COM	207410101	1294	49200	SH	DEFINED	6
CONMED CORP	COM	207410101	405	15400	SH	DEFINED	9
CONMED CORP	COM	207410101	14	530	SH	DEFINED	11
CONMED CORP	COM	207410101	11958	454690	SH	DEFINED	3
CONNECTICUT WTR SVC INC	COM	207797101	14	519	SH	DEFINED	12
CONNETICS CORP	COM	208192104	8	279	SH	DEFINED	11
CONNETICS CORP	COM	208192104	11	400	SH	DEFINED	12
CONNETICS CORP	COM	208192104	1814	67120	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	4993	60262	SH	DEFINED	12
CONOCOPHILLIPS	COM	20825C104	150	1811	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	813	9808	SH	DEFINED	9
CONOCOPHILLIPS	COM	20825C104	4213	50853	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	16979	204931	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	78927	952024	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	2300	27755	SH	DEFINED	5
CONOLOG CORP	COM PAR.01 NEW	208254805	0	25	SH	DEFINED	12
CONSECO INC	*W EXP 09/10/200	208464123	0	46	SH	DEFINED	12
CONSECO INC	*W EXP 09/10/200	208464123	4	1181	SH	DEFINED	11
CONSECO INC	COM NEW	208464883	267	15134	SH	DEFINED	12
CONSECO INC	COM NEW	208464883	15055	850924	SH	DEFINED	6
CONSOL ENERGY INC	COM	20854P109	60	1725	SH	DEFINED	12
CONSOL ENERGY INC	COM	20854P109	366	10500	SH	DEFINED	5
CONSOLIDATED EDISON INC	COM	209115104	44	1052	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	43	1034	SH	DEFINED	9
CONSOLIDATED EDISON INC	COM	209115104	92	2200	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	881	20953	SH	DEFINED	12
CONSOLIDATED EDISON INC	COM	209115104	309	7350	SH	DEFINED	6

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

CONSOLIDATED GRAPHICS INC	COM	209341106	9249	220750	SH	DEFINED	3
CONSOLIDATED GRAPHICS INC	COM	209341106	21	500	SH	DEFINED	12
CONSOLIDATED MERCANTILE INC	COM	20950N107	5	1000	SH	DEFINED	11
CONSOLIDATED TOMOKA LD CO	COM	210226106	107	3080	SH	DEFINED	12
CONSTELLATION BRANDS INC	CL A	21036P108	1172	30800	SH	DEFINED	12
CONSTELLATION BRANDS INC	CL A	21036P108	15	400	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM	210371100	400	10050	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	4033	101230	SH	DEFINED	12
CONSTELLATION ENERGY GROUP I	COM	210371100	262	6574	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	173	4340	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM	210371100	135	3380	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	30	750	SH	DEFINED	2
CONTINENTAL AIRLS INC	CL B	210795308	6	740	SH	DEFINED	12
CONVERA CORP	CL A	211919105	6	1500	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	948	70590	SH	DEFINED	3
CONVERGYS CORP	COM	212485106	2123	158106	SH	DEFINED	2
CONVERGYS CORP	COM	212485106	332	24747	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	20	1500	SH	DEFINED	9
CONVERGYS CORP	COM	212485106	15517	1155420	SH	DEFINED	6
COOPER CAMERON CORP	COM	216640102	21	392	SH	DEFINED	11
COOPER CAMERON CORP	COM	216640102	181	3300	SH	DEFINED	12
COOPER COS INC	COM NEW	216648402	34	500	SH	DEFINED	11
COOPER COS INC	COM NEW	216648402	9699	141490	SH	DEFINED	3
COOPER COS INC	COM NEW	216648402	8	110	SH	DEFINED	9
COOPER COS INC	COM NEW	216648402	57	836	SH	DEFINED	12
COOPER INDS LTD	CL A	G24182100	75	1275	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	649	11000	SH	DEFINED	5
COOPER INDS LTD	CL A	G24182100	1435	24327	SH	DEFINED	12
COOPER INDS LTD	CL A	G24182100	6	100	SH	DEFINED	9
COOPER INDS LTD	CL A	G24182100	9416	159588	SH	DEFINED	3
COOPER INDS LTD	CL A	G24182100	6552	110750	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	100	1700	SH	DEFINED	2
COOPER TIRE & RUBR CO	COM	216831107	210	10395	SH	DEFINED	12
COOPER TIRE & RUBR CO	COM	216831107	101	5000	SH	DEFINED	6
COOPER TIRE & RUBR CO	COM	216831107	8	400	SH	DEFINED	11
COOPERATIVE BANKSHARES INC	COM	216844100	14	600	SH	DEFINED	12
COORS ADOLPH CO	CL B	217016104	25	370	SH	DEFINED	11
COORS ADOLPH CO	CL B	217016104	14353	211320	SH	DEFINED	3
COORS ADOLPH CO	CL B	217016104	14824	218250	SH	DEFINED	6
COORS ADOLPH CO	CL B	217016104	478	7035	SH	DEFINED	12
COPART INC	COM	217204106	5196	274490	SH	DEFINED	3
COPPER MTN NETWORKS INC	COM NEW	217510205	11	3125	SH	DEFINED	12
CORE LABORATORIES N V	COM	N22717107	15901	646640	SH	DEFINED	3
CORE LABORATORIES N V	COM	N22717107	10	400	SH	DEFINED	4
CORGENTECH INC	COM	21872P105	1	40	SH	DEFINED	12
CORINTHIAN COLLEGES INC	COM	218868107	32	2400	SH	DEFINED	12
CORINTHIAN COLLEGES INC	COM	218868107	28894	2133485	SH	DEFINED	6
CORIXA CORP	COM	21887F100	2	520	SH	DEFINED	11
CORIXA CORP	COM	21887F100	14	3283	SH	DEFINED	12
CORN PRODS INTL INC	COM	219023108	6883	149300	SH	DEFINED	3
CORN PRODS INTL INC	COM	219023108	171	3718	SH	DEFINED	12
CORN PRODS INTL INC	COM	219023108	105	2276	SH	DEFINED	2
CORNERSTONE BANCORP INC	COM	218925105	189	6500	SH	DEFINED	9
CORNERSTONE RLTY INCOME TR I	COM	21922V102	3	316	SH	DEFINED	12
CORNERSTONE STRATEGIC VALUE	COM	21924B104	20	2356	SH	DEFINED	12
CORNERSTONE TOTAL RTRN FD IN	COM	21924U102	206	11815	SH	DEFINED	12
CORNING INC	COM	219350105	2771	250071	SH	DEFINED	12
CORNING INC	COM	219350105	592	53462	SH	DEFINED	2
CORNING INC	COM	219350105	126	11400	SH	DEFINED	1
CORNING INC	COM	219350105	9	850	SH	DEFINED	11
CORNING INC	COM	219350105	307	27705	SH	DEFINED	5
CORNING INC	COM	219350105	1147	103500	SH	DEFINED	6

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

CORPORATE HIGH YIELD FD III	COM	219925104	19	2187	SH	DEFINED	12
CORPORATE HIGH YIELD FD INC	COM	219914108	78	8710	SH	DEFINED	12
CORPORATE HIGH YIELD FD V IN	COM	219931102	6	400	SH	DEFINED	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	141	5500	SH	DEFINED	3
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	26	1000	SH	DEFINED	11
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	324	12645	SH	DEFINED	12
CORRECTIONAL PPTYS TR	COM	22025E104	27	972	SH	DEFINED	12
CORRECTIONAL SVCS CORP	COM	219921103	79	30518	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	25502	719685	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	8	223	SH	DEFINED	12
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	7	2645	SH	DEFINED	11
CORUS BANKSHARES INC	COM	220873103	47477	1095513	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	3797	88030	SH	DEFINED	3
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	16882	718400	SH	DEFINED	7
CORUS GROUP PLC	SPONSORED ADR	22087M101	17	1810	SH	DEFINED	11
CORVIS CORP	COM	221009103	33	41433	SH	DEFINED	12
COSI INC	COM	22122P101	32	5900	SH	DEFINED	12
COST PLUS INC CALIF	COM	221485105	2	60	SH	DEFINED	12
COST PLUS INC CALIF	COM	221485105	237	6700	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	3404	82010	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	3	66	SH	DEFINED	1
COSTCO WHSL CORP NEW	COM	22160K105	133	3197	SH	DEFINED	9
COSTCO WHSL CORP NEW	COM	22160K105	134	3220	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	417	10045	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	801	19300	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	1664	40044	SH	DEFINED	12
COTT CORP QUE	COM	22163N106	817	28319	SH	DEFINED	12
COTT CORP QUE	COM	22163N106	72100	2500000	SH	DEFINED	13
COTT CORP QUE	COM	22163N106	4	125	SH	DEFINED	9
COUNTRYWIDE FINANCIAL CORP	COM	222372104	42	1076	SH	DEFINED	9
COUNTRYWIDE FINANCIAL CORP	COM	222372104	151	3830	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	823	20893	SH	DEFINED	5
COUNTRYWIDE FINANCIAL CORP	COM	222372104	941	23894	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3007	76339	SH	DEFINED	12
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3604	91500	SH	DEFINED	7
COUNTRYWIDE FINANCIAL CORP	COM	222372104	177822	4514400	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	334575	8493900	SH	DEFINED	10
COUNTRYWIDE FINANCIAL CORP	COM	222372104	726	18434	SH	DEFINED	6
COURIER CORP	COM	222660102	339	8136	SH	DEFINED	12
COUSINS PPTYS INC	COM	222795106	24	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	17	507	SH	DEFINED	12
COVANCE INC	COM	222816100	126	3150	SH	DEFINED	12
COVANSYS CORP	COM	22281W103	99	8545	SH	DEFINED	12
COVANSYS CORP	COM	22281W103	12	1000	SH	DEFINED	9
COVANSYS CORP	COM	22281W103	2468	213840	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	45405	850767	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	354	6627	SH	DEFINED	12
COVENTRY HEALTH CARE INC	COM	222862104	9115	170800	SH	DEFINED	1
COX COMMUNICATIONS INC NEW	CL A	224044107	470	14181	SH	DEFINED	12
COX COMMUNICATIONS INC NEW	CL A	224044107	7	200	SH	DEFINED	11
COX COMMUNICATIONS INC NEW	CL A	224044107	7	200	SH	DEFINED	2
COX COMMUNICATIONS INC NEW	CL A	224044107	2621	79100	SH	DEFINED	9
COX RADIO INC	CL A	224051102	6	399	SH	DEFINED	11
CP SHIPS LTD	COM	22409V102	3892	253568	SH	DEFINED	7
CP SHIPS LTD	COM	22409V102	25	2026	SH	DEFINED	12
CPI AEROSTRUCTURES INC	COM NEW	125919308	268	29480	SH	DEFINED	12
CRAFTMADE INTL INC	COM	22413E104	186	9438	SH	DEFINED	6
CRANE CO	COM	224399105	8835	305500	SH	DEFINED	3
CRANE CO	COM	224399105	6	200	SH	DEFINED	12
CRANE CO	COM	224399105	29	1000	SH	DEFINED	9
CRANE CO	COM	224399105	32	1115	SH	DEFINED	11
CRANE CO	COM	224399105	3	120	SH	DEFINED	6

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

CRAY INC	COM	225223106	5	1500	SH	DEFINED	12
CREDENCE SYS CORP	COM	225302108	3270	454169	SH	DEFINED	3
CREDIT SUISSE ASSET MGMT INC	COM	224916106	78	17062	SH	DEFINED	12
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	8787	271188	SH	DEFINED	6
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	0	64	SH	DEFINED	12
CREE INC	COM	225447101	99	3242	SH	DEFINED	12
CREE INC	COM	225447101	8	275	SH	DEFINED	4
CREE INC	COM	225447101	12908	423210	SH	DEFINED	3
CRESCENT REAL ESTATE EQUITIE	COM	225756105	1550	98460	SH	DEFINED	12
CRESCENT REAL ESTATE EQUITIE	COM	225756105	6	400	SH	DEFINED	11
CRESCENT REAL ESTATE EQUITIE	COM	225756105	47	3000	SH	DEFINED	2
CRIIMI MAE INC	COM NEW	226603504	14	948	SH	DEFINED	12
CRITICAL PATH INC	COM NEW	22674V506	2	2828	SH	DEFINED	12
CROMPTON CORP	COM	227116100	9	942	SH	DEFINED	12
CROMPTON CORP	COM	227116100	8	800	SH	DEFINED	11
CROSS A T CO	CL A	227478104	25	4550	SH	DEFINED	12
CROSS TIMBERS RTY TR	TR UNIT	22757R109	10	306	SH	DEFINED	12
CROSSTEX ENERGY INC	COM	22765Y104	765	18623	SH	DEFINED	12
CROSSTEX ENERGY L P	COM	22765U102	904	28521	SH	DEFINED	12
CROWN ANDERSEN INC	COM	228190104	2	980	SH	DEFINED	12
CROWN CASTLE INTL CORP	COM	228227104	66	4415	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	6	600	SH	DEFINED	9
CROWN HOLDINGS INC	COM	228368106	121	11701	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	542	52500	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	12157	1179160	SH	DEFINED	3
CRT PROPERTIES INC	COM	22876P109	43	2000	SH	DEFINED	12
CRYOLIFE INC	COM	228903100	7	1000	SH	DEFINED	12
CRYOLIFE INC	COM	228903100	2	300	SH	DEFINED	9
CRYPTOLOGIC INC	COM	228906103	77	5000	SH	DEFINED	12
CSK AUTO CORP	COM	125965103	1637	122900	SH	DEFINED	6
CSP INC	COM	126389105	7	933	SH	DEFINED	12
CSS INDS INC	COM	125906107	5630	181950	SH	DEFINED	6
CSX CORP	COM	126408103	68	2041	SH	DEFINED	11
CSX CORP	COM	126408103	438	13200	SH	DEFINED	5
CSX CORP	COM	126408103	822	24755	SH	DEFINED	2
CSX CORP	COM	126408103	914	27533	SH	DEFINED	12
CSX CORP	COM	126408103	7323	220573	SH	DEFINED	6
CTI MOLECULAR IMAGING INC	COM	22943D105	78	9700	SH	DEFINED	3
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CTS CORP	COM	126501105	561	44535	SH	DEFINED	12
CTS CORP	COM	126501105	2290	181730	SH	DEFINED	3
CUBIC CORP	COM	229669106	351	15310	SH	DEFINED	12
CUBIST PHARMACEUTICALS INC	COM	229678107	3	300	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	5150	110830	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	2800	60250	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	665	14303	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	133	2855	SH	DEFINED	11
CULP INC	COM	230215105	1422	193450	SH	DEFINED	6
CUMMINS INC	COM	231021106	82	1113	SH	DEFINED	12
CUMMINS INC	COM	231021106	6660	90130	SH	DEFINED	3
CUMULUS MEDIA INC	CL A	231082108	14	1000	SH	DEFINED	12
CUNO INC	COM	126583103	17	300	SH	DEFINED	12
CURAGEN CORP	COM	23126R101	17	3070	SH	DEFINED	12
CURATIVE HEALTH SRVCS INC	COM	23126W100	1704	248100	SH	DEFINED	6
CURIS INC	COM	231269101	14	3035	SH	DEFINED	12
CURTISS WRIGHT CORP	COM	231561101	23	400	SH	DEFINED	12
CURTISS WRIGHT CORP	CL B	231561408	145	2682	SH	DEFINED	12
CUTTER & BUCK INC	COM	232217109	17	1500	SH	DEFINED	12
CV THERAPEUTICS INC	COM	126667104	3	252	SH	DEFINED	12
CVF TECHNOLOGIES CORP	COM	12660F102	3	9000	SH	DEFINED	12
CVS CORP	COM	126650100	1785	42366	SH	DEFINED	9
CVS CORP	COM	126650100	1095	25980	SH	DEFINED	5

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

CVS CORP	COM	126650100	222	5265	SH	DEFINED	11
CVS CORP	COM	126650100	14	315	SH	DEFINED	6
CVS CORP	COM	126650100	4170	98991	SH	DEFINED	2
CVS CORP	COM	126650100	5325	100000	SH	DEFINED	7
CVS CORP	COM	126650100	4891	116098	SH	DEFINED	12
CYANOTECH CORP	COM NEW	232437202	4	3100	SH	DEFINED	12
CYBERGUARD CORP	COM	231910100	352	59500	SH	DEFINED	12
CYBERONICS INC	COM	23251P102	12	600	SH	DEFINED	11
CYBERONICS INC	COM	23251P102	37	1825	SH	DEFINED	12
CYBERONICS INC	COM	23251P102	38	1850	SH	DEFINED	2
CYBEROPTICS CORP	COM	232517102	1228	79560	SH	DEFINED	3
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	4	375	SH	DEFINED	12
CYPRESS SEMICONDUCTOR CORP	COM	232806109	15	1700	SH	DEFINED	3
CYPRESS SEMICONDUCTOR CORP	COM	232806109	74	8385	SH	DEFINED	12
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2	200	SH	DEFINED	9
CYTEC INDS INC	COM	232820100	79	1619	SH	DEFINED	12
CYTEC INDS INC	COM	232820100	3177	64900	SH	DEFINED	3
CYTEC INDS INC	COM	232820100	12	242	SH	DEFINED	11
CYTOGEN CORP	COM NEW	232824300	5	520	SH	DEFINED	12
CYTRX CORP	COM NEW	232828301	9	5000	SH	DEFINED	12
CYTYC CORP	COM	232946103	322	13350	SH	DEFINED	12
D & E COMMUNICATIONS INC	COM	232860106	9	803	SH	DEFINED	12
D & K HEALTHCARE RES INC	COM	232861104	2122	215441	SH	DEFINED	6
D R HORTON INC	COM	23331A109	248	7494	SH	DEFINED	12
D R HORTON INC	COM	23331A109	2258	68190	SH	DEFINED	3
DADE BEHRING HLDGS INC	COM	23342J206	18874	338750	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	258	6217	SH	DEFINED	12
DAIMLERCHRYSLER AG	ORD	D1668R123	369	8914	SH	DEFINED	9
DAIMLERCHRYSLER AG	ORD	D1668R123	23	560	SH	DEFINED	11
DANA CORP	COM	235811106	35	2000	SH	DEFINED	9
DANA CORP	COM	235811106	67	3800	SH	DEFINED	12
DANA CORP	COM	235811106	1935	109390	SH	DEFINED	3
DANA CORP	COM	235811106	9627	544230	SH	DEFINED	6
DANAHER CORP DEL	COM	235851102	82	1600	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	1739	33910	SH	DEFINED	12
DARDEN RESTAURANTS INC	COM	237194105	2	72	SH	DEFINED	1
DARDEN RESTAURANTS INC	COM	237194105	7	300	SH	DEFINED	9
DARDEN RESTAURANTS INC	COM	237194105	47	1998	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	50	2130	SH	DEFINED	6
DARDEN RESTAURANTS INC	COM	237194105	67	2878	SH	DEFINED	12
DATASCOPE CORP	COM	238113104	50	1350	SH	DEFINED	11
DATASCOPE CORP	COM	238113104	380	10180	SH	DEFINED	12
DATASTREAM SYS INC	COM	238124101	1	100	SH	DEFINED	12
DATAWATCH CORP	COM NEW	237917208	9	2340	SH	DEFINED	1
DAVE & BUSTERS INC	COM	23833N104	1539	81070	SH	DEFINED	3
DAVITA INC	COM	23918K108	7	225	SH	DEFINED	12
DAWSON GEOPHYSICAL CO	COM	239359102	2709	129510	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	29	976	SH	DEFINED	11
DEAN FOODS CO NEW	COM	242370104	324	10800	SH	DEFINED	12
DEAN FOODS CO NEW	COM	242370104	607	20232	SH	DEFINED	9
DEAN FOODS CO NEW	COM	242370104	6391	212900	SH	DEFINED	8
DEAN FOODS CO NEW	COM	242370104	69046	2300000	SH	DEFINED	10
DEB SHOPS INC	COM	242728103	49	2000	SH	DEFINED	9
DEB SHOPS INC	COM	242728103	9929	405916	SH	DEFINED	6
DEBT STRATEGIES FD INC NEW	COM	24276Q109	93	13706	SH	DEFINED	12
DECKERS OUTDOOR CORP	COM	243537107	10	304	SH	DEFINED	12
DECODE GENETICS INC	COM	243586104	38	5000	SH	DEFINED	12
DECTRON INTERNATIONALE INC	COM	243666104	0	50	SH	DEFINED	12
DEERE & CO	COM	244199105	279	4320	SH	DEFINED	3
DEERE & CO	COM	244199105	426	6603	SH	DEFINED	2
DEERE & CO	COM	244199105	1937	30000	SH	DEFINED	10
DEERE & CO	COM	244199105	2170	33560	SH	DEFINED	6

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

DEERE & CO	COM	244199105	5235	81094	SH	DEFINED	12
DEL LABS INC	COM	245091103	2268	68715	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	7	644	SH	DEFINED	11
DEL MONTE FOODS CO	COM	24522P103	126	12021	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	145	13807	SH	DEFINED	9
DEL MONTE FOODS CO	COM	24522P103	902	85987	SH	DEFINED	12
DEL MONTE FOODS CO	COM	24522P103	84197	8028069	SH	DEFINED	6
DELAWARE INV GLBL DIV & INC	COM	245916101	13	1136	SH	DEFINED	12
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	9
DELAWARE INVTS DIV & INCOME	COM	245915103	405	35048	SH	DEFINED	12
DELCATH SYS INC	COM	24661P104	7	3200	SH	DEFINED	12
DELL INC	COM	24702R101	42	1186	SH	DEFINED	4
DELL INC	COM	24702R101	1030	28941	SH	DEFINED	9
DELL INC	COM	24702R101	1224	34369	SH	DEFINED	11
DELL INC	COM	24702R101	6632	186300	SH	DEFINED	1
DELL INC	COM	24702R101	8510	239031	SH	DEFINED	12
DELL INC	COM	24702R101	10642	298945	SH	DEFINED	3
DELL INC	COM	24702R101	22774	639719	SH	DEFINED	2
DELPHI CORP	COM	247126105	115	12409	SH	DEFINED	6
DELPHI CORP	COM	247126105	4	470	SH	DEFINED	9
DELPHI CORP	COM	247126105	7	718	SH	DEFINED	11
DELPHI CORP	COM	247126105	7	782	SH	DEFINED	2
DELPHI CORP	COM	247126105	1163	125233	SH	DEFINED	12
DELPHI FINL GROUP INC	CL A	247131105	1400	34850	SH	DEFINED	3
DELPHI FINL GROUP INC	CL A	247131105	23012	572875	SH	DEFINED	6
DELPHI FINL GROUP INC	CL A	247131105	389	9687	SH	DEFINED	12
DELTA & PINE LD CO	COM	247357106	8	282	SH	DEFINED	9
DELTA AIR LINES INC DEL	COM	247361108	14	4222	SH	DEFINED	12
DELTA AIR LINES INC DEL	COM	247361108	2	700	SH	DEFINED	2
DELTA FINANCIAL CORP	COM	247918105	197	22500	SH	DEFINED	2
DELTA NAT GAS INC	COM	247748106	15	550	SH	DEFINED	12
DELTATHREE INC	COM	24783N102	4	2200	SH	DEFINED	12
DELTIC TIMBER CORP	COM	247850100	42	1044	SH	DEFINED	12
DELUXE CORP	COM	248019101	27	660	SH	DEFINED	12
DELUXE CORP	COM	248019101	15909	387830	SH	DEFINED	6
DENDREON CORP	COM	24823Q107	25	3000	SH	DEFINED	2
DENDREON CORP	COM	24823Q107	251	29800	SH	DEFINED	12
DENDRITE INTL INC	COM	248239105	4694	291200	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	31	592	SH	DEFINED	11
DENTSPLY INTL INC NEW	COM	249030107	239	4600	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	36	687	SH	DEFINED	9
DENTSPLY INTL INC NEW	COM	249030107	163	3135	SH	DEFINED	12
DEPARTMENT 56 INC	COM	249509100	5	300	SH	DEFINED	12
DEPARTMENT 56 INC	COM	249509100	3719	228150	SH	DEFINED	6
DEUTSCHE BANK AG NAMEN	ORD	D18190898	14	200	SH	DEFINED	12
DEUTSCHE BANK AG NAMEN	ORD	D18190898	632	8790	SH	DEFINED	3
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	5	280	SH	DEFINED	9
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	16	845	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	13	340	SH	DEFINED	12
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	27	700	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	67	1700	SH	DEFINED	9
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	117	3000	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	16266	415475	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	115	1614	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	44565	627475	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	14202	200000	SH	DEFINED	10
DEVON ENERGY CORP NEW	COM	25179M103	13679	192640	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	7715	108650	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	21	294	SH	DEFINED	9
DEVON ENERGY CORP NEW	COM	25179M103	11	153	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	2654	37380	SH	DEFINED	12
DEVRY INC DEL	COM	251893103	10	500	SH	DEFINED	2

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

DEVRY INC DEL	COM	251893103	128	6200	SH	DEFINED	11
DEVRY INC DEL	COM	251893103	132	6375	SH	DEFINED	9
DEVRY INC DEL	COM	251893103	728	35135	SH	DEFINED	12
DEVRY INC DEL	COM	251893103	2346	113298	SH	DEFINED	6
DEVRY INC DEL	COM	251893103	8733	421700	SH	DEFINED	8
DEVRY INC DEL	COM	251893103	112478	5431100	SH	DEFINED	10
DEX MEDIA INC	COM	25212E100	196	9280	SH	DEFINED	3
DIAGEO P L C	SPON ADR NEW	25243Q205	23389	461285	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	66	1300	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	104	2070	SH	DEFINED	9
DIAGNOSTIC PRODS CORP	COM	252450101	378	9250	SH	DEFINED	12
DIAGNOSTIC PRODS CORP	COM	252450101	1	25	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	10	300	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	121	3660	SH	DEFINED	6
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	2237	67802	SH	DEFINED	12
DIAMONDCLUSTER INTL INC	COM	25278P106	273	22350	SH	DEFINED	12
DIAMONDS TR	UNIT SER 1	252787106	1022	10133	SH	DEFINED	12
DICKS SPORTING GOODS INC	COM	253393102	17	464	SH	DEFINED	12
DICKS SPORTING GOODS INC	COM	253393102	36	1000	SH	DEFINED	1
DIEBOLD INC	COM	253651103	71	1525	SH	DEFINED	11
DIEBOLD INC	COM	253651103	93	2000	SH	DEFINED	9
DIEBOLD INC	COM	253651103	371	7950	SH	DEFINED	2
DIEBOLD INC	COM	253651103	2565	54934	SH	DEFINED	12
DIEBOLD INC	COM	253651103	3	60	SH	DEFINED	6
DIGENE CORP	COM	253752109	1	50	SH	DEFINED	12
DIGI INTL INC	COM	253798102	1081	94540	SH	DEFINED	3
DIGITAL ANGEL CORP	COM	253830103	0	150	SH	DEFINED	12
DIGITAL INSIGHT CORP	COM	25385P106	1	70	SH	DEFINED	12
DIGITAL INSIGHT CORP	COM	25385P106	14	1020	SH	DEFINED	11
DIGITAL LIGHTWAVE INC	COM	253855100	0	300	SH	DEFINED	12
DIGITAL RIV INC	COM	25388B104	66	2200	SH	DEFINED	12
DIGITAL THEATER SYS INC	COM	25389G102	31	1714	SH	DEFINED	12
DIGITALNET HLDGS INC	COM	25389B103	33	1100	SH	DEFINED	12
DIGITALNET HLDGS INC	COM	25389B103	2172	71900	SH	DEFINED	3
DILLARDS INC	CL A	254067101	22	1130	SH	DEFINED	12
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	2575	SH	DEFINED	12
DIMON INC	COM	254394109	534	90600	SH	DEFINED	6
DIODES INC	COM	254543101	16473	639471	SH	DEFINED	3
DIONEX CORP	COM	254546104	33	599	SH	DEFINED	12
DIONEX CORP	COM	254546104	4867	88970	SH	DEFINED	3
DIRECT GEN CORP	COM	25456W204	29	1000	SH	DEFINED	12
DIRECTV GROUP INC	COM	25459L106	4225	240173	SH	DEFINED	12
DIRECTV GROUP INC	COM	25459L106	595961	33880645	SH	DEFINED	10
DIRECTV GROUP INC	COM	25459L106	8708	462912	SH	DEFINED	7
DIRECTV GROUP INC	COM	25459L106	729	41436	SH	DEFINED	9
DIRECTV GROUP INC	COM	25459L106	259	14733	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	8	452	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	0	3	SH	DEFINED	1
DIRECTV GROUP INC	COM	25459L106	265262	15080300	SH	DEFINED	8
DISNEY WALT CO	COM DISNEY	254687106	341	12310	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	21418	943439	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	16955	751896	SH	DEFINED	12
DISNEY WALT CO	COM DISNEY	254687106	11068	490805	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	10469	464241	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	9560	423942	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	6479	287336	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	2800	124169	SH	DEFINED	9
DISNEY WALT CO	COM DISNEY	254687106	860	38099	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	1027	45539	SH	DEFINED	11
DITECH COMMUNICATIONS CORP	COM	25500M103	68	3050	SH	DEFINED	11
DITECH COMMUNICATIONS CORP	COM	25500M103	945	42200	SH	DEFINED	3
DIVERSA CORP	COM	255064107	8	1000	SH	DEFINED	9

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

DIXIE GROUP INC	CL A	255519100	5	400	SH	DEFINED	12
DIXON TICONDEROGA CO	COM	255860108	28	7000	SH	DEFINED	12
DJ ORTHOPEDICS INC	COM	23325G104	14307	810611	SH	DEFINED	3
DNP SELECT INCOME FD	COM	23325P104	1566	139462	SH	DEFINED	12
DOBSON COMMUNICATIONS CORP	CL A	256069105	239	180000	SH	DEFINED	12
DOLLAR GEN CORP	COM	256669102	3	145	SH	DEFINED	9
DOLLAR GEN CORP	COM	256669102	10	475	SH	DEFINED	1
DOLLAR GEN CORP	COM	256669102	75	3725	SH	DEFINED	11
DOLLAR GEN CORP	COM	256669102	2274	112849	SH	DEFINED	12
DOLLAR TREE STORES INC	COM	256747106	13	500	SH	DEFINED	11
DOLLAR TREE STORES INC	COM	256747106	1814	67325	SH	DEFINED	12
DOMINION HOMES INC	COM	257386102	1000	42000	SH	DEFINED	6
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	110	3275	SH	DEFINED	12
DOMINION RES INC VA NEW	COM	25746U109	4775	73179	SH	DEFINED	12
DOMINION RES INC VA NEW	COM	25746U109	230	3528	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	562	8613	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	2795	42835	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	230	3518	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	74	1134	SH	DEFINED	9
DOMINION RES INC VA NEW	COM	25746U109	14	221	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	600	9200	SH	DEFINED	3
DOMINOS PIZZA INC	COM	25754A201	46	3100	SH	DEFINED	3
DOMTAR INC	COM	257561100	3547	294600	SH	DEFINED	6
DOMTAR INC	COM	257561100	17535	1153650	SH	DEFINED	7
DONALDSON INC	COM	257651109	1341	47250	SH	DEFINED	1
DONALDSON INC	COM	257651109	390	13725	SH	DEFINED	11
DONALDSON INC	COM	257651109	1018	35870	SH	DEFINED	12
DONALDSON INC	COM	257651109	80	2820	SH	DEFINED	9
DONALDSON INC	COM	257651109	1136	40030	SH	DEFINED	2
DONEGAL GROUP INC	CL B	257701300	428	22280	SH	DEFINED	6
DONEGAL GROUP INC	CL A	257701201	1083	56428	SH	DEFINED	6
DONEGAL GROUP INC	CL A	257701201	19	1000	SH	DEFINED	12
DONNELLEY R R & SONS CO	COM	257867101	17	441	SH	DEFINED	7
DONNELLEY R R & SONS CO	COM	257867101	216	6900	SH	DEFINED	11
DONNELLEY R R & SONS CO	COM	257867101	388	12400	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	5128	163718	SH	DEFINED	12
DONNELLEY R R & SONS CO	COM	257867101	10753	343335	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	44	1400	SH	DEFINED	9
DORAL FINL CORP	COM	25811P100	2213	53370	SH	DEFINED	3
DORAL FINL CORP	COM	25811P100	41	999	SH	DEFINED	12
DORAL FINL CORP	COM	25811P100	3	79	SH	DEFINED	11
DORCHESTER MINERALS LP	COM UNIT	25820R105	17	862	SH	DEFINED	12
DOUBLECLICK INC	COM	258609304	6	949	SH	DEFINED	12
DOVER CORP	COM	260003108	463	11900	SH	DEFINED	11
DOVER CORP	COM	260003108	913	23500	SH	DEFINED	5
DOVER CORP	COM	260003108	2046	52641	SH	DEFINED	12
DOVER CORP	COM	260003108	6340	163110	SH	DEFINED	3
DOVER CORP	COM	260003108	9088	233811	SH	DEFINED	2
DOVER DOWNS GAMING & ENTMT I	COM	260095104	12	1174	SH	DEFINED	12
DOVER DOWNS GAMING & ENTMT I	COM	260095104	2	200	SH	DEFINED	11
DOVER DOWNS GAMING & ENTMT I	COM	260095104	1584	153950	SH	DEFINED	6
DOVER MOTORSPORTS INC	COM	260174107	5	1278	SH	DEFINED	12
DOW CHEM CO	COM	260543103	17713	392060	SH	DEFINED	3
DOW CHEM CO	COM	260543103	11667	258239	SH	DEFINED	12
DOW CHEM CO	COM	260543103	11629	257311	SH	DEFINED	6
DOW CHEM CO	COM	260543103	4431	77600	SH	DEFINED	7
DOW CHEM CO	COM	260543103	2068	45762	SH	DEFINED	2
DOW CHEM CO	COM	260543103	407	9015	SH	DEFINED	11
DOW CHEM CO	COM	260543103	356	7875	SH	DEFINED	5
DOW CHEM CO	COM	260543103	77	1705	SH	DEFINED	9
DOW JONES & CO INC	COM	260561105	46	1130	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	668	16446	SH	DEFINED	12

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

DOW JONES & CO INC	COM	260561105	1722	42400	SH	DEFINED	9
DOWNEY FINL CORP	COM	261018105	24435	444600	SH	DEFINED	6
DPL INC	COM	233293109	31203	1516200	SH	DEFINED	6
DPL INC	COM	233293109	1519	73794	SH	DEFINED	9
DPL INC	COM	233293109	254	12366	SH	DEFINED	2
DPL INC	COM	233293109	224	10862	SH	DEFINED	12
DREMAN/CLAYMORE DIVID & INC	COM	26153R100	402	21945	SH	DEFINED	12
DRESS BARN INC	COM	261570105	386	22100	SH	DEFINED	3
DRESS BARN INC	COM	261570105	8246	471551	SH	DEFINED	6
DRESS BARN INC	COM	261570105	3	190	SH	DEFINED	12
DREW INDS INC	COM NEW	26168L205	18	500	SH	DEFINED	11
DREW INDS INC	COM NEW	26168L205	86	2400	SH	DEFINED	12
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	24	300	SH	DEFINED	12
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	437	91223	SH	DEFINED	12
DREYFUS MUN INCOME INC	COM	26201R102	159	15500	SH	DEFINED	12
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	278	32341	SH	DEFINED	12
DREYFUS STRATEGIC MUNS INC	COM	261932107	339	38309	SH	DEFINED	12
DRS TECHNOLOGIES INC	COM	23330X100	28	750	SH	DEFINED	12
DRS TECHNOLOGIES INC	COM	23330X100	37	1000	SH	DEFINED	2
DRS TECHNOLOGIES INC	COM	23330X100	39	1035	SH	DEFINED	11
DRUGMAX INC	COM	262240104	17	4318	SH	DEFINED	9
DSL NET INC	COM	262506108	1	6000	SH	DEFINED	12
DSP GROUP INC	COM	23332B106	31	1450	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	19	431	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	7	160	SH	DEFINED	6
DST SYS INC DEL	COM	233326107	1482	33325	SH	DEFINED	12
DTE ENERGY CO	COM	233331107	237	5620	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	197	4680	SH	DEFINED	12
DTE ENERGY CO	COM	233331107	15	355	SH	DEFINED	9
DTE ENERGY CO	COM	233331107	21	500	SH	DEFINED	11
DTE ENERGY CO	COM	233331107	152	3605	SH	DEFINED	2
DTF TAX-FREE INCOME INC	COM	23334J107	5	350	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	5492	128308	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	8754	204524	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	27864	651028	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	6908	161393	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	5576	130286	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	3518	65105	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	2578	60243	SH	DEFINED	9
DU PONT E I DE NEMOURS & CO	COM	263534109	1608	37565	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	542	12662	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	1574	36765	SH	DEFINED	2
DUCKWALL-ALCO STORES INC NEW	COM	264142100	815	51771	SH	DEFINED	6
DUCOMMUN INC DEL	COM	264147109	3503	156750	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	770	53605	SH	DEFINED	12
DUKE ENERGY CORP	COM	264399106	9	400	SH	DEFINED	11
DUKE ENERGY CORP	COM	264399106	15	650	SH	DEFINED	6
DUKE ENERGY CORP	COM	264399106	98	4300	SH	DEFINED	3
DUKE ENERGY CORP	COM	264399106	114	5000	SH	DEFINED	4
DUKE ENERGY CORP	COM	264399106	436	19036	SH	DEFINED	9
DUKE ENERGY CORP	COM	264399106	1965	85850	SH	DEFINED	2
DUKE ENERGY CORP	COM	264399106	3205	140000	SH	DEFINED	10
DUKE ENERGY CORP	COM	264399106	4130	180407	SH	DEFINED	12
DUKE REALTY CORP	COM NEW	264411505	148	4450	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	203	6100	SH	DEFINED	9
DUKE REALTY CORP	COM NEW	264411505	2218	66811	SH	DEFINED	12
DUKE REALTY CORP	COM NEW	264411505	2255	67925	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	181	3090	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	6196	105550	SH	DEFINED	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	24	415	SH	DEFINED	9
DUN & BRADSTREET CORP DEL NE	COM	26483E100	44	750	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	88	1496	SH	DEFINED	12

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

DUQUESNE LT HLDGS INC	COM	266233105	23	1271	SH	DEFINED	9
DUQUESNE LT HLDGS INC	COM	266233105	131	7321	SH	DEFINED	12
DUQUESNE LT HLDGS INC	COM	266233105	23921	1331900	SH	DEFINED	6
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	2287	322078	SH	DEFINED	6
DURATEK INC	COM	26658Q102	3037	170720	SH	DEFINED	3
DURATEK INC	COM	26658Q102	7	400	SH	DEFINED	12
DURATEK INC	COM	26658Q102	2265	127317	SH	DEFINED	6
DURECT CORP	COM	266605104	3	2000	SH	DEFINED	12
DUSA PHARMACEUTICALS INC	COM	266898105	3	300	SH	DEFINED	12
DYCOM INDS INC	COM	267475101	31	1100	SH	DEFINED	11
DYCOM INDS INC	COM	267475101	4613	162470	SH	DEFINED	3
DYCOM INDS INC	COM	267475101	9945	350300	SH	DEFINED	6
DYNAMEX INC	COM	26784F103	474	27500	SH	DEFINED	3
DYNAMIC OIL & GAS INC	COM	267906105	20	7000	SH	DEFINED	12
DYNAMICS RESH CORP	COM	268057106	1628	100504	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	2855	564900	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	2511	503300	SH	DEFINED	3
DYNEGY INC NEW	CL A	26816Q101	88	17680	SH	DEFINED	12
DYNEX CAP INC	COM NEW	26817Q506	15	2100	SH	DEFINED	12
E M C CORP MASS	COM	268648102	12	1000	SH	DEFINED	7
E M C CORP MASS	COM	268648102	3879	336105	SH	DEFINED	12
E M C CORP MASS	COM	268648102	3427	297001	SH	DEFINED	3
E M C CORP MASS	COM	268648102	426	36905	SH	DEFINED	5
E M C CORP MASS	COM	268648102	174	15099	SH	DEFINED	2
E M C CORP MASS	COM	268648102	54	4700	SH	DEFINED	4
E M C CORP MASS	COM	268648102	22	1886	SH	DEFINED	11
E M C CORP MASS	COM	268648102	37	3165	SH	DEFINED	9
E ON AG	SPONSORED ADR	268780103	15	200	SH	DEFINED	11
E ON AG	SPONSORED ADR	268780103	3	40	SH	DEFINED	9
E TRADE FINANCIAL CORP	COM	269246104	11	1000	SH	DEFINED	2
E TRADE FINANCIAL CORP	COM	269246104	261	22896	SH	DEFINED	12
E TRADE FINANCIAL CORP	COM	269246104	2795	244783	SH	DEFINED	6
E-LOAN INC	COM	26861P107	1219	572350	SH	DEFINED	6
EAGLE BANCORP INC MD	COM	268948106	518	27250	SH	DEFINED	12
EAGLE BROADBAND INC	COM	269437109	1	1000	SH	DEFINED	12
EAGLE MATERIALS INC	CL B	26969P207	7	104	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	37	520	SH	DEFINED	11
EAGLE MATERIALS INC	COM	26969P108	10575	148310	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	309	4328	SH	DEFINED	12
EARTHLINK INC	COM	270321102	42558	4131870	SH	DEFINED	3
EARTHLINK INC	COM	270321102	79	7640	SH	DEFINED	12
EARTHLINK INC	COM	270321102	1	100	SH	DEFINED	1
EAST PENN FINL CORP	COM	274287101	27	3324	SH	DEFINED	12
EAST WEST BANCORP INC	COM	27579R104	11	328	SH	DEFINED	12
EAST WEST BANCORP INC	COM	27579R104	139	4150	SH	DEFINED	1
EAST WEST BANCORP INC	COM	27579R104	618	18400	SH	DEFINED	11
EASTERN VA BANKSHARES INC	COM	277196101	2967	127616	SH	DEFINED	12
EASTGROUP PPTY INC	COM	277276101	8	250	SH	DEFINED	12
EASTMAN CHEM CO	COM	277432100	1	30	SH	DEFINED	1
EASTMAN CHEM CO	COM	277432100	14	300	SH	DEFINED	11
EASTMAN CHEM CO	COM	277432100	730	15356	SH	DEFINED	12
EASTMAN CHEM CO	COM	277432100	37054	779273	SH	DEFINED	3
EASTMAN KODAK CO	COM	277461109	407	12634	SH	DEFINED	9
EASTMAN KODAK CO	COM	277461109	950	29496	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	987	30630	SH	DEFINED	11
EASTMAN KODAK CO	COM	277461109	9880	299200	SH	DEFINED	7
EASTMAN KODAK CO	COM	277461109	15304	474986	SH	DEFINED	12
EASTMAN KODAK CO	COM	277461109	15782	489823	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	818212	25394535	SH	DEFINED	10
EASTMAN KODAK CO	COM	277461109	4	120	SH	DEFINED	1
EASTMAN KODAK CO	COM	277461109	364961	11327150	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	683	21185	SH	DEFINED	5

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

EATON CORP	COM	278058102	576	9080	SH	DEFINED	12
EATON CORP	COM	278058102	1507	23770	SH	DEFINED	3
EATON CORP	COM	278058102	349	5500	SH	DEFINED	2
EATON VANCE CORP	COM NON VTG	278265103	8	200	SH	DEFINED	9
EATON VANCE CORP	COM NON VTG	278265103	1072	26550	SH	DEFINED	12
EATON VANCE FL MUNI INCOME T	SH BEN INT	27826B100	68	4500	SH	DEFINED	12
EATON VANCE FLTING RATE INC	COM	278279104	28	1435	SH	DEFINED	12
EATON VANCE INS MUN BD FD	COM	27827X101	423	30294	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	1559	81880	SH	DEFINED	12
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	204	12480	SH	DEFINED	12
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	28	1800	SH	DEFINED	12
EATON VANCE SR FLTNG RTE TR	COM	27828Q105	223	11125	SH	DEFINED	12
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	135	14438	SH	DEFINED	12
EATON VANCE TAX ADVT DIV INC	COM	27828G107	569	28652	SH	DEFINED	12
EATON VANCE TX ADV GLB DIV O	COM	27828U106	48	2475	SH	DEFINED	12
EATON VANCE TX ADV GLBL DIV	COM	27828S101	374	20321	SH	DEFINED	12
EBAY INC	COM	278642103	4818	52401	SH	DEFINED	12
EBAY INC	COM	278642103	845655	9197904	SH	DEFINED	10
EBAY INC	COM	278642103	8817	95900	SH	DEFINED	7
EBAY INC	COM	278642103	1894	20605	SH	DEFINED	5
EBAY INC	COM	278642103	556	6050	SH	DEFINED	9
EBAY INC	COM	278642103	293	3183	SH	DEFINED	11
EBAY INC	COM	278642103	132	1440	SH	DEFINED	3
EBAY INC	COM	278642103	13	138	SH	DEFINED	2
EBAY INC	COM	278642103	341746	3717050	SH	DEFINED	8
ECHELON CORP	COM	27874N105	102	12900	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	5	155	SH	DEFINED	9
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	209	6700	SH	DEFINED	12
ECI TELECOM LTD	ORD	268258100	3106	444300	SH	DEFINED	3
ECI TELECOM LTD	ORD	268258100	2	300	SH	DEFINED	12
ECLIPSYS CORP	COM	278856109	12	767	SH	DEFINED	9
ECLIPSYS CORP	COM	278856109	159	10185	SH	DEFINED	12
ECOLAB INC	COM	278865100	25	800	SH	DEFINED	2
ECOLAB INC	COM	278865100	1538	48923	SH	DEFINED	12
ECOLAB INC	COM	278865100	189	6020	SH	DEFINED	11
ECOLAB INC	COM	278865100	63	2000	SH	DEFINED	9
ECOLLEGE COM	COM	27887E100	1	60	SH	DEFINED	12
ECOLOGY & ENVIRONMENT INC	CL A	278878103	244	27100	SH	DEFINED	6
ECTEL LTD	ORD	M29925100	0	15	SH	DEFINED	12
EDGAR ONLINE INC	COM	279765101	1	1000	SH	DEFINED	12
EDGE PETE CORP DEL	COM	279862106	2453	153620	SH	DEFINED	3
EDGE PETE CORP DEL	COM	279862106	6	400	SH	DEFINED	12
EDIETS COM INC	COM	280597105	0	133	SH	DEFINED	12
EDISON INTL	COM	281020107	167	6300	SH	DEFINED	6
EDISON INTL	COM	281020107	180	6800	SH	DEFINED	9
EDISON INTL	COM	281020107	75	2830	SH	DEFINED	12
EDO CORP	COM	281347104	97	3500	SH	DEFINED	12
EDUCATION MGMT CORP	COM	28139T101	300	11243	SH	DEFINED	11
EDUCATION MGMT CORP	COM	28139T101	390	14642	SH	DEFINED	3
EDUCATION MGMT CORP	COM	28139T101	242	9080	SH	DEFINED	12
EDWARDS AG INC	COM	281760108	1129	32621	SH	DEFINED	12
EDWARDS AG INC	COM	281760108	78	2240	SH	DEFINED	6
EDWARDS LIFESCIENCES CORP	COM	28176E108	29	872	SH	DEFINED	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	108	3228	SH	DEFINED	12
EDWARDS LIFESCIENCES CORP	COM	28176E108	154	4600	SH	DEFINED	3
EFUNDS CORP	COM	28224R101	12800	688540	SH	DEFINED	3
EGL INC	COM	268484102	5653	186810	SH	DEFINED	3
EL PASO CORP	DBCV	2/2 28336LAC3	40098	77860000	PRN	DEFINED	14
EL PASO CORP	DBCV	2/2 28336LAC3	88	170000	PRN	DEFINED	
EL PASO CORP	COM	28336L109	959	104350	SH	DEFINED	6
EL PASO CORP	COM	28336L109	4	425	SH	DEFINED	9

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

EL PASO CORP	COM	28336L109	535	58200	SH	DEFINED	2
EL PASO CORP	COM	28336L109	430	46762	SH	DEFINED	12
EL PASO ELEC CO	COM NEW	283677854	7592	472450	SH	DEFINED	3
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	14	400	SH	DEFINED	12
ELAN PLC	ADR	284131208	23	1000	SH	DEFINED	11
ELAN PLC	ADR	284131208	9	400	SH	DEFINED	2
ELBIT SYS LTD	ORD	M3760D101	4	200	SH	DEFINED	12
ELECTRO SCIENTIFIC INDS	COM	285229100	1409	81200	SH	DEFINED	3
ELECTRO SCIENTIFIC INDS	COM	285229100	120	6919	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	5855	127300	SH	DEFINED	7
ELECTRONIC ARTS INC	COM	285512109	3511	76350	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	285512109	3192	69400	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	312	6775	SH	DEFINED	9
ELECTRONIC ARTS INC	COM	285512109	289	6284	SH	DEFINED	11
ELECTRONIC ARTS INC	COM	285512109	28	600	SH	DEFINED	2
ELECTRONIC ARTS INC	COM	285512109	235303	5116400	SH	DEFINED	8
ELECTRONIC ARTS INC	COM	285512109	567682	12343603	SH	DEFINED	10
ELECTRONIC DATA SYS NEW	COM	285661104	3	130	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM	285661104	5	282	SH	DEFINED	2
ELECTRONIC DATA SYS NEW	COM	285661104	200	10322	SH	DEFINED	9
ELECTRONIC DATA SYS NEW	COM	285661104	2643	136325	SH	DEFINED	12
ELECTRONIC DATA SYS NEW	COM	285661104	0	16	SH	DEFINED	1
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	4	130	SH	DEFINED	12
ELECTRONICS FOR IMAGING INC	COM	286082102	30	1820	SH	DEFINED	12
ELECTRONICS FOR IMAGING INC	COM	286082102	17960	1099351	SH	DEFINED	6
ELITE PHARMACEUTICALS INC	CL A NEW	28659T200	30	25000	SH	DEFINED	12
ELKCORP	COM	287456107	4769	171800	SH	DEFINED	6
ELLIS PERRY INTL INC	COM	288853104	0	19	SH	DEFINED	12
ELLSWORTH CONV GROWTH & INCO	COM	289074106	26	3265	SH	DEFINED	12
EMAGIN CORP	COM	29076N107	0	200	SH	DEFINED	12
EMAK WORLDWIDE INC	COM	26861V104	180	18418	SH	DEFINED	6
EMAK WORLDWIDE INC	COM	26861V104	34	3525	SH	DEFINED	12
EMBARCADERO TECHNOLOGIES INC	COM	290787100	127	15000	SH	DEFINED	3
EMBARCADERO TECHNOLOGIES INC	COM	290787100	2	200	SH	DEFINED	12
EMBEX INC	COM	290817105	1680	124225	SH	DEFINED	6
EMC INS GROUP INC	COM	268664109	483	22993	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	23564	623480	SH	DEFINED	6
EMERGE INTERACTIVE INC	CL A	29088W103	18	20370	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	436	7039	SH	DEFINED	11
EMERSON ELEC CO	COM	291011104	12477	201597	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	795	12844	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	860	13900	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	4169	53300	SH	DEFINED	7
EMERSON ELEC CO	COM	291011104	8163	131899	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	12544	202675	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	268	4324	SH	DEFINED	9
EMERSON ELEC CO	COM	291011104	29945	483643	SH	DEFINED	6
EMERSON RADIO CORP	COM NEW	291087203	4	1500	SH	DEFINED	12
EMISPHERE TECHNOLOGIES INC	COM	291345106	1	450	SH	DEFINED	12
EMMIS COMMUNICATIONS CORP	CL A	291525103	13	707	SH	DEFINED	11
EMPIRE DIST ELEC CO	COM	291641108	53	2585	SH	DEFINED	12
EMULEX CORP	COM NEW	292475209	12050	1046000	SH	DEFINED	6
EMULEX CORP	COM NEW	292475209	637	55300	SH	DEFINED	12
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	1906	42687	SH	DEFINED	12
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	930	20823	SH	DEFINED	3
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	883	18498	SH	DEFINED	12
ENBRIDGE INC	COM	29250N105	9749	184810	SH	DEFINED	7
ENCANA CORP	COM	292505104	72129	1236147	SH	DEFINED	7
ENCANA CORP	COM	292505104	274	5925	SH	DEFINED	11
ENCANA CORP	COM	292505104	5273	113898	SH	DEFINED	12
ENCORE ACQUISITION CO	COM	29255W100	90	2600	SH	DEFINED	12
ENCORE ACQUISITION CO	COM	29255W100	11518	333850	SH	DEFINED	6

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

ENCORE MED CORP	COM	29256E109	75	15000	SH	DEFINED	5
ENCORE MED CORP	COM	29256E109	266	53400	SH	DEFINED	3
ENCORE WIRE CORP	COM	292562105	199	15000	SH	DEFINED	12
ENDESA S A	SPONSORED ADR	29258N107	3	158	SH	DEFINED	9
ENDESA S A	SPONSORED ADR	29258N107	123	6450	SH	DEFINED	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	9	500	SH	DEFINED	12
ENDOLOGIX INC	COM	29266S106	1	200	SH	DEFINED	12
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	273	8500	SH	DEFINED	6
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	22373	695881	SH	DEFINED	3
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	5	144	SH	DEFINED	11
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	140	4361	SH	DEFINED	12
ENERGEN CORP	COM	29265N108	5696	110500	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	130	2520	SH	DEFINED	12
ENERGEN CORP	COM	29265N108	15520	301070	SH	DEFINED	6
ENERGIZER HLDGS INC	COM	29266R108	1	20	SH	DEFINED	6
ENERGY CONVERSION DEVICES IN	COM	292659109	7	500	SH	DEFINED	12
ENERGY EAST CORP	COM	29266M109	3907	155174	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	3064	121690	SH	DEFINED	3
ENERGY EAST CORP	COM	29266M109	409	16260	SH	DEFINED	12
ENERGY INCOME & GROWTH FD	COM	292697109	817	36810	SH	DEFINED	12
ENERGY PARTNERS LTD	COM	29270U105	21	1300	SH	DEFINED	12
ENERGY PARTNERS LTD	COM	29270U105	2	112	SH	DEFINED	11
ENERGY PARTNERS LTD	COM	29270U105	3401	208930	SH	DEFINED	3
ENERGY PARTNERS LTD	COM	29270U105	33	2000	SH	DEFINED	2
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	142	2973	SH	DEFINED	12
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	48	1000	SH	DEFINED	9
ENERGYSOUTH INC	COM	292970100	1242	45582	SH	DEFINED	6
ENERGYSOUTH INC	COM	292970100	6	225	SH	DEFINED	12
ENERPLUS RES FD	UNIT TR G NEW	29274D604	508	15630	SH	DEFINED	12
ENERPLUS RES FD	UNIT TR G NEW	29274D604	41	1000	SH	DEFINED	7
ENESCO GROUP INC	COM	292973104	1334	194800	SH	DEFINED	6
ENGELHARD CORP	COM	292845104	23	800	SH	DEFINED	1
ENGELHARD CORP	COM	292845104	240	8470	SH	DEFINED	6
ENGELHARD CORP	COM	292845104	43	1500	SH	DEFINED	9
ENGELHARD CORP	COM	292845104	34	1182	SH	DEFINED	12
ENGELHARD CORP	COM	292845104	37	1300	SH	DEFINED	11
ENGINEERED SUPPORT SYS INC	COM	292866100	182	3995	SH	DEFINED	12
ENNIS INC	COM	293389102	3756	175350	SH	DEFINED	6
ENNIS INC	COM	293389102	1905	88950	SH	DEFINED	3
ENNIS INC	COM	293389102	434	20250	SH	DEFINED	2
ENNIS INC	COM	293389102	135	6300	SH	DEFINED	9
ENPATH MEDICAL INC	COM	29355Y105	1	100	SH	DEFINED	12
ENPRO INDS INC	COM	29355X107	3098	128350	SH	DEFINED	3
ENPRO INDS INC	COM	29355X107	1	28	SH	DEFINED	12
ENSCO INTL INC	COM	26874Q100	619	18950	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	126	3854	SH	DEFINED	1
ENSCO INTL INC	COM	26874Q100	1923	58851	SH	DEFINED	12
ENSCO INTL INC	COM	26874Q100	7	200	SH	DEFINED	6
ENTEGRIS INC	COM	29362U104	2152	257980	SH	DEFINED	3
ENTERASYS NETWORKS INC	COM	293637104	50	31400	SH	DEFINED	6
ENTERASYS NETWORKS INC	COM	293637104	13	8074	SH	DEFINED	12
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	20	600	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	35	575	SH	DEFINED	9
ENERGY CORP NEW	COM	29364G103	92	1522	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	7	110	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	852	14050	SH	DEFINED	5
ENERGY CORP NEW	COM	29364G103	903	14896	SH	DEFINED	12
ENTERPRISE PRODS PARTNERS L	COM	293792107	105	4525	SH	DEFINED	9
ENTERPRISE PRODS PARTNERS L	COM	293792107	5474	236173	SH	DEFINED	12
ENTERRA ENERGY TR	TR UNIT	29381P102	13	900	SH	DEFINED	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	122	3225	SH	DEFINED	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	1295	34250	SH	DEFINED	3

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

ENTRAVISION COMMUNICATIONS C	CL A	29382R107	7	977	SH	DEFINED	11
ENTREMED INC	COM	29382F103	1	300	SH	DEFINED	12
ENTREMED INC	COM	29382F103	5	3000	SH	DEFINED	11
ENTRUST INC	COM	293848107	4	1500	SH	DEFINED	12
ENVIRONMENTAL TECTONICS CORP	COM	294092101	74	10600	SH	DEFINED	12
ENZO BIOCHEM INC	COM	294100102	6	393	SH	DEFINED	11
ENZO BIOCHEM INC	COM	294100102	44	2919	SH	DEFINED	12
ENZO BIOCHEM INC	COM	294100102	5	346	SH	DEFINED	9
ENZON PHARMACEUTICALS INC	COM	293904108	5	320	SH	DEFINED	11
ENZON PHARMACEUTICALS INC	COM	293904108	11	700	SH	DEFINED	12
ENZON PHARMACEUTICALS INC	COM	293904108	38	2400	SH	DEFINED	3
EOG RES INC	COM	26875P101	61	919	SH	DEFINED	11
EOG RES INC	COM	26875P101	66	1000	SH	DEFINED	2
EOG RES INC	COM	26875P101	2357	35795	SH	DEFINED	12
EON LABS INC	COM	29412E100	8888	409590	SH	DEFINED	3
EPICOR SOFTWARE CORP	COM	29426L108	24	2000	SH	DEFINED	12
EPICOR SOFTWARE CORP	COM	29426L108	215	17900	SH	DEFINED	3
EPLUS INC	COM	294268107	1805	172524	SH	DEFINED	6
EQUIDYNE CORP	COM	29442R105	0	200	SH	DEFINED	12
EQUIFAX INC	COM	294429105	6	230	SH	DEFINED	6
EQUIFAX INC	COM	294429105	2764	104860	SH	DEFINED	3
EQUIFAX INC	COM	294429105	588	22300	SH	DEFINED	1
EQUIFAX INC	COM	294429105	3	100	SH	DEFINED	11
EQUIFAX INC	COM	294429105	2296	87107	SH	DEFINED	12
EQUITABLE RES INC	COM	294549100	9467	174320	SH	DEFINED	3
EQUITABLE RES INC	COM	294549100	9895	182200	SH	DEFINED	6
EQUITABLE RES INC	COM	294549100	727	13382	SH	DEFINED	12
EQUITABLE RES INC	COM	294549100	77	1410	SH	DEFINED	11
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	8	100	SH	DEFINED	12
EQUITY INNS INC	COM	294703103	1750	177100	SH	DEFINED	3
EQUITY OFFICE PROPERTIES TRU	COM	294741103	3177	116600	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	1278	25300	PRN	DEFINED	14
EQUITY OFFICE PROPERTIES TRU	COM	294741103	19251	706250	SH	DEFINED	6
EQUITY OFFICE PROPERTIES TRU	COM	294741103	14	525	SH	DEFINED	9
EQUITY OFFICE PROPERTIES TRU	COM	294741103	137	5025	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	182	5700	SH	DEFINED	7
EQUITY OFFICE PROPERTIES TRU	COM	294741103	462	16939	SH	DEFINED	12
EQUITY ONE	COM	294752100	400	20404	SH	DEFINED	12
EQUITY RESIDENTIAL	SH BEN INT	29476L107	17356	559875	SH	DEFINED	1
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	72	2100	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2253	72679	SH	DEFINED	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1257	40536	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	204	6572	SH	DEFINED	12
EQUITY RESIDENTIAL	SH BEN INT	29476L107	39	1250	SH	DEFINED	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	35	900	SH	DEFINED	7
ERESEARCHTECHNOLOGY INC	COM	29481V108	14	1015	SH	DEFINED	12
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	11	359	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	35	1124	SH	DEFINED	11
ERIE INDY CO	CL A	29530P102	38	750	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	19	278	SH	DEFINED	12
ESPEED INC	CL A	296643109	576	58567	SH	DEFINED	12
ESS TECHNOLOGY INC	COM	269151106	13	1860	SH	DEFINED	11
ESS TECHNOLOGY INC	COM	269151106	3507	511900	SH	DEFINED	6
ESS TECHNOLOGY INC	COM	269151106	7	1000	SH	DEFINED	12
ESSEX CORP	COM	296744105	12	1000	SH	DEFINED	12
ESSEX CORP	COM	296744105	10	900	SH	DEFINED	11
ETHAN ALLEN INTERIORS INC	COM	297602104	2	60	SH	DEFINED	12
ETHAN ALLEN INTERIORS INC	COM	297602104	41	1175	SH	DEFINED	11
ETHAN ALLEN INTERIORS INC	COM	297602104	337	7775	SH	DEFINED	7

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

ETHAN ALLEN INTERIORS INC	COM	297602104	6715	193244	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	10152	292143	SH	DEFINED	4
EUROPE FD INC	COM	29874M103	32	3275	SH	DEFINED	12
EVEREST RE GROUP LTD	COM	G3223R108	10333	139020	SH	DEFINED	3
EVEREST RE GROUP LTD	COM	G3223R108	11368	152935	SH	DEFINED	6
EVEREST RE GROUP LTD	COM	G3223R108	111	1500	SH	DEFINED	11
EVEREST RE GROUP LTD	COM	G3223R108	8	105	SH	DEFINED	12
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	295	18705	SH	DEFINED	12
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	19	1027	SH	DEFINED	12
EVERTRUST FINL GROUP INC	COM	300412103	27	1050	SH	DEFINED	11
EVERTRUST FINL GROUP INC	COM	300412103	5	212	SH	DEFINED	12
EXACTECH INC	COM	30064E109	65	3200	SH	DEFINED	12
EXCEL TECHNOLOGY INC	COM	30067T103	31	1200	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM	30067T103	155	6000	SH	DEFINED	11
EXCHANGE NATL BANCSHARES INC	COM	301309100	139	4760	SH	DEFINED	6
EXELON CORP	COM	30161N101	481	13108	SH	DEFINED	9
EXELON CORP	COM	30161N101	2880	78500	SH	DEFINED	3
EXELON CORP	COM	30161N101	2233	60873	SH	DEFINED	12
EXELON CORP	COM	30161N101	40	1100	SH	DEFINED	11
EXELON CORP	COM	30161N101	11	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	3	90	SH	DEFINED	2
EXELON CORP	COM	30161N101	294	8000	SH	DEFINED	5
EXPEDITORS INTL WASH INC	COM	302130109	797	15420	SH	DEFINED	11
EXPEDITORS INTL WASH INC	COM	302130109	21	400	SH	DEFINED	12
EXPONENT INC	COM	30214U102	2098	76150	SH	DEFINED	6
EXPRESS SCRIPTS INC	COM	302182100	1558	23840	SH	DEFINED	3
EXPRESS SCRIPTS INC	COM	302182100	287	4400	SH	DEFINED	12
EXPRESSJET HOLDINGS INC	CL A	30218U108	15727	1571099	SH	DEFINED	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	20	1980	SH	DEFINED	12
EXPRESSJET HOLDINGS INC	CL A	30218U108	9984	997450	SH	DEFINED	6
EXTREME NETWORKS INC	COM	30226D106	2	400	SH	DEFINED	12
EXTREME NETWORKS INC	COM	30226D106	4	1000	SH	DEFINED	9
EXXON MOBIL CORP	COM	30231G102	14118	292126	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	64444	1333414	SH	DEFINED	12
EXXON MOBIL CORP	COM	30231G102	48601	1005608	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	48800	1009735	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	92978	1923814	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	5502	113845	SH	DEFINED	9
EXXON MOBIL CORP	COM	30231G102	605	9900	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	272	5620	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	56270	1164297	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	10195	210950	SH	DEFINED	6
EYETECH PHARMACEUTICALS INC	COM	302297106	27	800	SH	DEFINED	12
EZCORP INC	CL A NON VTG	302301106	476	54690	SH	DEFINED	3
F M C CORP	COM NEW	302491303	5	110	SH	DEFINED	12
F M C CORP	COM NEW	302491303	15	300	SH	DEFINED	6
F N B CORP N C	COM	302519103	113	6400	SH	DEFINED	12
F N B CORP N C	COM	302519103	944	53373	SH	DEFINED	6
F N B CORP VA	COM	302930102	2422	91530	SH	DEFINED	6
F N B CORP VA	COM	302930102	129	4866	SH	DEFINED	12
FACTORY CARD OUTLET & PARTY	COM	303051106	5	500	SH	DEFINED	11
FACTSET RESH SYS INC	COM	303075105	12	250	SH	DEFINED	11
FACTSET RESH SYS INC	COM	303075105	14	300	SH	DEFINED	12
FAIR ISAAC CORP	COM	303250104	27	933	SH	DEFINED	11
FAIR ISAAC CORP	COM	303250104	7	240	SH	DEFINED	9
FAIR ISAAC CORP	COM	303250104	12	400	SH	DEFINED	12
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	18	1300	SH	DEFINED	12
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1571	110900	SH	DEFINED	3
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1	60	SH	DEFINED	6
FAIRMONT HOTELS RESORTS INC	COM	305204109	55	2022	SH	DEFINED	12
FAMILY DLR STORES INC	COM	307000109	11	400	SH	DEFINED	4
FAMILY DLR STORES INC	COM	307000109	1275	47066	SH	DEFINED	12

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

FAMILY DLR STORES INC	COM	307000109	27	1000	SH	DEFINED	11
FARMER BROS CO	COM	307675108	40	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	1538	26700	SH	DEFINED	11
FBL FINL GROUP INC	CL A	30239F106	18617	710860	SH	DEFINED	6
FBL FINL GROUP INC	CL A	30239F106	31	1200	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	16434	251900	SH	DEFINED	8
FEDERAL HOME LN MTG CORP	COM	313400301	13350	204634	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	10467	160440	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	6084	93259	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	3399	52106	SH	DEFINED	12
FEDERAL HOME LN MTG CORP	COM	313400301	1353	16575	SH	DEFINED	7
FEDERAL HOME LN MTG CORP	COM	313400301	163	2505	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	100	1535	SH	DEFINED	9
FEDERAL HOME LN MTG CORP	COM	313400301	33	500	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	19654	301251	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	38397	605369	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	26103	411717	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	845	13335	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	2050	32341	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	16139	254554	SH	DEFINED	12
FEDERAL NATL MTG ASSN	COM	313586109	8176	128954	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	199342	3144200	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	420582	6633779	SH	DEFINED	10
FEDERAL NATL MTG ASSN	COM	313586109	8454	133347	SH	DEFINED	9
FEDERAL NATL MTG ASSN	COM	313586109	11288	155800	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	5309	83732	SH	DEFINED	4
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	53	1195	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	129	2925	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1327	30162	SH	DEFINED	12
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1772	40267	SH	DEFINED	9
FEDERAL SIGNAL CORP	COM	313855108	7	350	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	171	9200	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	485	26090	SH	DEFINED	9
FEDERAL SIGNAL CORP	COM	313855108	1188	63918	SH	DEFINED	12
FEDERATED DEPT STORES INC DE	COM	31410H101	924	20343	SH	DEFINED	12
FEDERATED DEPT STORES INC DE	COM	31410H101	323	7100	SH	DEFINED	11
FEDERATED DEPT STORES INC DE	COM	31410H101	638	14050	SH	DEFINED	5
FEDERATED DEPT STORES INC DE	COM	31410H101	32912	724460	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	5	115	SH	DEFINED	9
FEDERATED DEPT STORES INC DE	COM	31410H101	104	2300	SH	DEFINED	2
FEDERATED INVS INC PA	CL B	314211103	1340	47112	SH	DEFINED	12
FEDERATED PREM INTR MUN INC	COM	31423M105	119	8500	SH	DEFINED	12
FEDERATED PREM MUN INC FD	COM	31423P108	90	6112	SH	DEFINED	12
FEDEX CORP	COM	31428X106	2	25	SH	DEFINED	1
FEDEX CORP	COM	31428X106	119	1100	SH	DEFINED	7
FEDEX CORP	COM	31428X106	214	2500	SH	DEFINED	2
FEDEX CORP	COM	31428X106	2616	30526	SH	DEFINED	12
FEDEX CORP	COM	31428X106	5539	64645	SH	DEFINED	11
FEDEX CORP	COM	31428X106	10118	118080	SH	DEFINED	3
FEDEX CORP	COM	31428X106	12051	140637	SH	DEFINED	6
FEDEX CORP	COM	31428X106	21	250	SH	DEFINED	9
FEI CO	COM	30241L109	24	1200	SH	DEFINED	12
FELCOR LODGING TR INC	PFD CV A \$1.95	31430F200	24	1000	SH	DEFINED	12
FELCOR LODGING TR INC	COM	31430F101	14	1200	SH	DEFINED	2
FELCOR LODGING TR INC	COM	31430F101	5226	462060	SH	DEFINED	3
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	153	7000	SH	DEFINED	12
FERRO CORP	COM	315405100	33	1515	SH	DEFINED	11
FERRO CORP	COM	315405100	49	2250	SH	DEFINED	12
FERRO CORP	COM	315405100	1255	57550	SH	DEFINED	2
FFD FINL CORP	COM	30243C107	26	2000	SH	DEFINED	12
FIDELITY BANKSHARES INC NEW	COM	31604Q107	19	500	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	4005	107700	SH	DEFINED	1

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

FIDELITY NATL FINL INC	COM	316326107	11	289	SH	DEFINED	12
FIDELITY NATL FINL INC	COM	316326107	26	687	SH	DEFINED	9
FIDELITY NATL FINL INC	COM	316326107	106	2794	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	47738	969899	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	3372	68505	SH	DEFINED	12
FIFTH THIRD BANCORP	COM	316773100	69	1400	SH	DEFINED	3
FIFTH THIRD BANCORP	COM	316773100	10	200	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	6	118	SH	DEFINED	11
FIFTH THIRD BANCORP	COM	316773100	2	50	SH	DEFINED	9
FILENET CORP	COM	316869106	8	457	SH	DEFINED	11
FINANCIAL FED CORP	COM	317492106	19	505	SH	DEFINED	11
FINANCIAL FED CORP	COM	317492106	4	100	SH	DEFINED	12
FINDWHAT COM	COM	317794105	62	3300	SH	DEFINED	12
FINISH LINE INC	CL A	317923100	68	2190	SH	DEFINED	3
FINISH LINE INC	CL A	317923100	12	400	SH	DEFINED	12
FINLAY ENTERPRISES INC	COM NEW	317884203	7119	364570	SH	DEFINED	6
FIRST ACCEPTANCE CORP	COM	318457108	232	32400	SH	DEFINED	12
FIRST ALBANY COS INC	COM	318465101	1667	182358	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	17506	567810	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	7	220	SH	DEFINED	11
FIRST AMERN CORP CALIF	COM	318522307	21	674	SH	DEFINED	12
FIRST BANCORP P R	COM	318672102	32801	679100	SH	DEFINED	3
FIRST CASH FINL SVCS INC	COM	31942D107	1230	61412	SH	DEFINED	3
FIRST CASH FINL SVCS INC	COM	31942D107	5	249	SH	DEFINED	12
FIRST CHARTER CORP	COM	319439105	473	19580	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	125	5156	SH	DEFINED	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	2090	50975	SH	DEFINED	1
FIRST CMNTY BANCORP CALIF	COM	31983B101	120	2920	SH	DEFINED	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	201	4900	SH	DEFINED	3
FIRST CMNTY BANCSHARES INC N	COM	31983A103	516	15719	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	136	10000	SH	DEFINED	1
FIRST COMWLTH FINL CORP PA	COM	319829107	1086	79800	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	212	15609	SH	DEFINED	12
FIRST CONSULTING GROUP INC	COM	31986R103	3578	758225	SH	DEFINED	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	4934	41817	SH	DEFINED	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	596	5055	SH	DEFINED	12
FIRST DATA CORP	COM	319963104	15688	360648	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	16788	385923	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	6598	120000	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	4326	99451	SH	DEFINED	3
FIRST DATA CORP	COM	319963104	3474	79857	SH	DEFINED	12
FIRST DATA CORP	COM	319963104	1385	31839	SH	DEFINED	9
FIRST DATA CORP	COM	319963104	187	4300	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	407	9349	SH	DEFINED	11
FIRST FED CAP CORP	COM	319960100	14285	472374	SH	DEFINED	6
FIRST FINL BANCORP OH	COM	320209109	31	1800	SH	DEFINED	12
FIRST FINL BANCORP OH	COM	320209109	87	5100	SH	DEFINED	3
FIRST FINL CORP IND	COM	320218100	1001	31853	SH	DEFINED	6
FIRST FINL CORP IND	COM	320218100	18	566	SH	DEFINED	12
FIRST FINL HLDGS INC	COM	320239106	94	3000	SH	DEFINED	11
FIRST FINL HLDGS INC	COM	320239106	63	2000	SH	DEFINED	12
FIRST FINL HLDGS INC	COM	320239106	2360	75506	SH	DEFINED	6
FIRST FINL SVC CORP	COM	32022D108	1055	41790	SH	DEFINED	6
FIRST HEALTH GROUP CORP	COM	320960107	21105	1311705	SH	DEFINED	6
FIRST HEALTH GROUP CORP	COM	320960107	154	9560	SH	DEFINED	12
FIRST HEALTH GROUP CORP	COM	320960107	4	260	SH	DEFINED	9
FIRST HEALTH GROUP CORP	COM	320960107	2	100	SH	DEFINED	1
FIRST HORIZON NATL CORP	COM	320517105	17	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	11866	273662	SH	DEFINED	3
FIRST HORIZON NATL CORP	COM	320517105	1937	44668	SH	DEFINED	12
FIRST HORIZON NATL CORP	COM	320517105	1425	32870	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	107	2470	SH	DEFINED	6

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

FIRST HORIZON NATL CORP	COM	320517105	69	1600	SH	DEFINED	9
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	26	1300	SH	DEFINED	12
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	30260	1512240	SH	DEFINED	3
FIRST IND CORP	COM	32054R108	13	671	SH	DEFINED	12
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	1047	28385	SH	DEFINED	12
FIRST LONG IS CORP	COM	320734106	270	6335	SH	DEFINED	12
FIRST M & F CORP	COM	320744105	1759	52753	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	10	213	SH	DEFINED	12
FIRST MARINER BANCORP	COM	320795107	82	4780	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	39	1590	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	33	1322	SH	DEFINED	6
FIRST MIDWEST BANCORP DEL	COM	320867104	373	10800	SH	DEFINED	3
FIRST MIDWEST BANCORP DEL	COM	320867104	1	18	SH	DEFINED	12
FIRST MUTUAL BANCSHARES INC	COM	32190E102	919	36754	SH	DEFINED	6
FIRST NATL BANKSHRS FL INC N	COM	321100109	129	5235	SH	DEFINED	12
FIRST NIAGARA FINL GP INC	COM	33582V108	35	2644	SH	DEFINED	2
FIRST NIAGARA FINL GP INC	COM	33582V108	210	15705	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	5	399	SH	DEFINED	9
FIRST NIAGARA FINL GP INC	COM	33582V108	6325	472700	SH	DEFINED	3
FIRST NIAGARA FINL GP INC	COM	33582V108	692	51719	SH	DEFINED	12
FIRST PL FINL CORP	COM	33610T109	4111	205551	SH	DEFINED	6
FIRST REP BK SAN FRANCISCO	COM	336158100	7	151	SH	DEFINED	9
FIRST REP BK SAN FRANCISCO	COM	336158100	5896	128180	SH	DEFINED	3
FIRST SOUTH BANCORP INC VA	COM	33646W100	35	1400	SH	DEFINED	6
FIRST ST BANCORPORATION	COM	336453105	2748	87150	SH	DEFINED	1
FIRST TR FIDCRY ASST MNGT CO	COM	337318109	212	10600	SH	DEFINED	12
FIRST TR VAL LINE & IBTSN E	COM	33735H105	113	6400	SH	DEFINED	12
FIRST TR VALUE LINE 100 FD	COM SHS	33735D104	322	21550	SH	DEFINED	12
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	496	34504	SH	DEFINED	12
FIRST UTD CORP	COM	33741H107	1767	87222	SH	DEFINED	6
FIRST UTD CORP	COM	33741H107	6	292	SH	DEFINED	12
FIRST W VA BANCORP INC	COM	337493100	33	1503	SH	DEFINED	12
FIRST W VA BANCORP INC	COM	337493100	24	1100	SH	DEFINED	11
FIRSTBANK CORP MICH	COM	33761G104	238	8369	SH	DEFINED	6
FIRSTBANK NW CORP	COM	33762X106	63	2200	SH	DEFINED	12
FIRSTENERGY CORP	COM	337932107	1491	36294	SH	DEFINED	12
FIRSTENERGY CORP	COM	337932107	128	3114	SH	DEFINED	9
FIRSTENERGY CORP	COM	337932107	67	1636	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	43	1050	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	29	709	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	12513	256000	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	24	500	SH	DEFINED	2
FIRSTFED FINL CORP	COM	337907109	72	1464	SH	DEFINED	11
FIRSTFED FINL CORP	COM	337907109	152	3116	SH	DEFINED	12
FIRSTFED FINL CORP	COM	337907109	20	400	SH	DEFINED	1
FIRSTMERIT CORP	COM	337915102	1118	42503	SH	DEFINED	12
FIRSTMERIT CORP	COM	337915102	11	400	SH	DEFINED	2
FISERV INC	COM	337738108	1	35	SH	DEFINED	6
FISERV INC	COM	337738108	3660	104991	SH	DEFINED	12
FISERV INC	COM	337738108	563	16147	SH	DEFINED	11
FISERV INC	COM	337738108	6	165	SH	DEFINED	2
FISERV INC	COM	337738108	5100	146311	SH	DEFINED	1
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	2526	43311	SH	DEFINED	12
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	130	2226	SH	DEFINED	11
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	48	820	SH	DEFINED	3
FIVE STAR QUALITY CARE INC	COM	33832D106	6	872	SH	DEFINED	12
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	9
FLAGSTAR BANCORP INC	COM	337930101	3	119	SH	DEFINED	11
FLAGSTAR BANCORP INC	COM	337930101	11629	546475	SH	DEFINED	6
FLAGSTAR BANCORP INC	COM	337930101	87	4081	SH	DEFINED	12
FLAGSTAR BANCORP INC	COM	337930101	8665	407200	SH	DEFINED	3
FLAHERTY & CRMN/CLYMR PFD SE	COM SHS	338478100	2052	80879	SH	DEFINED	12

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

FLAHERTY & CRMRN CLYMRE T R	COM	338479108	278	11722	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	152	11275	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	338480106	20	1100	SH	DEFINED	12
FLANDERS CORP	COM	338494107	30	3500	SH	DEFINED	11
FLEXSTEEL INDS INC	COM	339382103	1609	89959	SH	DEFINED	6
FLEXSTEEL INDS INC	COM	339382103	18	1000	SH	DEFINED	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	16135	1217760	SH	DEFINED	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	1656	125000	SH	DEFINED	
FLEXTRONICS INTL LTD	ORD	Y2573F102	101	7606	SH	DEFINED	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	58	4346	SH	DEFINED	2
FLIGHT SAFETY TECH INC NEV	COM NEW	33942T207	2	1166	SH	DEFINED	12
FLIR SYS INC	COM	302445101	3	50	SH	DEFINED	12
FLORIDA EAST COAST INDS	COM	340632108	927	24696	SH	DEFINED	12
FLORIDA ROCK INDS INC	COM	341140101	1876	38286	SH	DEFINED	12
FLOWERS FOODS INC	COM	343498101	35	1350	SH	DEFINED	9
FLOWERS FOODS INC	COM	343498101	7	275	SH	DEFINED	11
FLOWERS FOODS INC	COM	343498101	295	11429	SH	DEFINED	12
FLOWERVE CORP	COM	34354P105	27261	1127420	SH	DEFINED	3
FLOWERVE CORP	COM	34354P105	74	3065	SH	DEFINED	12
FLUOR CORP NEW	COM	343412102	5	110	SH	DEFINED	6
FLUOR CORP NEW	COM	343412102	89	2000	SH	DEFINED	9
FLUOR CORP NEW	COM	343412102	1169	26265	SH	DEFINED	12
FLUSHING FINL CORP	COM	343873105	4427	232901	SH	DEFINED	6
FLUSHING FINL CORP	COM	343873105	558	29340	SH	DEFINED	3
FLYI INC	COM	34407T104	1466	375000	SH	DEFINED	6
FLYI INC	COM	34407T104	33	8500	SH	DEFINED	12
FNB CORP PA	COM	302520101	101	4545	SH	DEFINED	12
FNB FINANCIAL SERVICES CORP	COM	302526108	1616	83952	SH	DEFINED	6
FNX MNG CO INC	COM	30253R101	28	5500	SH	DEFINED	12
FNX MNG CO INC	COM	30253R101	760	118700	SH	DEFINED	7
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	6711	151900	SH	DEFINED	3
FONAR CORP	COM	344437108	5	4131	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	48	2035	SH	DEFINED	11
FOOT LOCKER INC	COM	344849104	55	2331	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	22	930	SH	DEFINED	3
FOOT LOCKER INC	COM	344849104	5	190	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	19	350	PRN	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	2243	42900	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	2134	40820	SH	DEFINED	12
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	256	4900	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	110	2100	SH	DEFINED	9
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	78	1500	SH	DEFINED	1
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	26	500	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	90	6434	SH	DEFINED	9
FORD MTR CO DEL	COM PAR \$0.01	345370860	10133	721211	SH	DEFINED	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	3726	265231	SH	DEFINED	12
FORD MTR CO DEL	COM PAR \$0.01	345370860	360	25601	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	8	600	SH	DEFINED	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	139	9911	SH	DEFINED	11
FORDING CDN COAL TR	TR UNIT	345425102	205	3668	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL A	345550107	204	3700	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	41	750	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	44	800	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL A	345550107	138	2500	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL A	345550107	340	6178	SH	DEFINED	12
FOREST LABS INC	COM	345838106	18	400	SH	DEFINED	2
FOREST LABS INC	COM	345838106	2	38	SH	DEFINED	1
FOREST LABS INC	COM	345838106	439	9752	SH	DEFINED	12
FOREST LABS INC	COM	345838106	83	1840	SH	DEFINED	4
FOREST LABS INC	COM	345838106	35	774	SH	DEFINED	11
FOREST LABS INC	COM	345838106	30	660	SH	DEFINED	9
FOREST OIL CORP	COM PAR \$0.01	346091705	19326	641650	SH	DEFINED	6

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

FOREST OIL CORP	COM PAR \$0.01	346091705	4	138	SH	DEFINED	11
FOREST OIL CORP	COM PAR \$0.01	346091705	859	28513	SH	DEFINED	12
FORGENT NETWORKS INC	COM	34629U103	1	500	SH	DEFINED	12
FORRESTER RESH INC	COM	346563109	15	1000	SH	DEFINED	12
FORT DEARBORN INCOME SECS IN	COM	347200107	11	735	SH	DEFINED	12
FORTUNE BRANDS INC	COM	349631101	20597	278000	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	459	6200	SH	DEFINED	5
FORTUNE BRANDS INC	COM	349631101	326	4404	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	210	2833	SH	DEFINED	11
FORTUNE BRANDS INC	COM	349631101	81	1100	SH	DEFINED	9
FORTUNE BRANDS INC	COM	349631101	22	300	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	2	21	SH	DEFINED	1
FORTUNE BRANDS INC	COM	349631101	3095	41771	SH	DEFINED	12
FORWARD AIR CORP	COM	349853101	2123	53040	SH	DEFINED	3
FORWARD AIR CORP	COM	349853101	9	222	SH	DEFINED	11
FOSSIL INC	COM	349882100	25	810	SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	10	1100	SH	DEFINED	11
FOUNDRY NETWORKS INC	COM	35063R100	42	4475	SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	35210	3672580	SH	DEFINED	6
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	896	11087	SH	DEFINED	7
FOX ENTMT GROUP INC	CL A	35138T107	7	250	SH	DEFINED	6
FOX ENTMT GROUP INC	CL A	35138T107	28	1000	SH	DEFINED	9
FOX ENTMT GROUP INC	CL A	35138T107	29	1060	SH	DEFINED	3
FOX ENTMT GROUP INC	CL A	35138T107	214	7718	SH	DEFINED	12
FOX ENTMT GROUP INC	CL A	35138T107	15	550	SH	DEFINED	11
FPIC INS GROUP INC	COM	302563101	292	11300	SH	DEFINED	6
FPIC INS GROUP INC	COM	302563101	362	14000	SH	DEFINED	3
FPL GROUP INC	COM	302571104	252	3685	SH	DEFINED	2
FPL GROUP INC	COM	302571104	134	1955	SH	DEFINED	11
FPL GROUP INC	COM	302571104	2839	41551	SH	DEFINED	9
FPL GROUP INC	COM	302571104	2285	33444	SH	DEFINED	12
FPL GROUP INC	COM	302571104	100	1470	SH	DEFINED	6
FRANCE TELECOM	SPONSORED ADR	35177Q105	30	1195	SH	DEFINED	11
FRANKLIN BK CORP DEL	COM	352451108	14	800	SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	7858	198435	SH	DEFINED	12
FRANKLIN ELEC INC	COM	353514102	29	740	SH	DEFINED	11
FRANKLIN MULTI-INCOME FD	SH BEN INT	354021107	15	2000	SH	DEFINED	12
FRANKLIN RES INC	COM	354613101	64	1145	SH	DEFINED	12
FRANKLIN RES INC	COM	354613101	113	1600	SH	DEFINED	7
FRANKLIN RES INC	COM	354613101	254	4556	SH	DEFINED	1
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	16	1078	SH	DEFINED	12
FRANKLIN UNVL TR	SH BEN INT	355145103	7	1200	SH	DEFINED	12
FREDS INC	CL A	356108100	252	14025	SH	DEFINED	12
FREDS INC	CL A	356108100	11	588	SH	DEFINED	11
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	88	2168	SH	DEFINED	9
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	52650	1300000	SH	DEFINED	13
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	666	16440	SH	DEFINED	12
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	53	1300	SH	DEFINED	4
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	754	18612	SH	DEFINED	11
FREMONT GEN CORP	COM	357288109	3	141	SH	DEFINED	11
FREMONT GEN CORP	COM	357288109	13	542	SH	DEFINED	12
FREMONT GEN CORP	COM	357288109	24128	1042250	SH	DEFINED	6
FREMONT GEN CORP	COM	357288109	32277	1394263	SH	DEFINED	3
FREQUENCY ELECTRS INC	COM	358010106	39	3000	SH	DEFINED	12
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	29148	1136206	SH	DEFINED	6
FRESH BRANDS INC	COM	35803U108	715	92264	SH	DEFINED	6
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	22	900	SH	DEFINED	12
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	70670	3700000	SH	DEFINED	13
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	57	3000	SH	DEFINED	2
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	693	35000	SH	DEFINED	
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	20156	1055300	SH	DEFINED	8
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	5801	303692	SH	DEFINED	12

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

FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	22	1142	SH	DEFINED	11
FRIENDLY ICE CREAM CORP NEW	COM	358497105	17	1750	SH	DEFINED	12
FRIENDLY ICE CREAM CORP NEW	COM	358497105	725	75150	SH	DEFINED	6
FRISCHS RESTAURANTS INC	COM	358748101	30	1200	SH	DEFINED	12
FRISCHS RESTAURANTS INC	COM	358748101	1280	51200	SH	DEFINED	6
FRONTIER FINL CORP WASH	COM	35907K105	222	6300	SH	DEFINED	3
FRONTIER FINL CORP WASH	COM	35907K105	864	24487	SH	DEFINED	6
FRONTIER OIL CORP	COM	35914P105	94	4000	SH	DEFINED	12
FRONTLINE LTD	ORD	G3682E127	782	16570	SH	DEFINED	3
FROZEN FOOD EXPRESS INDS INC	COM	359360104	66	8750	SH	DEFINED	12
FSI INTL INC	COM	302633102	200	47900	SH	DEFINED	3
FTI CONSULTING INC	COM	302941109	20714	1092605	SH	DEFINED	6
FTI CONSULTING INC	COM	302941109	1550	82000	SH	DEFINED	12
FTI CONSULTING INC	COM	302941109	1134	60000	SH	DEFINED	
FTI CONSULTING INC	COM	302941109	141	7459	SH	DEFINED	11
FUELCELL ENERGY INC	COM	35952H106	154	15000	SH	DEFINED	12
FUJI PHOTO FILM LTD	ADR	359586302	9273	280387	SH	DEFINED	6
FUJI PHOTO FILM LTD	ADR	359586302	24	735	SH	DEFINED	11
FULLER H B CO	COM	359694106	106	3860	SH	DEFINED	3
FULLER H B CO	COM	359694106	9162	334300	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	22	1050	SH	DEFINED	11
FULTON FINL CORP PA	COM	360271100	1142	53352	SH	DEFINED	12
FURNITURE BRANDS INTL INC	COM	360921100	13	500	SH	DEFINED	11
FURNITURE BRANDS INTL INC	COM	360921100	20	800	SH	DEFINED	12
FURNITURE BRANDS INTL INC	COM	360921100	31591	1259607	SH	DEFINED	6
G & K SVCS INC	CL A	361268105	755	19000	SH	DEFINED	3
GABELLI ASSET MGMT INC	CL A	36239Y102	9	206	SH	DEFINED	11
GABELLI CONV & INCOME SECS F	CONV SECS FD	36240B109	62	6182	SH	DEFINED	12
GABELLI DIVD & INCOME TR	COM	36242H104	2040	111760	SH	DEFINED	12
GABELLI EQUITY TR INC	COM	362397101	585	70025	SH	DEFINED	12
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	20	2258	SH	DEFINED	12
GABELLI UTIL TR	COM	36240A101	274	28414	SH	DEFINED	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	587	17198	SH	DEFINED	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	36	1045	SH	DEFINED	9
GALLAGHER ARTHUR J & CO	COM	363576109	22	650	SH	DEFINED	11
GALLAGHER ARTHUR J & CO	COM	363576109	1532	46240	SH	DEFINED	12
GALLAHER GROUP PLC	SPONSORED ADR	363595109	20029	431000	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	74	1590	SH	DEFINED	2
GALLAHER GROUP PLC	SPONSORED ADR	363595109	56	1200	SH	DEFINED	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	5	100	SH	DEFINED	9
GAMESTOP CORP	CL A	36466R101	41	2200	SH	DEFINED	12
GAMESTOP CORP	CL A	36466R101	3844	207660	SH	DEFINED	3
GAMMON LAKE RES INC	COM	364915108	11	1825	SH	DEFINED	12
GANNETT INC	COM	364730101	48	575	SH	DEFINED	9
GANNETT INC	COM	364730101	511	6100	SH	DEFINED	3
GANNETT INC	COM	364730101	8	100	SH	DEFINED	6
GANNETT INC	COM	364730101	5020	59938	SH	DEFINED	12
GANNETT INC	COM	364730101	117	1400	SH	DEFINED	4
GANNETT INC	COM	364730101	1139	13600	SH	DEFINED	5
GANNETT INC	COM	364730101	851	10164	SH	DEFINED	11
GANNETT INC	COM	364730101	10758	128437	SH	DEFINED	2
GANNETT INC	COM	364730101	13	125	SH	DEFINED	7
GAP INC DEL	COM	364760108	9	500	SH	DEFINED	2
GAP INC DEL	COM	364760108	1170	62591	SH	DEFINED	12
GAP INC DEL	COM	364760108	7	350	SH	DEFINED	6
GAP INC DEL	COM	364760108	3304	177170	SH	DEFINED	11
GARDNER DENVER INC	COM	365558105	1	36	SH	DEFINED	12
GARDNER DENVER INC	COM	365558105	2200	79800	SH	DEFINED	3
GARDNER DENVER INC	COM	365558105	20	720	SH	DEFINED	11
GARMIN LTD	ORD	G37260109	437	10105	SH	DEFINED	12
GARTNER INC	CL B	366651206	5	442	SH	DEFINED	12
GATEWAY INC	COM	367626108	172	34706	SH	DEFINED	12

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

GATEWAY INC	COM	367626108	101	20387	SH	DEFINED	9
GATX CORP	COM	361448103	160	6000	SH	DEFINED	12
GATX CORP	COM	361448103	13	500	SH	DEFINED	11
GAYLORD ENTMT CO NEW	COM	367905106	2	68	SH	DEFINED	12
GEAC COMPUTER LTD	COM	368289104	16620	2059500	SH	DEFINED	7
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	35030	6200000	SH	DEFINED	10
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	45200	8000000	SH	DEFINED	13
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	19414	3436143	SH	DEFINED	8
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	10887	1927000	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	41	7275	SH	DEFINED	12
GEN-PROBE INC NEW	COM	36866T103	13556	340010	SH	DEFINED	3
GEN-PROBE INC NEW	COM	36866T103	379	9500	SH	DEFINED	12
GENAERA CORP	COM	36867G100	2	400	SH	DEFINED	9
GENAISSANCE PHARMACEUTICALS	COM	36867W105	15	4650	SH	DEFINED	11
GENAISSANCE PHARMACEUTICALS	COM	36867W105	951	300000	SH	DEFINED	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	9247	2917132	SH	DEFINED	12
GENCORP INC	COM	368682100	30	2225	SH	DEFINED	12
GENE LOGIC INC	COM	368689105	6	1500	SH	DEFINED	12
GENELABS TECHNOLOGIES INC	COM	368706107	3	1000	SH	DEFINED	12
GENENCOR INTL INC	COM	368709101	459	28600	SH	DEFINED	3
GENENCOR INTL INC	COM	368709101	13	800	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	21	400	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	30075	573731	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	976	18610	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	600	11439	SH	DEFINED	12
GENENTECH INC	COM NEW	368710406	39	750	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	10	200	SH	DEFINED	9
GENENTECH INC	COM NEW	368710406	174	3320	SH	DEFINED	11
GENERAL AMERN INVS INC	COM	368802104	93	3133	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	13	125	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM	369550108	11338	111052	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	11027	108000	SH	DEFINED	10
GENERAL DYNAMICS CORP	COM	369550108	8835	86530	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	5188	40200	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	2729	26727	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	1269	12425	SH	DEFINED	9
GENERAL DYNAMICS CORP	COM	369550108	205	2010	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	252	2465	SH	DEFINED	2
GENERAL ELEC CO	COM	369604103	11417	340000	SH	DEFINED	10
GENERAL ELEC CO	COM	369604103	87875	2616876	SH	DEFINED	12
GENERAL ELEC CO	COM	369604103	53412	1590584	SH	DEFINED	3
GENERAL ELEC CO	COM	369604103	24420	727218	SH	DEFINED	1
GENERAL ELEC CO	COM	369604103	8295	247017	SH	DEFINED	9
GENERAL ELEC CO	COM	369604103	17622	418021	SH	DEFINED	7
GENERAL ELEC CO	COM	369604103	41241	1228167	SH	DEFINED	6
GENERAL ELEC CO	COM	369604103	13470	401133	SH	DEFINED	5
GENERAL ELEC CO	COM	369604103	8682	258546	SH	DEFINED	11
GENERAL ELEC CO	COM	369604103	1998	59500	SH	DEFINED	
GENERAL ELEC CO	COM	369604103	60059	1788537	SH	DEFINED	2
GENERAL ELEC CO	COM	369604103	4134	123096	SH	DEFINED	4
GENERAL GROWTH PPTYS INC	COM	370021107	30	975	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	11699	377390	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM	370021107	622	20050	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM	370021107	47	1524	SH	DEFINED	12
GENERAL GROWTH PPTYS INC	COM	370021107	19	600	SH	DEFINED	11
GENERAL GROWTH PPTYS INC	COM	370021107	14	350	SH	DEFINED	7
GENERAL GROWTH PPTYS INC	COM	370021107	251	8100	SH	DEFINED	9
GENERAL MARITIME CORP	SHS	Y2692M103	17663	507110	SH	DEFINED	3
GENERAL MARITIME CORP	SHS	Y2692M103	20	564	SH	DEFINED	12
GENERAL MLS INC	COM	370334104	9	200	SH	DEFINED	1
GENERAL MLS INC	COM	370334104	5107	90000	SH	DEFINED	7
GENERAL MLS INC	COM	370334104	4818	107310	SH	DEFINED	12

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

GENERAL MLS INC	COM	370334104	588	13100	SH	DEFINED	9
GENERAL MLS INC	COM	370334104	273	6090	SH	DEFINED	2
GENERAL MLS INC	COM	370334104	22133	492950	SH	DEFINED	6
GENERAL MLS INC	COM	370334104	279	6205	SH	DEFINED	11
GENERAL MTRS CORP	DEB SR CV C 33	370442717	267	9500	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CONV B	370442733	7	300	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	1307	30777	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	91	1700	SH	DEFINED	7
GENERAL MTRS CORP	DEB SR CV C 33	370442717	11	400	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	9248	217707	SH	DEFINED	12
GENERAL MTRS CORP	COM	370442105	1500	35301	SH	DEFINED	3
GENERAL MTRS CORP	DEB SR CONV B	370442733	95	3975	SH	DEFINED	9
GENERAL MTRS CORP	COM	370442105	263	6186	SH	DEFINED	11
GENERAL MTRS CORP	DEB SR CONV B	370442733	100	4200	SH	DEFINED	12
GENERAL MTRS CORP	COM	370442105	25	600	SH	DEFINED	4
GENERAL MTRS CORP	COM	370442105	4	100	SH	DEFINED	1
GENERAL MTRS CORP	COM	370442105	13	300	SH	DEFINED	6
GENERAL MTRS CORP	COM	370442105	56	1321	SH	DEFINED	9
GENESCO INC	COM	371532102	9783	415400	SH	DEFINED	6
GENESCO INC	COM	371532102	14979	636050	SH	DEFINED	3
GENESEE & WYO INC	CL A	371559105	10	400	SH	DEFINED	12
GENESEE & WYO INC	CL A	371559105	256	10100	SH	DEFINED	3
GENESIS HEALTHCARE CORP	COM	37184D101	3877	127490	SH	DEFINED	3
GENESIS MICROCHIP INC DEL	COM	37184C103	30	2206	SH	DEFINED	12
GENESIS MICROCHIP INC DEL	COM	37184C103	7	500	SH	DEFINED	2
GENLYTE GROUP INC	COM	372302109	19948	309796	SH	DEFINED	3
GENLYTE GROUP INC	COM	372302109	22	347	SH	DEFINED	11
GENLYTE GROUP INC	COM	372302109	146	2275	SH	DEFINED	12
GENTA INC	COM NEW	37245M207	98	36540	SH	DEFINED	12
GENTA INC	COM NEW	37245M207	81	30000	SH	DEFINED	
GENTEX CORP	COM	371901109	271	7725	SH	DEFINED	12
GENTIVA HEALTH SERVICES INC	COM	37247A102	1697	103690	SH	DEFINED	3
GENTIVA HEALTH SERVICES INC	COM	37247A102	6	375	SH	DEFINED	12
GENUINE PARTS CO	COM	372460105	1527	39776	SH	DEFINED	6
GENUINE PARTS CO	COM	372460105	1701	44312	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	174	4529	SH	DEFINED	11
GENUINE PARTS CO	COM	372460105	3186	83010	SH	DEFINED	12
GENWORTH FINL INC	COM CL A	37247D106	1219	52315	SH	DEFINED	12
GENZYME CORP	COM GENL DIV	372917104	7613	139925	SH	DEFINED	1
GENZYME CORP	COM GENL DIV	372917104	3224	59257	SH	DEFINED	12
GENZYME CORP	COM GENL DIV	372917104	502	9233	SH	DEFINED	5
GENZYME CORP	COM GENL DIV	372917104	131	2400	SH	DEFINED	11
GENZYME CORP	COM GENL DIV	372917104	43	782	SH	DEFINED	2
GENZYME CORP	COM GENL DIV	372917104	28	516	SH	DEFINED	4
GEO GROUP INC	COM	36159R103	0	0	SH	DEFINED	12
GEO GROUP INC	COM	36159R103	27	1300	SH	DEFINED	6
GEO GROUP INC	COM	36159R103	784	38350	SH	DEFINED	3
GEOPHARMA INC	COM	37250A106	54	13000	SH	DEFINED	12
GEORGIA GULF CORP	COM PAR \$0.01	373200203	8544	191620	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	45	1005	SH	DEFINED	11
GEORGIA PAC CORP	COM	373298108	22	600	SH	DEFINED	9
GEORGIA PAC CORP	COM	373298108	2	45	SH	DEFINED	1
GEORGIA PAC CORP	COM	373298108	176	4892	SH	DEFINED	6
GEORGIA PAC CORP	COM	373298108	18876	525050	SH	DEFINED	3
GEORGIA PAC CORP	COM	373298108	544	15130	SH	DEFINED	12
GERBER SCIENTIFIC INC	COM	373730100	10	1500	SH	DEFINED	11
GERON CORP	COM	374163103	7	1200	SH	DEFINED	12
GETTY IMAGES INC	COM	374276103	116	2100	SH	DEFINED	12
GETTY IMAGES INC	COM	374276103	11	199	SH	DEFINED	11
GETTY RLTY CORP NEW	COM	374297109	308	11745	SH	DEFINED	12
GEVITY HR INC	COM	374393106	8	500	SH	DEFINED	12
GEVITY HR INC	COM	374393106	1101	71603	SH	DEFINED	3

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

GIANT INDS INC	COM	374508109	14998	617190	SH	DEFINED	3
GIBRALTAR STL CORP	COM	37476F103	6	170	SH	DEFINED	12
GIBRALTAR STL CORP	COM	37476F103	6490	179472	SH	DEFINED	6
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	0	2	SH	DEFINED	12
GILEAD SCIENCES INC	COM	375558103	7	200	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	97	2600	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	313	8370	SH	DEFINED	5
GILEAD SCIENCES INC	COM	375558103	373	9982	SH	DEFINED	12
GILEAD SCIENCES INC	COM	375558103	9150	244775	SH	DEFINED	1
GILLETTE CO	COM	375766102	6036	144609	SH	DEFINED	12
GILLETTE CO	COM	375766102	1040	24915	SH	DEFINED	11
GILLETTE CO	COM	375766102	1950	46722	SH	DEFINED	9
GILLETTE CO	COM	375766102	5374	128744	SH	DEFINED	3
GILLETTE CO	COM	375766102	18	430	SH	DEFINED	4
GILLETTE CO	COM	375766102	1413	33863	SH	DEFINED	1
GILLETTE CO	COM	375766102	292	6985	SH	DEFINED	5
GILLETTE CO	COM	375766102	405	9704	SH	DEFINED	2
GIVEN IMAGING	ORD SHS	M52020100	19	500	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	53	1815	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	348	11930	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	0	1	SH	DEFINED	6
GLACIER BANCORP INC NEW	COM	37637Q105	4930	169065	SH	DEFINED	1
GLADSTONE CAPITAL CORP	COM	376535100	20	900	SH	DEFINED	2
GLAMIS GOLD LTD	COM	376775102	49	2600	SH	DEFINED	12
GLAMIS GOLD LTD	COM	376775102	105	4500	SH	DEFINED	7
GLATFELTER	COM	377316104	24	1975	SH	DEFINED	11
GLATFELTER	COM	377316104	126	10200	SH	DEFINED	12
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	102	2335	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	353	8061	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	288	6586	SH	DEFINED	9
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	29440	675019	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	24	541	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	938	21450	SH	DEFINED	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	8	175	SH	DEFINED	4
GLEN BURNIE BANCORP	COM	377407101	13	580	SH	DEFINED	12
GLENAYRE TECHNOLOGIES INC	COM	377899109	7	4150	SH	DEFINED	12
GLENBOROUGH RLTY TR INC	COM	37803P105	24	1162	SH	DEFINED	12
GLIMCHER RLTY TR	SH BEN INT	379302102	41	1680	SH	DEFINED	12
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	263	14800	SH	DEFINED	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	14954	481130	SH	DEFINED	3
GLOBAL IMAGING SYSTEMS	COM	37934A100	3162	101750	SH	DEFINED	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	8	269	SH	DEFINED	11
GLOBAL IMAGING SYSTEMS	COM	37934A100	3	100	SH	DEFINED	12
GLOBAL INDS LTD	COM	379336100	4	700	SH	DEFINED	12
GLOBAL PMTS INC	COM	37940X102	7	132	SH	DEFINED	9
GLOBAL PMTS INC	COM	37940X102	22	417	SH	DEFINED	12
GLOBAL POWER EQUIPMENT INC	COM	37941P108	20582	2778315	SH	DEFINED	6
GLOBAL SIGNAL INC	COM	37944Q103	152	6640	SH	DEFINED	3
GLOBALSANTAFE CORP	SHS	G3930E101	2695	87502	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	8	266	SH	DEFINED	11
GLOBALSANTAFE CORP	SHS	G3930E101	677	22090	SH	DEFINED	12
GOAMERICA INC	COM NEW	38020R205	0	130	SH	DEFINED	12
GOL LINHAS AEREAS INTLG S A	SP ADR REP PFD	38045R107	16240	800000	SH	DEFINED	13
GOL LINHAS AEREAS INTLG S A	SP ADR REP PFD	38045R107	3847	189500	SH	DEFINED	3
GOLD BANC CORP INC	COM	379907108	990	73400	SH	DEFINED	3
GOLDCORP INC NEW	COM	380956409	4	300	SH	DEFINED	12
GOLDCORP INC NEW	COM	380956409	42	3000	SH	DEFINED	2
GOLDCORP INC NEW	COM	380956409	4572	329900	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	2326	132900	SH	DEFINED	7
GOLDEN STAR RES LTD CDA	COM	38119T104	2	400	SH	DEFINED	12
GOLDEN TELECOM INC	COM	38122G107	9	300	SH	DEFINED	12
GOLDEN WEST FINL CORP DEL	COM	381317106	3	25	SH	DEFINED	11

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

GOLDEN WEST FINL CORP DEL	COM	381317106	4	40	SH	DEFINED	6
GOLDEN WEST FINL CORP DEL	COM	381317106	12	105	SH	DEFINED	9
GOLDEN WEST FINL CORP DEL	COM	381317106	209	1880	SH	DEFINED	2
GOLDEN WEST FINL CORP DEL	COM	381317106	353	3185	SH	DEFINED	12
GOLDMAN SACHS GROUP INC	COM	38141G104	4856	52081	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	18757	201165	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	1446	15504	SH	DEFINED	12
GOLDMAN SACHS GROUP INC	COM	38141G104	340	3650	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	195	2093	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	137	1470	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	8	90	SH	DEFINED	9
GOLDMAN SACHS GROUP INC	COM	38141G104	44104	472475	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	56	600	SH	DEFINED	4
GOODRICH CORP	COM	382388106	25	800	SH	DEFINED	11
GOODRICH CORP	COM	382388106	4738	151073	SH	DEFINED	12
GOODRICH PETE CORP	COM NEW	382410405	3	200	SH	DEFINED	12
GOODRICH PETE CORP	PFD CONV SER A	382410207	38	3400	SH	DEFINED	12
GOODYEAR TIRE & RUBR CO	COM	382550101	55	5109	SH	DEFINED	9
GOODYEAR TIRE & RUBR CO	COM	382550101	1646	153272	SH	DEFINED	12
GOODYS FAMILY CLOTHING INC	COM	382588101	2163	256920	SH	DEFINED	3
GOOGLE INC	CL A	38259P508	49	375	SH	DEFINED	12
GOOGLE INC	CL A	38259P508	104	800	SH	DEFINED	11
GOOGLE INC	CL A	38259P508	117	900	SH	DEFINED	9
GOOGLE INC	CL A	38259P508	160983	1242150	SH	DEFINED	8
GOOGLE INC	CL A	38259P508	395029	3048066	SH	DEFINED	10
GORMAN RUPP CO	COM	383082104	78	3820	SH	DEFINED	12
GOVERNMENT PPTYS TR INC	COM	38374W107	10	1000	SH	DEFINED	12
GRACE W R & CO DEL NEW	COM	38388F108	28	3003	SH	DEFINED	12
GRACO INC	COM	384109104	3025	90310	SH	DEFINED	3
GRACO INC	COM	384109104	1029	30726	SH	DEFINED	12
GRAFTECH INTL LTD	COM	384313102	96	6854	SH	DEFINED	12
GRAINGER W W INC	COM	384802104	825	14305	SH	DEFINED	12
GRAINGER W W INC	COM	384802104	147	2550	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	81	1400	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	52172	904971	SH	DEFINED	3
GRAMERCY CAP CORP	COM	384871109	31	2000	SH	DEFINED	12
GRANITE CONSTR INC	COM	387328107	8015	332185	SH	DEFINED	6
GRANITE CONSTR INC	COM	387328107	39	1650	SH	DEFINED	12
GRANITE CONSTR INC	COM	387328107	12	500	SH	DEFINED	11
GRANT PRIDECO INC	COM	38821G101	12	575	SH	DEFINED	4
GRANT PRIDECO INC	COM	38821G101	31	1500	SH	DEFINED	12
GRAY TELEVISION INC	COM	389375106	33	2800	SH	DEFINED	12
GREAT AMERN FINL RES INC	COM	389915109	9104	595400	SH	DEFINED	6
GREAT ATLANTIC & PAC TEA INC	COM	390064103	1	100	SH	DEFINED	9
GREAT LAKES CHEM CORP	COM	390568103	27	1060	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	19	650	SH	DEFINED	2
GREAT PLAINS ENERGY INC	COM	391164100	413	14155	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	18005	617670	SH	DEFINED	6
GREATER ATLANTIC FINANCIAL	COM	391601101	404	64079	SH	DEFINED	12
GREATER BAY BANCORP	COM	391648102	61	2120	SH	DEFINED	11
GREATER BAY BANCORP	COM	391648102	105	3650	SH	DEFINED	1
GREATER BAY BANCORP	COM	391648102	185	6422	SH	DEFINED	12
GREATER BAY BANCORP	COM	391648102	11391	396200	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	16106	560223	SH	DEFINED	3
GREATER CHINA FD INC	COM	39167B102	36	2332	SH	DEFINED	12
GREEN MOUNTAIN PWR CORP	COM	393154109	221	8500	SH	DEFINED	6
GREENE CNTY BANCSHARES INC	COM NEW	394361208	948	40003	SH	DEFINED	6
GREENPOINT FINL CORP	COM	395384100	772	16690	SH	DEFINED	3
GREENPOINT FINL CORP	COM	395384100	39	850	SH	DEFINED	12
GREENPOINT FINL CORP	COM	395384100	173	3740	SH	DEFINED	6
GREIF INC	CL A	397624107	5797	137530	SH	DEFINED	3
GREIF INC	CL A	397624107	42	1000	SH	DEFINED	9

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

GREY GLOBAL GROUP INC	COM	39787M108	249	250	SH	DEFINED	12
GREY WOLF INC	COM	397888108	3	600	SH	DEFINED	12
GRIFFON CORP	COM	398433102	387	18327	SH	DEFINED	12
GRIFFON CORP	COM	398433102	19	880	SH	DEFINED	11
GROUP 1 AUTOMOTIVE INC	COM	398905109	1545	56630	SH	DEFINED	12
GROUP 1 AUTOMOTIVE INC	COM	398905109	13637	499900	SH	DEFINED	6
GROUPE CGI INC	CL A SUB VTG	39945C109	3303	388636	SH	DEFINED	7
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	11398	216150	SH	DEFINED	3
GSE SYS INC	COM	36227K106	1	500	SH	DEFINED	12
GSI COMMERCE INC	COM	36238G102	9	1000	SH	DEFINED	9
GSI LUMONICS INC	COM	36229U102	326	31200	SH	DEFINED	3
GTC BIOTHERAPEUTICS INC	COM	36238T104	2	1100	SH	DEFINED	12
GTECH HLDGS CORP	COM	400518106	2	68	SH	DEFINED	12
GUESS INC	COM	401617105	5891	330760	SH	DEFINED	3
GUIDANT CORP	COM	401698105	3	38	SH	DEFINED	1
GUIDANT CORP	COM	401698105	3668	55545	SH	DEFINED	11
GUIDANT CORP	COM	401698105	681	10305	SH	DEFINED	12
GUIDANT CORP	COM	401698105	47	715	SH	DEFINED	9
GUIDANT CORP	COM	401698105	228	3459	SH	DEFINED	2
GUILFORD PHARMACEUTICALS INC	COM	401829106	2	328	SH	DEFINED	11
GUILFORD PHARMACEUTICALS INC	COM	401829106	17	3400	SH	DEFINED	2
GUILFORD PHARMACEUTICALS INC	COM	401829106	53	10550	SH	DEFINED	12
GUITAR CTR MGMT INC	COM	402040109	1027	23725	SH	DEFINED	12
GUITAR CTR MGMT INC	COM	402040109	1074	24800	SH	DEFINED	3
GULF ISLAND FABRICATION INC	COM	402307102	223	10000	SH	DEFINED	12
GULF ISLAND FABRICATION INC	COM	402307102	909	40750	SH	DEFINED	3
GULF ISLAND FABRICATION INC	COM	402307102	3523	157962	SH	DEFINED	6
GULFMARK OFFSHORE INC	COM	402629109	15	900	SH	DEFINED	12
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	25	600	SH	DEFINED	11
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	819	19502	SH	DEFINED	12
GYRODYNE CO AMER INC	COM	403820103	72	2000	SH	DEFINED	11
H & Q HEALTHCARE FD	SH BEN INT	404052102	175	9683	SH	DEFINED	12
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	2314	142815	SH	DEFINED	12
HAEMONETICS CORP	COM	405024100	6735	205100	SH	DEFINED	3
HAGGAR CORP	COM	405173105	2140	124782	SH	DEFINED	6
HAIN CELESTIAL GROUP INC	COM	405217100	25	1400	SH	DEFINED	12
HAIN CELESTIAL GROUP INC	COM	405217100	65	3700	SH	DEFINED	11
HAIN CELESTIAL GROUP INC	COM	405217100	1917	108425	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	40	1200	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	77	2300	SH	DEFINED	9
HALLIBURTON CO	COM	406216101	330	9788	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	1542	45760	SH	DEFINED	12
HANCOCK FABRICS INC	COM	409900107	242	20225	SH	DEFINED	12
HANCOCK HLDG CO	COM	410120109	2390	75180	SH	DEFINED	3
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	24	1450	SH	DEFINED	12
HANCOCK JOHN INCOME SECS TR	COM	410123103	252	16427	SH	DEFINED	12
HANCOCK JOHN INVS TR	COM	410142103	254	11880	SH	DEFINED	12
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	38	2800	SH	DEFINED	12
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	254	18900	SH	DEFINED	12
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	25	2635	SH	DEFINED	12
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	285	19565	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	668	26927	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41013X106	422	16897	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41021P103	383	16133	SH	DEFINED	12
HANCOCK JOHN TAX-ADV DIV INC	COM	41013V100	191	10908	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	22	1085	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	1699	83050	SH	DEFINED	3
HANDLEMAN CO DEL	COM	410252100	8416	411350	SH	DEFINED	6
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	1	100	SH	DEFINED	12
HANMI FINL CORP	COM	410495105	30	1000	SH	DEFINED	2
HANMI FINL CORP	COM	410495105	257	8500	SH	DEFINED	3
HANOVER CAP MTG HLDGS INC	COM	410761100	9	700	SH	DEFINED	12

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

HANOVER COMPRESSOR CO	COM	410768105	368	27350	SH	DEFINED	12
HANSEN NAT CORP	COM	411310105	8	348	SH	DEFINED	12
HANSON PLC NEW	SPONSORED ADR	411349103	7	187	SH	DEFINED	2
HARBOR FLA BANCSHARES INC	COM	411901101	26	840	SH	DEFINED	12
HARBOR FLA BANCSHARES INC	COM	411901101	47	1500	SH	DEFINED	11
HARBOR FLA BANCSHARES INC	COM	411901101	4672	150216	SH	DEFINED	1
HARKEN ENERGY CORP	COM NEW	412552309	93	181817	SH	DEFINED	12
HARLAND JOHN H CO	COM	412693103	20443	652100	SH	DEFINED	6
HARLAND JOHN H CO	COM	412693103	305	9726	SH	DEFINED	12
HARLAND JOHN H CO	COM	412693103	14104	449890	SH	DEFINED	3
HARLEY DAVIDSON INC	COM	412822108	445	7490	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	560	9415	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	794	13355	SH	DEFINED	5
HARLEY DAVIDSON INC	COM	412822108	3415	57450	SH	DEFINED	1
HARLEY DAVIDSON INC	COM	412822108	10128	170392	SH	DEFINED	12
HARLEY DAVIDSON INC	COM	412822108	185	3119	SH	DEFINED	9
HARLEYSVILLE GROUP INC	COM	412824104	36	1760	SH	DEFINED	12
HARLEYSVILLE NATL CORP PA	COM	412850109	13	525	SH	DEFINED	12
HARMAN INTL INDS INC	COM	413086109	172	1595	SH	DEFINED	12
HARMAN INTL INDS INC	COM	413086109	370	3324	SH	DEFINED	6
HARMONIC INC	COM	413160102	10	1500	SH	DEFINED	12
HARRAHS ENTMT INC	COM	413619107	3817	72053	SH	DEFINED	12
HARRAHS ENTMT INC	COM	413619107	1716	32399	SH	DEFINED	3
HARRAHS ENTMT INC	COM	413619107	897	16925	SH	DEFINED	5
HARRAHS ENTMT INC	COM	413619107	474	8950	SH	DEFINED	11
HARRINGTON WEST FINL GROUP I	COM	41383L104	592	33566	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	54	5200	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	178	3246	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	46814	852093	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	44	800	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	7	130	SH	DEFINED	6
HARSCO CORP	COM	415864107	45	1000	SH	DEFINED	4
HARSCO CORP	COM	415864107	35893	799400	SH	DEFINED	3
HARSCO CORP	COM	415864107	7639	170130	SH	DEFINED	6
HARTE-HANKS INC	COM	416196103	0	17	SH	DEFINED	12
HARTE-HANKS INC	COM	416196103	23	900	SH	DEFINED	9
HARTE-HANKS INC	COM	416196103	432	17275	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	105	1693	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	15952	257585	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	5637	91030	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	3442	55582	SH	DEFINED	12
HARTFORD FINL SVCS GROUP INC	COM	416515104	1174	18958	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	520	8394	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	675	10900	SH	DEFINED	2
HARTFORD INCOME SHS FD INC	COM	416537108	29	3800	SH	DEFINED	12
HARTMARX CORP	COM	417119104	1416	190900	SH	DEFINED	3
HARVEST NATURAL RESOURCES IN	COM	41754V103	2986	179900	SH	DEFINED	3
HARVEST NATURAL RESOURCES IN	COM	41754V103	8	500	SH	DEFINED	12
HASBRO INC	COM	418056107	301	16030	SH	DEFINED	12
HASBRO INC	COM	418056107	51	2690	SH	DEFINED	11
HASTINGS ENTMT INC	COM	418365102	304	39883	SH	DEFINED	6
HATTERAS INCOME SECS INC	COM	419025101	108	8216	SH	DEFINED	12
HAVERTY FURNITURE INC	COM	419596101	702	40000	SH	DEFINED	3
HAVERTY FURNITURE INC	COM	419596101	3394	193500	SH	DEFINED	6
HAVERTY FURNITURE INC	COM	419596101	183	10460	SH	DEFINED	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	8666	326540	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	106	4000	SH	DEFINED	2
HAWAIIAN ELEC INDUSTRIES	COM	419870100	104	3900	SH	DEFINED	12
HAWAIIAN HOLDINGS INC	COM	419879101	14	2200	SH	DEFINED	2
HAWKINS INC	COM	420261109	731	61179	SH	DEFINED	6
HCA INC	COM	404119109	8	200	SH	DEFINED	2
HCA INC	COM	404119109	5786	120000	SH	DEFINED	7

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

HCA INC	COM	404119109	2	40	SH	DEFINED	1
HCA INC	COM	404119109	8	200	SH	DEFINED	4
HCA INC	COM	404119109	123	3225	SH	DEFINED	9
HCA INC	COM	404119109	305	8000	SH	DEFINED	3
HCA INC	COM	404119109	307	8040	SH	DEFINED	11
HCA INC	COM	404119109	748	19600	SH	DEFINED	5
HCA INC	COM	404119109	2787	73049	SH	DEFINED	12
HCA INC	COM	404119109	3	75	SH	DEFINED	6
HCC INS HLDGS INC	COM	404132102	58	1935	SH	DEFINED	12
HCC INS HLDGS INC	COM	404132102	68	2270	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	1653	54830	SH	DEFINED	3
HCC INS HLDGS INC	COM	404132102	3	100	SH	DEFINED	9
HEADWATERS INC	COM	42210P102	10564	342305	SH	DEFINED	3
HEADWATERS INC	COM	42210P102	102	3319	SH	DEFINED	12
HEALTH CARE PPTY INVS INC	COM	421915109	204	7838	SH	DEFINED	11
HEALTH CARE PPTY INVS INC	COM	421915109	1416	54457	SH	DEFINED	12
HEALTH CARE PPTY INVS INC	COM	421915109	21	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	5649	217284	SH	DEFINED	9
HEALTH CARE REIT INC	COM	42217K106	109	3107	SH	DEFINED	11
HEALTH CARE REIT INC	COM	42217K106	675	19163	SH	DEFINED	12
HEALTH CARE REIT INC	COM	42217K106	574	16300	SH	DEFINED	9
HEALTH MGMT ASSOC INC NEW	CL A	421933102	83	4050	SH	DEFINED	2
HEALTH MGMT ASSOC INC NEW	CL A	421933102	329	16080	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3866	189213	SH	DEFINED	12
HEALTH MGMT ASSOC INC NEW	CL A	421933102	485	23732	SH	DEFINED	5
HEALTH NET INC	COM	42222G108	158475	6410797	SH	DEFINED	8
HEALTH NET INC	COM	42222G108	707	28604	SH	DEFINED	12
HEALTH NET INC	COM	42222G108	394734	15968200	SH	DEFINED	10
HEALTH NET INC	COM	42222G108	146	5900	SH	DEFINED	11
HEALTH NET INC	COM	42222G108	11428	462310	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	4162	168200	SH	DEFINED	7
HEALTHCARE RLTY TR	COM	421946104	2456	62908	SH	DEFINED	12
HEALTHEXTRAS INC	COM	422211102	4	309	SH	DEFINED	11
HEALTHEXTRAS INC	COM	422211102	301	21600	SH	DEFINED	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	1699	69498	SH	DEFINED	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	70	2860	SH	DEFINED	6
HEARST-ARGYLE TELEVISION INC	COM	422317107	36	1490	SH	DEFINED	11
HEARTLAND EXPRESS INC	COM	422347104	332	18000	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM	422347104	8	450	SH	DEFINED	12
HECLA MNG CO	COM	422704106	232	31187	SH	DEFINED	12
HECTOR COMMUNICATIONS CORP	COM	422730101	638	30400	SH	DEFINED	6
HEIDRICK & STRUGGLES INTL IN	COM	422819102	5135	178170	SH	DEFINED	3
HEINZ H J CO	COM	423074103	274	7600	SH	DEFINED	1
HEINZ H J CO	COM	423074103	5	150	SH	DEFINED	6
HEINZ H J CO	COM	423074103	29	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	236	6562	SH	DEFINED	11
HEINZ H J CO	COM	423074103	1417	39340	SH	DEFINED	2
HEINZ H J CO	COM	423074103	2767	76817	SH	DEFINED	9
HEINZ H J CO	COM	423074103	7160	198775	SH	DEFINED	12
HEINZ H J CO	COM	423074103	49	1370	SH	DEFINED	3
HELEN OF TROY CORP LTD	COM	G4388N106	681	25000	SH	DEFINED	3
HELEN OF TROY CORP LTD	COM	G4388N106	15	550	SH	DEFINED	12
HELEN OF TROY CORP LTD	COM	G4388N106	2	90	SH	DEFINED	11
HELIX TECHNOLOGY CORP	COM	423319102	299	22000	SH	DEFINED	3
HELIX TECHNOLOGY CORP	COM	423319102	26	1900	SH	DEFINED	12
HELIX TECHNOLOGY CORP	COM	423319102	398	29300	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	33	1145	SH	DEFINED	11
HELMERICH & PAYNE INC	COM	423452101	235	8200	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	524	18265	SH	DEFINED	12
HENRY JACK & ASSOC INC	COM	426281101	426	22683	SH	DEFINED	12
HENRY JACK & ASSOC INC	COM	426281101	5	266	SH	DEFINED	11
HERCULES INC	COM	427056106	35658	2502300	SH	DEFINED	6

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

HERCULES INC	COM	427056106	78	5492	SH	DEFINED	12
HERITAGE PPTY INVNT TR INC	COM	42725M107	70	2400	SH	DEFINED	12
HERLEY INDS INC DEL	COM	427398102	168	8990	SH	DEFINED	12
HERLEY INDS INC DEL	COM	427398102	2	111	SH	DEFINED	11
HERSHEY FOODS CORP	COM	427866108	8204	175627	SH	DEFINED	1
HERSHEY FOODS CORP	COM	427866108	2348	50260	SH	DEFINED	12
HERSHEY FOODS CORP	COM	427866108	691	14784	SH	DEFINED	2
HERSHEY FOODS CORP	COM	427866108	121	2600	SH	DEFINED	11
HERSHEY FOODS CORP	COM	427866108	19	400	SH	DEFINED	4
HERSHEY FOODS CORP	COM	427866108	71	1530	SH	DEFINED	9
HEWITT ASSOCS INC	COM	42822Q100	11866	448460	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	1	63	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	60778	3239976	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	20804	1109531	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	17371	926443	SH	DEFINED	12
HEWLETT PACKARD CO	COM	428236103	3569	150600	SH	DEFINED	7
HEWLETT PACKARD CO	COM	428236103	3441	183517	SH	DEFINED	5
HEWLETT PACKARD CO	COM	428236103	1735	92531	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	615	32785	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	300	15992	SH	DEFINED	9
HEWLETT PACKARD CO	COM	428236103	591	31510	SH	DEFINED	4
HEXCEL CORP NEW	COM	428291108	2125	153770	SH	DEFINED	3
HEXCEL CORP NEW	COM	428291108	166	12000	SH	DEFINED	12
HI SHEAR TECHNOLOGY CORP	COM	42839Y104	40	11500	SH	DEFINED	6
HIBBETT SPORTING GOODS INC	COM	428565105	124	6075	SH	DEFINED	12
HIBERNIA CORP	CL A	428656102	3834	145190	SH	DEFINED	3
HIBERNIA CORP	CL A	428656102	50	1900	SH	DEFINED	11
HIBERNIA CORP	CL A	428656102	45	1720	SH	DEFINED	6
HIBERNIA CORP	CL A	428656102	1079	40854	SH	DEFINED	12
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	61	8880	SH	DEFINED	12
HIGHLAND HOSPITALITY CORP	COM	430141101	1523	133600	SH	DEFINED	3
HIGHWOODS PPTYS INC	COM	431284108	98	4000	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	2123	86261	SH	DEFINED	12
HILB ROGAL & HOBBS CO	COM	431294107	1818	50200	SH	DEFINED	6
HILB ROGAL & HOBBS CO	COM	431294107	3387	93525	SH	DEFINED	1
HILB ROGAL & HOBBS CO	COM	431294107	257	7100	SH	DEFINED	12
HILFIGER TOMMY CORP	ORD	G8915Z102	34	3450	SH	DEFINED	11
HILFIGER TOMMY CORP	ORD	G8915Z102	34	3450	SH	DEFINED	12
HILFIGER TOMMY CORP	ORD	G8915Z102	22078	2243177	SH	DEFINED	6
HILLENBRAND INDS INC	COM	431573104	526	10403	SH	DEFINED	2
HILLENBRAND INDS INC	COM	431573104	5	100	SH	DEFINED	6
HILLENBRAND INDS INC	COM	431573104	1	25	SH	DEFINED	11
HILLENBRAND INDS INC	COM	431573104	27303	540333	SH	DEFINED	12
HILTON HOTELS CORP	COM	432848109	519	27535	SH	DEFINED	12
HILTON HOTELS CORP	COM	432848109	45	2400	SH	DEFINED	9
HILTON HOTELS CORP	COM	432848109	19	1000	SH	DEFINED	11
HINES HORTICULTURE INC	COM	433245107	945	307901	SH	DEFINED	6
HITACHI LIMITED	ADR 10 COM	433578507	60	990	SH	DEFINED	11
HMN FINL INC	COM	40424G108	805	29000	SH	DEFINED	6
HNI CORP	COM	404251100	83	2100	SH	DEFINED	11
HNI CORP	COM	404251100	345	8725	SH	DEFINED	12
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	215	20000	SH	DEFINED	12
HOLLY CORP	COM PAR \$0.01	435758305	13	512	SH	DEFINED	12
HOLLY CORP	COM PAR \$0.01	435758305	1	32	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	1875	73530	SH	DEFINED	3
HOLLYWOOD ENTMT CORP	COM	436141105	13405	1358149	SH	DEFINED	6
HOLOGIC INC	COM	436440101	1120	58120	SH	DEFINED	3
HOLOGIC INC	COM	436440101	0	25	SH	DEFINED	12
HOME DEPOT INC	COM	437076102	9199	219150	SH	DEFINED	7
HOME DEPOT INC	COM	437076102	221	5647	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	396	10100	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	3036	77457	SH	DEFINED	9

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

HOME DEPOT INC	COM	437076102	84	2132	SH	DEFINED	4
HOME DEPOT INC	COM	437076102	17011	433173	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	21219	541301	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	34782	887308	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	35044	893989	SH	DEFINED	12
HOME DEPOT INC	COM	437076102	273886	6986900	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	596620	15219900	SH	DEFINED	10
HOME DEPOT INC	COM	437076102	1919	48942	SH	DEFINED	11
HOME FED BANCORP	COM	436926109	588	22993	SH	DEFINED	6
HOME FED BANCORP	COM	436926109	5449	213	SH	DEFINED	4
HOME PROPERTIES INC	COM	437306103	961	24284	SH	DEFINED	12
HONDA MOTOR LTD	AMERN SHS	438128308	926	38000	SH	DEFINED	6
HONDA MOTOR LTD	AMERN SHS	438128308	37	1500	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	36522	1017710	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	5119	113100	SH	DEFINED	7
HONEYWELL INTL INC	COM	438516106	18597	518613	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	13321	371463	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	9670	269673	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	7504	209255	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	1920	53548	SH	DEFINED	9
HONEYWELL INTL INC	COM	438516106	431	12010	SH	DEFINED	11
HONEYWELL INTL INC	COM	438516106	8243	229874	SH	DEFINED	12
HOOKEER FURNITURE CORP	COM	439038100	358	12940	SH	DEFINED	3
HOOPER HOLMES INC	COM	439104100	67	15000	SH	DEFINED	1
HOOPER HOLMES INC	COM	439104100	9	2000	SH	DEFINED	12
HORIZON HEALTH CORP	COM	44041Y104	1107	52450	SH	DEFINED	6
HORIZON HEALTH CORP	COM	44041Y104	28	1338	SH	DEFINED	12
HORMEL FOODS CORP	COM	440452100	204	7612	SH	DEFINED	12
HOSPIRA INC	COM	441060100	532	17370	SH	DEFINED	2
HOSPIRA INC	COM	441060100	0	5	SH	DEFINED	4
HOSPIRA INC	COM	441060100	50	1629	SH	DEFINED	11
HOSPIRA INC	COM	441060100	1102	36021	SH	DEFINED	12
HOSPIRA INC	COM	441060100	1	39	SH	DEFINED	9
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	51	1200	SH	DEFINED	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	816	19200	SH	DEFINED	9
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1844	43395	SH	DEFINED	12
HOST MARRIOTT CORP NEW	COM	44107P104	520	37093	SH	DEFINED	9
HOST MARRIOTT CORP NEW	COM	44107P104	1004	71551	SH	DEFINED	12
HOST MARRIOTT CORP NEW	COM	44107P104	4192	298800	SH	DEFINED	3
HOUSTON EXPL CO	COM	442120101	46283	779375	SH	DEFINED	6
HOUSTON EXPL CO	COM	442120101	12	200	SH	DEFINED	12
HOUSTON EXPL CO	COM	442120101	21	352	SH	DEFINED	11
HOUSTON EXPL CO	COM	442120101	34028	573340	SH	DEFINED	3
HOVNIANIAN ENTERPRISES INC	CL A	442487203	16152	402800	SH	DEFINED	3
HOVNIANIAN ENTERPRISES INC	CL A	442487203	18	440	SH	DEFINED	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	20	1775	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	21	1875	SH	DEFINED	9
HRPT PPTYS TR	COM SH BEN INT	40426W101	24	2200	SH	DEFINED	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	1079	98200	SH	DEFINED	3
HRPT PPTYS TR	COM SH BEN INT	40426W101	1318	119904	SH	DEFINED	12
HSBC HLDGS PLC	SPON ADR NEW	404280406	179	2240	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	470	5838	SH	DEFINED	6
HSBC HLDGS PLC	SPON ADR NEW	404280406	105	1312	SH	DEFINED	9
HUB GROUP INC	CL A	443320106	22	600	SH	DEFINED	11
HUB GROUP INC	CL A	443320106	3845	103220	SH	DEFINED	3
HUBBELL INC	CL B	443510201	104	2321	SH	DEFINED	11
HUBBELL INC	CL B	443510201	159	3540	SH	DEFINED	2
HUBBELL INC	CL B	443510201	243	5411	SH	DEFINED	12
HUBBELL INC	CL B	443510201	253	5650	SH	DEFINED	5
HUBBELL INC	CL B	443510201	6515	145325	SH	DEFINED	3
HUDSON RIV BANCORP INC	COM	444128102	46	2400	SH	DEFINED	11
HUDSON RIV BANCORP INC	COM	444128102	2595	136740	SH	DEFINED	3

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

HUDSON UNITED BANCORP	COM	444165104	164	4458	SH	DEFINED	9
HUDSON UNITED BANCORP	COM	444165104	2351	63800	SH	DEFINED	3
HUDSON UNITED BANCORP	COM	444165104	27453	745000	SH	DEFINED	6
HUDSON UNITED BANCORP	COM	444165104	48	1307	SH	DEFINED	12
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	19704	655280	SH	DEFINED	3
HUMAN GENOME SCIENCES INC	COM	444903108	39	3530	SH	DEFINED	6
HUMAN GENOME SCIENCES INC	COM	444903108	36	3300	SH	DEFINED	2
HUMAN GENOME SCIENCES INC	COM	444903108	461	42300	SH	DEFINED	12
HUMANA INC	COM	444859102	8567	428800	SH	DEFINED	10
HUMANA INC	COM	444859102	13617	681545	SH	DEFINED	6
HUMANA INC	COM	444859102	18606	931236	SH	DEFINED	3
HUMANA INC	COM	444859102	7	350	SH	DEFINED	9
HUMANA INC	COM	444859102	3659	183126	SH	DEFINED	12
HUNT J B TRANS SVCS INC	COM	445658107	8960	241260	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	37	1000	SH	DEFINED	11
HUNT J B TRANS SVCS INC	COM	445658107	135	3645	SH	DEFINED	12
HUNT J B TRANS SVCS INC	COM	445658107	879	23660	SH	DEFINED	3
HUNTINGTON BANCSHARES INC	COM	446150104	11411	458080	SH	DEFINED	3
HUNTINGTON BANCSHARES INC	COM	446150104	5890	236465	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	184	7402	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	1231	49421	SH	DEFINED	12
HUTCHINSON TECHNOLOGY INC	COM	448407106	3	114	SH	DEFINED	11
HUTCHINSON TECHNOLOGY INC	COM	448407106	11280	422000	SH	DEFINED	6
HYDRIL	COM	448774109	8	184	SH	DEFINED	11
HYDRIL	COM	448774109	10	242	SH	DEFINED	12
HYDROGENICS CORP	COM	448882100	2	500	SH	DEFINED	12
HYPERCOM CORP	COM	44913M105	3442	466431	SH	DEFINED	3
HYPERION 2005 INVT GRADE OPP	COM	448918102	6	600	SH	DEFINED	12
HYPERION SOLUTIONS CORP	COM	44914M104	19	573	SH	DEFINED	11
HYPERION SOLUTIONS CORP	COM	44914M104	9993	293990	SH	DEFINED	3
HYPERION STRATEGIC MTG INC F	COM	44915C105	51	3500	SH	DEFINED	12
HYPERION TOTAL RETURN & INCO	COM	449145101	79	7995	SH	DEFINED	12
HYTHIAM INC	COM	44919F104	8	2000	SH	DEFINED	12
IAC INTERACTIVECORP	COM	44919P102	480365	21814950	SH	DEFINED	8
IAC INTERACTIVECORP	COM	44919P102	1252301	56871071	SH	DEFINED	10
IAC INTERACTIVECORP	COM	44919P102	156342	7100000	SH	DEFINED	13
IAC INTERACTIVECORP	COM	44919P102	21283	966545	SH	DEFINED	12
IAC INTERACTIVECORP	COM	44919P102	5613	254749	SH	DEFINED	6
IAC INTERACTIVECORP	COM	44919P102	441	20025	SH	DEFINED	11
IAC INTERACTIVECORP	COM	44919P102	214	9700	SH	DEFINED	5
IAC INTERACTIVECORP	COM	44919P102	58	2650	SH	DEFINED	2
IAC INTERACTIVECORP	COM	44919P102	4	200	SH	DEFINED	1
IAC INTERACTIVECORP	COM	44919P102	425	19300	SH	DEFINED	9
IAC INTERACTIVECORP	*W EXP 99/99/999	44919P128	7	348	SH	DEFINED	12
IAMGOLD CORP	COM	450913108	4794	473700	SH	DEFINED	7
IBERIABANK CORP	COM	450828108	165	2850	SH	DEFINED	12
IBERIABANK CORP	COM	450828108	333	5775	SH	DEFINED	1
IBERIABANK CORP	COM	450828108	3126	54150	SH	DEFINED	6
IBIS TECHNOLOGY CORP	COM	450909106	56	11700	SH	DEFINED	12
ICORIA INC	COM	451045108	1	1806	SH	DEFINED	12
ICOS CORP	COM	449295104	26	1075	SH	DEFINED	12
ICT GROUP INC	COM	44929Y101	5	645	SH	DEFINED	11
ICU MED INC	COM	44930G107	82	3150	SH	DEFINED	12
ID BIOMEDICAL CORP	COM	44936D108	39	2965	SH	DEFINED	12
IDACORP INC	COM	451107106	8	267	SH	DEFINED	9
IDACORP INC	COM	451107106	22	750	SH	DEFINED	11
IDACORP INC	COM	451107106	288	9900	SH	DEFINED	3
IDACORP INC	COM	451107106	9764	335500	SH	DEFINED	6
IDACORP INC	COM	451107106	252	8675	SH	DEFINED	12
IDENTIX INC	COM	451906101	3	513	SH	DEFINED	12

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

IDENTIX INC	COM	451906101	1	200	SH	DEFINED	2
IDEX CORP	COM	45167R104	69	2025	SH	DEFINED	9
IDEX CORP	COM	45167R104	10	300	SH	DEFINED	12
IDEXX LABS INC	COM	45168D104	4	72	SH	DEFINED	12
IDEXX LABS INC	COM	45168D104	7	130	SH	DEFINED	9
IDEXX LABS INC	COM	45168D104	8	160	SH	DEFINED	11
IDEXX LABS INC	COM	45168D104	22134	436224	SH	DEFINED	3
IDT CORP	COM	448947101	2	136	SH	DEFINED	11
IDX SYS CORP	COM	449491109	52	1600	SH	DEFINED	3
IGATE CORP	COM	45169U105	35	9400	SH	DEFINED	12
IHOP CORP	COM	449623107	76	2000	SH	DEFINED	9
IHOP CORP	COM	449623107	38	1000	SH	DEFINED	12
II VI INC	COM	902104108	9	246	SH	DEFINED	12
IKON OFFICE SOLUTIONS INC	COM	451713101	7	581	SH	DEFINED	12
IKON OFFICE SOLUTIONS INC	COM	451713101	34222	2847120	SH	DEFINED	6
IKON OFFICE SOLUTIONS INC	COM	451713101	24	2000	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	12923	138706	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	18	150	SH	DEFINED	7
ILLINOIS TOOL WKS INC	COM	452308109	24	257	SH	DEFINED	9
ILLINOIS TOOL WKS INC	COM	452308109	61	650	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	102	1100	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	298	3200	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	591	6342	SH	DEFINED	11
ILLINOIS TOOL WKS INC	COM	452308109	2462	26429	SH	DEFINED	12
ILLUMINA INC	COM	452327109	13	2150	SH	DEFINED	12
ILX RESORTS INC	COM NEW	449661503	5	500	SH	DEFINED	12
IMAGE ENTMT INC	COM NEW	452439201	4	1000	SH	DEFINED	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	3	97	SH	DEFINED	11
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	32	SH	DEFINED	9
IMAGISTICS INTERNATIONAL INC	COM	45247T104	2	64	SH	DEFINED	2
IMAGISTICS INTERNATIONAL INC	COM	45247T104	306	9100	SH	DEFINED	3
IMAGISTICS INTERNATIONAL INC	COM	45247T104	58	1732	SH	DEFINED	12
IMATION CORP	COM	45245A107	134	3760	SH	DEFINED	12
IMATION CORP	COM	45245A107	160	4500	SH	DEFINED	11
IMAX CORP	COM	45245E109	18	3130	SH	DEFINED	12
IMC GLOBAL INC	COM	449669100	19	1100	SH	DEFINED	11
IMC GLOBAL INC	COM	449669100	1886	108449	SH	DEFINED	12
IMCLONE SYS INC	COM	45245W109	525	9940	SH	DEFINED	3
IMCLONE SYS INC	COM	45245W109	194	3668	SH	DEFINED	12
IMERGENT INC	COM	45247Q100	474	55750	SH	DEFINED	3
IMMTECH INTL INC	COM	452519101	5	500	SH	DEFINED	12
IMMUNE RESPONSE CORP DEL	COM NEW	45252T205	0	20	SH	DEFINED	12
IMMUNICON CORP DEL	COM	45260A107	8	850	SH	DEFINED	11
IMMUNICON CORP DEL	COM	45260A107	287	28650	SH	DEFINED	12
IMMUNOGEN INC	COM	45253H101	9	1875	SH	DEFINED	12
IMMUNOGEN INC	COM	45253H101	648	128290	SH	DEFINED	3
IMMUNOMEDICS INC	COM	452907108	20	7700	SH	DEFINED	12
IMPAC MTG HLDGS INC	COM	45254P102	13387	509010	SH	DEFINED	3
IMPAC MTG HLDGS INC	COM	45254P102	398	15125	SH	DEFINED	12
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	22425	1456200	SH	DEFINED	6
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	5	300	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	989	15100	SH	DEFINED	7
IMPERIAL OIL LTD	COM NEW	453038408	173	3348	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	250	4827	SH	DEFINED	12
IMPERIAL SUGAR CO NEW	COM NEW	453096208	2	108	SH	DEFINED	12
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	1	30	SH	DEFINED	6
IMS HEALTH INC	COM	449934108	119	4991	SH	DEFINED	12
IMS HEALTH INC	COM	449934108	409	17082	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	183	7670	SH	DEFINED	3
INAMED CORP	COM	453235103	605	12700	SH	DEFINED	3
INAMED CORP	COM	453235103	11	228	SH	DEFINED	11
INCO LTD	COM	453258402	20164	408175	SH	DEFINED	7

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

INCO LTD	COM	453258402	804	20580	SH	DEFINED	5
INCO LTD	COM	453258402	423	10832	SH	DEFINED	12
INCO LTD	COM	453258402	31	800	SH	DEFINED	11
INDEPENDENCE CMNTY BK CORP	COM	453414104	2	50	SH	DEFINED	6
INDEPENDENCE CMNTY BK CORP	COM	453414104	8523	218270	SH	DEFINED	3
INDEPENDENCE CMNTY BK CORP	COM	453414104	279	7136	SH	DEFINED	12
INDEPENDENCE CMNTY BK CORP	COM	453414104	27	700	SH	DEFINED	11
INDEPENDENT BANK CORP MASS	COM	453836108	1074	34732	SH	DEFINED	12
INDEPENDENT BANK CORP MASS	COM	453836108	114	3700	SH	DEFINED	3
INDEPENDENT BANK CORP MASS	COM	453836108	40	1300	SH	DEFINED	11
INDEVUS PHARMACEUTICALS INC	COM	454072109	75	10545	SH	DEFINED	12
INDUS INTL INC	COM	45578L100	43	27000	SH	DEFINED	12
INDUSTRIAL DISTR GROUP INC	COM	456061100	57	5864	SH	DEFINED	12
INDYMAC BANCORP INC	COM	456607100	37454	1034640	SH	DEFINED	6
INDYMAC BANCORP INC	COM	456607100	1092	30173	SH	DEFINED	12
INERGY L P	UNIT LTD PTNR	456615103	24	875	SH	DEFINED	12
INFINITY PPTY & CAS CORP	COM	45665Q103	3508	118790	SH	DEFINED	3
INFINITY PPTY & CAS CORP	COM	45665Q103	28661	965230	SH	DEFINED	6
INFOCUS CORP	COM	45665B106	6854	748280	SH	DEFINED	3
INFORMATICA CORP	COM	45666Q102	319	54490	SH	DEFINED	12
INFORMATICA CORP	COM	45666Q102	109	18575	SH	DEFINED	11
INFORTE CORP	COM	45677R107	48	7000	SH	DEFINED	12
INFOSPACE INC	COM NEW	45678T201	639	13487	SH	DEFINED	12
INFOUSA INC NEW	COM	456818301	5344	599800	SH	DEFINED	3
INFOUSA INC NEW	COM	456818301	4735	523495	SH	DEFINED	6
ING CLARION GLB RE EST INCM	COM	44982G104	921	68870	SH	DEFINED	12
ING CLARION REAL EST INCOME	COM SHS	449788108	15	1000	SH	DEFINED	12
ING GROUP N V	SPONSORED ADR	456837103	345	13637	SH	DEFINED	2
ING GROUP N V	SPONSORED ADR	456837103	29	1150	SH	DEFINED	9
ING GROUP N V	SPONSORED ADR	456837103	15020	583193	SH	DEFINED	6
ING GROUP N V	SPONSORED ADR	456837103	49	1947	SH	DEFINED	11
ING PRIME RATE TR	SH BEN INT	44977W106	156	19592	SH	DEFINED	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	6040	88866	SH	DEFINED	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	174	2560	SH	DEFINED	11
INGLES MKTS INC	CL A	457030104	8	650	SH	DEFINED	12
INGRAM MICRO INC	CL A	457153104	97	6040	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	22256	1382341	SH	DEFINED	3
INGRAM MICRO INC	CL A	457153104	318	19766	SH	DEFINED	12
INGRAM MICRO INC	CL A	457153104	363	22550	SH	DEFINED	5
INKINE PHARMACEUTICALS INC	COM	457214104	107	21000	SH	DEFINED	12
INLAND REAL ESTATE CORP	COM	457461101	3530	240950	SH	DEFINED	3
INNKEEPERS USA TR	COM	4576J0104	454	36493	SH	DEFINED	9
INNKEEPERS USA TR	COM	4576J0104	2015	162000	SH	DEFINED	3
INNKEEPERS USA TR	COM	4576J0104	25	2000	SH	DEFINED	2
INNKEEPERS USA TR	COM	4576J0104	1442	115898	SH	DEFINED	12
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	4780	194850	SH	DEFINED	3
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	10	395	SH	DEFINED	12
INSIGHT COMMUNICATIONS INC	CL A	45768V108	212	24100	SH	DEFINED	12
INSIGHT ENTERPRISES INC	COM	45765U103	9804	582210	SH	DEFINED	3
INSITUFORM TECHNOLOGIES INC	CL A	457667103	50	2665	SH	DEFINED	12
INSITUFORM TECHNOLOGIES INC	CL A	457667103	12	660	SH	DEFINED	11
INSMED INC	COM NEW	457669208	4	2225	SH	DEFINED	12
INSPIRE PHARMACEUTICALS INC	COM	457733103	14	879	SH	DEFINED	12
INSTINET GROUP INC	COM	457750107	1	100	SH	DEFINED	12
INSURANCE AUTO AUCTIONS INC	COM	457875102	39	2300	SH	DEFINED	3
INSURED MUN INCOME FD	COM	45809F104	25	1820	SH	DEFINED	12
INTEGRA BK CORP	COM	45814P105	227	10474	SH	DEFINED	12
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	3	100	SH	DEFINED	12
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2858	299860	SH	DEFINED	3
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2	202	SH	DEFINED	11
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	48	5000	SH	DEFINED	7
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	6	605	SH	DEFINED	9

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

INTEGRATED DEVICE TECHNOLOGY	COM	458118106	9	925	SH	DEFINED	12
INTEGRATED SILICON SOLUTION	COM	45812P107	1	200	SH	DEFINED	12
INTEL CORP	COM	458140100	27168	1354370	SH	DEFINED	1
INTEL CORP	COM	458140100	30096	1500324	SH	DEFINED	2
INTEL CORP	COM	458140100	23618	1177351	SH	DEFINED	12
INTEL CORP	COM	458140100	18571	925794	SH	DEFINED	3
INTEL CORP	COM	458140100	6018	300000	SH	DEFINED	10
INTEL CORP	COM	458140100	5630	223600	SH	DEFINED	7
INTEL CORP	COM	458140100	4764	237512	SH	DEFINED	9
INTEL CORP	COM	458140100	1196	59646	SH	DEFINED	5
INTEL CORP	COM	458140100	1145	57057	SH	DEFINED	11
INTEL CORP	COM	458140100	218	10865	SH	DEFINED	4
INTEL CORP	COM	458140100	0	20	SH	DEFINED	6
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	0	300	SH	DEFINED	12
INTELLISYNC CORP	COM	458176104	0	100	SH	DEFINED	12
INTER TEL INC	COM	458372109	26	1200	SH	DEFINED	2
INTER TEL INC	COM	458372109	6	291	SH	DEFINED	11
INTERDIGITAL COMMUNICATIONS	COM	45866A105	427	26166	SH	DEFINED	12
INTERDIGITAL COMMUNICATIONS	COM	45866A105	8	500	SH	DEFINED	9
INTERFACE INC	CL A	458665106	20	2500	SH	DEFINED	12
INTERGRAPH CORP	COM	458683109	27	1000	SH	DEFINED	12
INTERMUNE INC	COM	45884X103	9	800	SH	DEFINED	12
INTERNAP NETWORK SVCS CORP	COM	45885A102	15	22714	SH	DEFINED	12
INTERNATIONAL ALUM CORP	COM	458884103	156	5400	SH	DEFINED	12
INTERNATIONAL BANCSHARES COR	COM	459044103	2487	67661	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	20314	236920	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	7912	82640	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	5738	66929	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	2567	29941	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	2415	28169	SH	DEFINED	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	1599	18649	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	593	6918	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	374033	4362406	SH	DEFINED	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	77707	905563	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	177778	2073455	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	43140	503151	SH	DEFINED	12
INTERNATIONAL BUSINESS MACHS	COM	459200101	39333	458749	SH	DEFINED	3
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	305	7980	SH	DEFINED	12
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1	20	SH	DEFINED	6
INTERNATIONAL GAME TECHNOLOG	COM	459902102	36130	1005000	SH	DEFINED	10
INTERNATIONAL GAME TECHNOLOG	COM	459902102	5867	163198	SH	DEFINED	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	465	12942	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	265	7375	SH	DEFINED	9
INTERNATIONAL GAME TECHNOLOG	COM	459902102	11224	312225	SH	DEFINED	1
INTERNATIONAL GAME TECHNOLOG	COM	459902102	748	20800	SH	DEFINED	5
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	20391	756110	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	18452	537968	SH	DEFINED	3
INTERNATIONAL RECTIFIER CORP	COM	460254105	225	6550	SH	DEFINED	12
INTERNATIONAL RECTIFIER CORP	COM	460254105	38	1110	SH	DEFINED	11
INTERNATIONAL RECTIFIER CORP	COM	460254105	2	50	SH	DEFINED	6
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	34	2400	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	50	1000	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	12	245	SH	DEFINED	11
INTERNATIONAL STL GROUP INC	COM	460377104	10	300	SH	DEFINED	12
INTERNET CAP GROUP INC	COM NEW	46059C205	4	636	SH	DEFINED	12
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	0	0	SH	DEFINED	12
INTERNET SEC SYS INC	COM	46060X107	1377	81010	SH	DEFINED	3
INTERNET SEC SYS INC	COM	46060X107	4	211	SH	DEFINED	2
INTERNET SEC SYS INC	COM	46060X107	24	1430	SH	DEFINED	12
INTERPUBLIC GROUP COS INC	COM	460690100	3	294	SH	DEFINED	2
INTERPUBLIC GROUP COS INC	COM	460690100	12	1116	SH	DEFINED	11
INTERPUBLIC GROUP COS INC	COM	460690100	200	18875	SH	DEFINED	5

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

INTERPUBLIC GROUP COS INC	COM	460690100	265	25015	SH	DEFINED	12
INTERPUBLIC GROUP COS INC	COM	460690100	318	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	2108	199053	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	14612	1379800	SH	DEFINED	8
INTERPUBLIC GROUP COS INC	COM	460690100	55089	5201965	SH	DEFINED	10
INTERPUBLIC GROUP COS INC	COM	460690100	2	195	SH	DEFINED	9
INTERSIL CORP	CL A	46069S109	11	700	SH	DEFINED	3
INTERSIL CORP	CL A	46069S109	10	602	SH	DEFINED	11
INTERSIL CORP	CL A	46069S109	16	1000	SH	DEFINED	2
INTERSIL CORP	CL A	46069S109	235	14775	SH	DEFINED	12
INTERSIL CORP	CL A	46069S109	87	5450	SH	DEFINED	6
INTERSTATE HOTELS & RESRTS I	COM	46088S106	230	56708	SH	DEFINED	12
INTERTAPE POLYMER GROUP INC	COM	460919103	4	500	SH	DEFINED	11
INTERTAPE POLYMER GROUP INC	COM	460919103	18	1850	SH	DEFINED	7
INTERVOICE INC NEW	COM	461142101	2607	242030	SH	DEFINED	3
INTL PAPER CO	COM	460146103	1479	36600	SH	DEFINED	6
INTL PAPER CO	COM	460146103	1204	29806	SH	DEFINED	12
INTL PAPER CO	COM	460146103	392	9700	SH	DEFINED	3
INTL PAPER CO	COM	460146103	251	6200	SH	DEFINED	11
INTL PAPER CO	COM	460146103	29	715	SH	DEFINED	9
INTL PAPER CO	COM	460146103	8606	212957	SH	DEFINED	2
INTL PAPER CO	COM	460146103	2554	50000	SH	DEFINED	7
INTRADO INC	COM	46117A100	187	18450	SH	DEFINED	12
INTRADO INC	COM	46117A100	16	1600	SH	DEFINED	11
INTRAWEST CORPORATION	COM NEW	460915200	163	6800	SH	DEFINED	7
INTRAWEST CORPORATION	COM NEW	460915200	4	200	SH	DEFINED	12
INTROGEN THERAPEUTICS INC	COM	46119F107	1	100	SH	DEFINED	12
INTUIT	COM	461202103	1554	34220	SH	DEFINED	12
INTUIT	COM	461202103	444	9783	SH	DEFINED	11
INTUIT	COM	461202103	145246	3199250	SH	DEFINED	8
INTUIT	COM	461202103	330018	7269127	SH	DEFINED	10
INTUIT	COM	461202103	11	250	SH	DEFINED	2
INTUIT	COM	461202103	4240	90500	SH	DEFINED	7
INTUITIVE SURGICAL INC	COM NEW	46120E602	12	500	SH	DEFINED	2
INVACARE CORP	COM	461203101	5473	118970	SH	DEFINED	3
INVACARE CORP	COM	461203101	1051	22853	SH	DEFINED	12
INVACARE CORP	COM	461203101	368	8000	SH	DEFINED	2
INVESTMENT GRADE MUN INCOME	COM	461368102	14	1000	SH	DEFINED	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	31645	2067630	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	21	1400	SH	DEFINED	12
INVESTORS FINL SERVICES CORP	COM	461915100	61	1361	SH	DEFINED	12
INVESTORS FINL SERVICES CORP	COM	461915100	8	180	SH	DEFINED	9
INVESTORS TITLE CO	COM	461804106	3	100	SH	DEFINED	12
INVISION TECHNOLOGIES INC	COM	461851107	4	100	SH	DEFINED	12
INVITROGEN CORP	COM	46185R100	18876	343264	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	264	4803	SH	DEFINED	12
IOMEGA CORP	COM NEW	462030305	5	1100	SH	DEFINED	12
IPASS INC	COM	46261V108	24	4000	SH	DEFINED	12
IPAYMENT INC	COM	46262E105	1752	43630	SH	DEFINED	3
IPSCO INC	COM	462622101	4	100	SH	DEFINED	7
IPSCO INC	COM	462622101	73	2600	SH	DEFINED	3
IRON MTN INC PA	COM	462846106	452	13350	SH	DEFINED	11
IRSA INVERSIONES Y REP S A	GLOBL DEP RCPT	450047204	388	47871	SH	DEFINED	12
IRWIN FINL CORP	COM	464119106	15	600	SH	DEFINED	2
IRWIN FINL CORP	COM	464119106	16212	627900	SH	DEFINED	6
IRWIN FINL CORP	COM	464119106	6878	266381	SH	DEFINED	3
IRWIN FINL CORP	COM	464119106	80	3100	SH	DEFINED	12
ISCO INTL INC	COM	46426P103	0	600	SH	DEFINED	7
ISHARES INC	MSCI HONG KONG	464286871	84	7517	SH	DEFINED	12
ISHARES INC	MSCI SINGAPORE	464286673	14	1600	SH	DEFINED	7
ISHARES INC	MSCI JAPAN	464286848	764	62300	SH	DEFINED	7
ISHARES INC	MSCI CDA INDEX	464286509	5	300	SH	DEFINED	12

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

ISHARES INC	MSCI MALAYSIA	464286830	7	1000	SH	DEFINED	12
ISHARES INC	MSCI JAPAN	464286848	776	79985	SH	DEFINED	12
ISHARES INC	MSCI HONG KONG	464286871	18	1250	SH	DEFINED	7
ISHARES INC	MSCI UTD KINGD	464286699	208	10100	SH	DEFINED	7
ISHARES INC	MSCI SWEDEN	464286756	27	1150	SH	DEFINED	7
ISHARES INC	MSCI TAIWAN	464286731	21	2000	SH	DEFINED	12
ISHARES INC	MSCI JAPAN	464286848	7972	821904	SH	DEFINED	5
ISHARES INC	MSCI S KOREA	464286772	13	500	SH	DEFINED	12
ISHARES INC	MSCI SWITZERLD	464286749	30	1600	SH	DEFINED	7
ISHARES INC	MSCI AUSTRALIA	464286103	62	3350	SH	DEFINED	7
ISHARES INC	MSCI PAC J IDX	464286665	16	200	SH	DEFINED	12
ISHARES INC	MSCI EMU INDEX	464286608	598	7600	SH	DEFINED	7
ISHARES TR	DJ US CON CYCL	464287580	49	906	SH	DEFINED	12
ISHARES TR	RUSSELL 2000	464287655	931	8177	SH	DEFINED	12
ISHARES TR	RUSL 2000 GROW	464287648	76	1300	SH	DEFINED	12
ISHARES TR	RUSL 2000 VALU	464287630	748	4355	SH	DEFINED	12
ISHARES TR	RUSSELL 1000	464287622	79	1325	SH	DEFINED	12
ISHARES TR	RUSSELL1000GRW	464287614	38	850	SH	DEFINED	12
ISHARES TR	RUSSELL 3000	464287689	455	7200	SH	DEFINED	12
ISHARES TR	RUSSELL1000VAL	464287598	18	300	SH	DEFINED	12
ISHARES TR	DJ US TELECOMM	464287713	1005	44377	SH	DEFINED	12
ISHARES TR	COHEN&ST RLTY	464287564	519	4377	SH	DEFINED	12
ISHARES TR	NASDQ BIO INDX	464287556	259	3695	SH	DEFINED	12
ISHARES TR	GLDM SACHS TEC	464287549	41	1002	SH	DEFINED	12
ISHARES TR	GLDM SCHS NETW	464287531	4	150	SH	DEFINED	12
ISHARES TR	S&P MIDCP GROW	464287606	36	300	SH	DEFINED	12
ISHARES TR	GLMN SCHS SOFT	464287515	8	226	SH	DEFINED	12
ISHARES TR	S&P MIDCP VALU	464287705	923	8010	SH	DEFINED	12
ISHARES TR	MSCI EAFE IDX	464287465	1331	7446	SH	DEFINED	7
ISHARES TR	DJ US TECH SEC	464287721	275	6393	SH	DEFINED	12
ISHARES TR	DJ US REAL EST	464287739	20	183	SH	DEFINED	12
ISHARES TR	DJ US INDUSTRL	464287754	13	259	SH	DEFINED	12
ISHARES TR	DJ US HEALTHCR	464287762	890	15967	SH	DEFINED	12
ISHARES TR	DJ US FINL SVC	464287770	8	80	SH	DEFINED	12
ISHARES TR	DJ US FINL SEC	464287788	8	93	SH	DEFINED	12
ISHARES TR	DJ US ENERGY	464287796	1457	23334	SH	DEFINED	12
ISHARES TR	S&P SMLCAP 600	464287804	860	5959	SH	DEFINED	12
ISHARES TR	DJ CON NON CYCL	464287812	26	550	SH	DEFINED	11
ISHARES TR	DJ CON NON CYCL	464287812	213	4442	SH	DEFINED	12
ISHARES TR	DJ US BAS MATL	464287838	3555	75433	SH	DEFINED	12
ISHARES TR	DJ US UTILS	464287697	996	16099	SH	DEFINED	12
ISHARES TR	S&P 500 INDEX	464287200	31	276	SH	DEFINED	4
ISHARES TR	S&P SMLCP GROW	464287887	600	6355	SH	DEFINED	12
ISHARES TR	S&P SMLCP VALU	464287879	662	6050	SH	DEFINED	12
ISHARES TR	S&P EURO PLUS	464287861	42	500	SH	DEFINED	7
ISHARES TR	S&P EURO PLUS	464287861	13	200	SH	DEFINED	12
ISHARES TR	S&P EURO PLUS	464287861	0	0	SH	DEFINED	6
ISHARES TR	S&P 100 IDX FD	464287101	64	1200	SH	DEFINED	12
ISHARES TR	S&P 1500 INDEX	464287150	1	10	SH	DEFINED	12
ISHARES TR	DJ SEL DIV INX	464287168	5444	94850	SH	DEFINED	12
ISHARES TR	S&P MIDCAP 400	464287507	686	5776	SH	DEFINED	12
ISHARES TR	S&P 500 INDEX	464287200	4	35	SH	DEFINED	12
ISHARES TR	DJ US TOTL MKT	464287846	32	601	SH	DEFINED	12
ISHARES TR	1-3 YR TRS BD	464287457	44	530	SH	DEFINED	12
ISHARES TR	RUSSELL MIDCAP	464287499	549	7837	SH	DEFINED	12
ISHARES TR	US TIPS BD FD	464287176	115	1100	SH	DEFINED	12
ISHARES TR	MSCI EAFE IDX	464287465	0	0	SH	DEFINED	6
ISHARES TR	MSCI EMERG MKT	464287234	209	1210	SH	DEFINED	12
ISHARES TR	7-10 YR TRS BD	464287440	36	420	SH	DEFINED	12
ISHARES TR	S&P500/BAR VAL	464287408	23	400	SH	DEFINED	12
ISHARES TR	GS NAT RES IDX	464287374	4510	35860	SH	DEFINED	5
ISHARES TR	GS NAT RES IDX	464287374	148	1176	SH	DEFINED	12

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

ISHARES TR	S&P500/BAR GRW	464287309	263	4875	SH	DEFINED	12
ISHARES TR	GS CORP BD FD	464287242	89	795	SH	DEFINED	12
ISHARES TR	MSCI EAFE IDX	464287465	387	2735	SH	DEFINED	12
ISIS PHARMACEUTICALS INC	COM	464330109	3	690	SH	DEFINED	4
ISIS PHARMACEUTICALS INC	COM	464330109	20	4175	SH	DEFINED	12
ISLE OF CAPRI CASINOS INC	COM	464592104	1005	51900	SH	DEFINED	3
ISLE OF CAPRI CASINOS INC	COM	464592104	454	23464	SH	DEFINED	12
ISLE OF CAPRI CASINOS INC	COM	464592104	6015	310539	SH	DEFINED	6
ISOLAGEN INC	COM	46488N103	1024	108376	SH	DEFINED	12
ISOLAGEN INC	COM	46488N103	19	2060	SH	DEFINED	11
ISPAT INTL N V	NY REG SH CL A	464899103	15	500	SH	DEFINED	12
ISPAT INTL N V	NY REG SH CL A	464899103	4488	154750	SH	DEFINED	3
ISTAR FINL INC	COM	45031U101	501	12141	SH	DEFINED	12
ITLA CAP CORP	COM	450565106	2985	64600	SH	DEFINED	6
ITRON INC	COM	465741106	16	900	SH	DEFINED	12
ITT EDUCATIONAL SERVICES INC	COM	45068B109	8721	241920	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	22613	625877	SH	DEFINED	6
ITT INDS INC IND	COM	450911102	20	250	SH	DEFINED	11
ITT INDS INC IND	COM	450911102	63	791	SH	DEFINED	9
ITT INDS INC IND	COM	450911102	168	2100	SH	DEFINED	2
ITT INDS INC IND	COM	450911102	522	6528	SH	DEFINED	12
ITT INDS INC IND	COM	450911102	4044	40000	SH	DEFINED	7
IVANHOE MINES LTD	COM	46579N103	3	500	SH	DEFINED	12
IVAX CORP	COM	465823102	5633	294147	SH	DEFINED	2
IVAX CORP	COM	465823102	374	19508	SH	DEFINED	12
IVAX CORP	COM	465823102	57	2951	SH	DEFINED	9
IVAX CORP	COM	465823102	21	1088	SH	DEFINED	11
IVILLAGE INC	COM	46588H105	7	1200	SH	DEFINED	12
IXYS CORP	COM	46600W106	2	245	SH	DEFINED	12
J & J SNACK FOODS CORP	COM	466032109	38	875	SH	DEFINED	11
J & J SNACK FOODS CORP	COM	466032109	1177	27440	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	16720	386558	SH	DEFINED	6
J F CHINA REGION FD INC	COM	46614T107	319	27000	SH	DEFINED	12
J JILL GROUP INC	COM	466189107	8	400	SH	DEFINED	11
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	9	300	SH	DEFINED	12
JABIL CIRCUIT INC	COM	466313103	5	200	SH	DEFINED	9
JABIL CIRCUIT INC	COM	466313103	45	1950	SH	DEFINED	12
JACK IN THE BOX INC	COM	466367109	38	1200	SH	DEFINED	11
JACK IN THE BOX INC	COM	466367109	23032	725882	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	26034	820500	SH	DEFINED	6
JACKSON HEWITT TAX SVCS INC	COM	468202106	432	21354	SH	DEFINED	3
JACOBS ENGR GROUP INC DEL	COM	469814107	156	4080	SH	DEFINED	12
JACOBS ENGR GROUP INC DEL	COM	469814107	36	935	SH	DEFINED	11
JACUZZI BRANDS INC	COM	469865109	21055	2263990	SH	DEFINED	3
JAKKS PAC INC	COM	47012E106	24	1030	SH	DEFINED	11
JAKKS PAC INC	COM	47012E106	2831	123090	SH	DEFINED	3
JANUS CAP GROUP INC	COM	47102X105	1656	121648	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	1115	81931	SH	DEFINED	12
JANUS CAP GROUP INC	COM	47102X105	87	6400	SH	DEFINED	11
JANUS CAP GROUP INC	COM	47102X105	99	7290	SH	DEFINED	6
JANUS CAP GROUP INC	COM	47102X105	403	29600	SH	DEFINED	4
JANUS CAP GROUP INC	COM	47102X105	710	52152	SH	DEFINED	9
JANUS CAP GROUP INC	COM	47102X105	20415	1500000	SH	DEFINED	13
JAPAN EQUITY FD INC	COM	471057109	631	104706	SH	DEFINED	12
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	33	3000	SH	DEFINED	12
JARDEN CORP	COM	471109108	5	150	SH	DEFINED	12
JDS UNIPHASE CORP	COM	46612J101	10	3000	SH	DEFINED	2
JDS UNIPHASE CORP	COM	46612J101	638	189400	SH	DEFINED	6
JDS UNIPHASE CORP	COM	46612J101	1	200	SH	DEFINED	9
JDS UNIPHASE CORP	COM	46612J101	226	67077	SH	DEFINED	12
JDS UNIPHASE CORP	COM	46612J101	92	27228	SH	DEFINED	5
JEFFERIES GROUP INC NEW	COM	472319102	93	2700	SH	DEFINED	12

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

JEFFERIES GROUP INC NEW	COM	472319102	2419	70180	SH	DEFINED	3
JEFFERIES GROUP INC NEW	COM	472319102	13	369	SH	DEFINED	11
JEFFERSON PILOT CORP	COM	475070108	1230	24766	SH	DEFINED	9
JEFFERSON PILOT CORP	COM	475070108	5033	101355	SH	DEFINED	2
JEFFERSON PILOT CORP	COM	475070108	312	6275	SH	DEFINED	11
JEFFERSON PILOT CORP	COM	475070108	279	5620	SH	DEFINED	6
JEFFERSON PILOT CORP	COM	475070108	8244	166018	SH	DEFINED	12
JETBLUE AWYS CORP	COM	477143101	39748	1900000	SH	DEFINED	13
JETBLUE AWYS CORP	COM	477143101	299	14274	SH	DEFINED	9
JETBLUE AWYS CORP	COM	477143101	13133	627750	SH	DEFINED	10
JETBLUE AWYS CORP	COM	477143101	6895	329600	SH	DEFINED	8
JETBLUE AWYS CORP	COM	477143101	96	4600	SH	DEFINED	12
JLG INDS INC	COM	466210101	126	7500	SH	DEFINED	12
JO-ANN STORES INC	COM	47758P307	3999	142610	SH	DEFINED	3
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	246	25001	SH	DEFINED	12
JOHNSON & JOHNSON	COM	478160104	7907	140361	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	3	45	SH	DEFINED	6
JOHNSON & JOHNSON	COM	478160104	4249	75428	SH	DEFINED	9
JOHNSON & JOHNSON	COM	478160104	6647	118000	SH	DEFINED	10
JOHNSON & JOHNSON	COM	478160104	9572	169928	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	12252	217510	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	30342	538646	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	43484	771957	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	13318	236423	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	4595	64630	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	39195	695813	SH	DEFINED	12
JOHNSON CTLS INC	COM	478366107	1074	18900	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	762	13408	SH	DEFINED	12
JOHNSON CTLS INC	COM	478366107	264	4650	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	188	3313	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	91	1600	SH	DEFINED	9
JOHNSON OUTDOORS INC	CL A	479167108	544	27875	SH	DEFINED	6
JOHNSON OUTDOORS INC	CL A	479167108	741	37600	SH	DEFINED	12
JONES APPAREL GROUP INC	COM	480074103	180	5020	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	195	5440	SH	DEFINED	3
JONES APPAREL GROUP INC	COM	480074103	25	700	SH	DEFINED	12
JONES APPAREL GROUP INC	COM	480074103	262	7325	SH	DEFINED	5
JONES LANG LASALLE INC	COM	48020Q107	6314	191270	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	100	3624	SH	DEFINED	12
JOS A BANK CLOTHIERS INC	COM	480838101	17	625	SH	DEFINED	11
JOURNAL REGISTER CO	COM	481138105	28	1500	SH	DEFINED	9
JOURNAL REGISTER CO	COM	481138105	456	24137	SH	DEFINED	12
JOURNAL REGISTER CO	COM	481138105	353	18700	SH	DEFINED	3
JOURNAL REGISTER CO	COM	481138105	219	11600	SH	DEFINED	11
JOY GLOBAL INC	COM	481165108	526	15295	SH	DEFINED	12
JPMORGAN & CHASE & CO	COM	46625H100	126	3160	SH	DEFINED	4
JPMORGAN & CHASE & CO	COM	46625H100	3386	85216	SH	DEFINED	9
JPMORGAN & CHASE & CO	COM	46625H100	15095	368176	SH	DEFINED	7
JPMORGAN & CHASE & CO	COM	46625H100	37964	955556	SH	DEFINED	6
JPMORGAN & CHASE & CO	COM	46625H100	36482	918247	SH	DEFINED	12
JPMORGAN & CHASE & CO	COM	46625H100	12091	304325	SH	DEFINED	2
JPMORGAN & CHASE & CO	COM	46625H100	4799	120801	SH	DEFINED	5
JPMORGAN & CHASE & CO	COM	46625H100	2072	52154	SH	DEFINED	1
JPMORGAN & CHASE & CO	COM	46625H100	556929	14017854	SH	DEFINED	8
JPMORGAN & CHASE & CO	COM	46625H100	1215229	30587194	SH	DEFINED	10
JPMORGAN & CHASE & CO	COM	46625H100	50202	1263591	SH	DEFINED	3
JPMORGAN & CHASE & CO	COM	46625H100	1913	48141	SH	DEFINED	11
JUNIPER NETWORKS INC	COM	48203R104	2	77	SH	DEFINED	9
JUNIPER NETWORKS INC	COM	48203R104	9	400	SH	DEFINED	2
JUNIPER NETWORKS INC	COM	48203R104	1551	65719	SH	DEFINED	12
K V PHARMACEUTICAL CO	CL A	482740206	48	2677	SH	DEFINED	12
K-SWISS INC	CL A	482686102	2949	153200	SH	DEFINED	6

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

KADANT INC	COM	48282T104	6	341	SH	DEFINED	12
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	308	5945	SH	DEFINED	12
KANEB SERVICES LLC	COM	484173109	606	18775	SH	DEFINED	12
KANSAS CITY LIFE INS CO	COM	484836101	68	1600	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW	485170302	18158	1196955	SH	DEFINED	2
KANSAS CITY SOUTHERN	COM NEW	485170302	1168	77000	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW	485170302	437	28800	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW	485170302	6	400	SH	DEFINED	9
KATY INDS INC	COM	486026107	3	500	SH	DEFINED	9
KAYDON CORP	COM	486587108	123	4260	SH	DEFINED	12
KAYDON CORP	COM	486587108	596	20700	SH	DEFINED	2
KB HOME	COM	48666K109	34	400	SH	DEFINED	6
KB HOME	COM	48666K109	351	4158	SH	DEFINED	12
KB HOME	COM	48666K109	28	330	SH	DEFINED	9
KB HOME	COM	48666K109	21032	248930	SH	DEFINED	3
KCS ENERGY INC	COM	482434206	38	2750	SH	DEFINED	3
KEANE INC	COM	486665102	9	597	SH	DEFINED	11
KEANE INC	COM	486665102	15851	1031950	SH	DEFINED	3
KEANE INC	COM	486665102	6299	410100	SH	DEFINED	6
KEITH COMPANIES INC	COM	487539108	1920	128662	SH	DEFINED	6
KEITH COMPANIES INC	COM	487539108	9	610	SH	DEFINED	12
KEITHLEY INSTRS INC	COM	487584104	9	500	SH	DEFINED	12
KEITHLEY INSTRS INC	COM	487584104	70	4000	SH	DEFINED	3
KELLOGG CO	COM	487836108	62	1459	SH	DEFINED	11
KELLOGG CO	COM	487836108	237	4400	SH	DEFINED	7
KELLOGG CO	COM	487836108	384	9000	SH	DEFINED	9
KELLOGG CO	COM	487836108	1585	37143	SH	DEFINED	12
KELLOGG CO	COM	487836108	2	39	SH	DEFINED	1
KELLWOOD CO	COM	488044108	28194	773490	SH	DEFINED	3
KELLWOOD CO	COM	488044108	5960	163500	SH	DEFINED	6
KELLWOOD CO	COM	488044108	29	800	SH	DEFINED	12
KELLY SVCS INC	CL A	488152208	50	1875	SH	DEFINED	12
KEMET CORP	COM	488360108	47	5850	SH	DEFINED	12
KENDLE INTERNATIONAL INC	COM	48880L107	8	1500	SH	DEFINED	12
KENDLE INTERNATIONAL INC	COM	48880L107	8	1541	SH	DEFINED	2
KENNAMETAL INC	COM	489170100	29570	654920	SH	DEFINED	3
KENNEDY-WILSON INC	COM NEW	489399204	1	100	SH	DEFINED	12
KERR MCGEE CORP	COM	492386107	3	60	SH	DEFINED	9
KERR MCGEE CORP	COM	492386107	62	1082	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	331	5790	SH	DEFINED	2
KERR MCGEE CORP	COM	492386107	5248	91660	SH	DEFINED	12
KERR MCGEE CORP	COM	492386107	30920	540092	SH	DEFINED	6
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	3351	76220	SH	DEFINED	3
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	14	329	SH	DEFINED	12
KEY ENERGY SVCS INC	COM	492914106	69	6242	SH	DEFINED	12
KEYCORP NEW	COM	493267108	2057	65100	SH	DEFINED	3
KEYCORP NEW	COM	493267108	42786	1353620	SH	DEFINED	6
KEYCORP NEW	COM	493267108	1494	47264	SH	DEFINED	12
KEYCORP NEW	COM	493267108	1119	35400	SH	DEFINED	9
KEYCORP NEW	COM	493267108	1043	33001	SH	DEFINED	2
KEYCORP NEW	COM	493267108	393	12430	SH	DEFINED	5
KEYCORP NEW	COM	493267108	225	7123	SH	DEFINED	11
KEYNOTE SYS INC	COM	493308100	82	5800	SH	DEFINED	3
KEYSPAN CORP	COM	49337W100	328	8360	SH	DEFINED	9
KEYSPAN CORP	COM	49337W100	368	9390	SH	DEFINED	3
KEYSPAN CORP	COM	49337W100	201	5140	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	147	3750	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	31	800	SH	DEFINED	11
KEYSPAN CORP	COM	49337W100	8	200	SH	DEFINED	4
KEYSPAN CORP	COM	49337W100	872	22241	SH	DEFINED	12
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	484	22000	SH	DEFINED	11
KFX INC	COM	48245L107	3110	403400	SH	DEFINED	12

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

KIMBALL INTL INC	CL B	494274103	18	1300	SH	DEFINED	12
KIMBALL INTL INC	CL B	494274103	21	1500	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	12258	189774	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	12755	197474	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	8038	124443	SH	DEFINED	12
KIMBERLY CLARK CORP	COM	494368103	13	200	SH	DEFINED	4
KIMBERLY CLARK CORP	COM	494368103	16	250	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	57	700	SH	DEFINED	7
KIMBERLY CLARK CORP	COM	494368103	241	3725	SH	DEFINED	9
KIMBERLY CLARK CORP	COM	494368103	437	6768	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	790	12230	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	1615	25000	SH	DEFINED	10
KIMCO REALTY CORP	COM	49446R109	17	331	SH	DEFINED	9
KIMCO REALTY CORP	COM	49446R109	131	2560	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	61	1180	SH	DEFINED	3
KIMCO REALTY CORP	COM	49446R109	346	6748	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	149	2903	SH	DEFINED	12
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1111	23718	SH	DEFINED	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1427	30476	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	41	865	SH	DEFINED	11
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	8158	174172	SH	DEFINED	12
KINDER MORGAN INC KANS	COM	49455P101	26	407	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	44	700	SH	DEFINED	3
KINDER MORGAN INC KANS	COM	49455P101	252	4010	SH	DEFINED	6
KINDER MORGAN INC KANS	COM	49455P101	1673	26626	SH	DEFINED	12
KINDER MORGAN INC KANS	COM	49455P101	1941	30900	SH	DEFINED	9
KINDRED HEALTHCARE INC	COM	494580103	1940	79520	SH	DEFINED	3
KINDRED HEALTHCARE INC	COM	494580103	39	1600	SH	DEFINED	12
KINETIC CONCEPTS INC	COM NEW	49460W208	2132	40580	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	89	5900	SH	DEFINED	7
KING PHARMACEUTICALS INC	COM	495582108	15	1225	SH	DEFINED	11
KING PHARMACEUTICALS INC	COM	495582108	413	34591	SH	DEFINED	12
KING PHARMACEUTICALS INC	COM	495582108	6645	556550	SH	DEFINED	5
KING PHARMACEUTICALS INC	COM	495582108	13533	1133400	SH	DEFINED	4
KING PHARMACEUTICALS INC	COM	495582108	32009	2667693	SH	DEFINED	6
KINROSS GOLD CORP	COM NEW	496902206	116	17131	SH	DEFINED	12
KINROSS GOLD CORP	COM NEW	496902206	17475	2039100	SH	DEFINED	7
KINROSS GOLD CORP	COM NEW	496902206	19601	2921400	SH	DEFINED	6
KINTERA INC	COM	49720P506	19	2000	SH	DEFINED	2
KIRKLANDS INC	COM	497498105	24	2500	SH	DEFINED	12
KIRKLANDS INC	COM	497498105	6906	733634	SH	DEFINED	6
KLA-TENCOR CORP	COM	482480100	46	1108	SH	DEFINED	12
KMART HLDG CORPORATION	COM	498780105	22	255	SH	DEFINED	12
KNBT BANCORP INC	COM	482921103	1053	62500	SH	DEFINED	4
KNIGHT RIDDER INC	COM	499040103	2203	33663	SH	DEFINED	12
KNIGHT RIDDER INC	COM	499040103	727	11100	SH	DEFINED	5
KNIGHT RIDDER INC	COM	499040103	625	9550	SH	DEFINED	11
KNIGHT RIDDER INC	COM	499040103	2	30	SH	DEFINED	6
KNIGHT RIDDER INC	COM	499040103	46	700	SH	DEFINED	9
KNIGHT TRADING GROUP INC	COM	499063105	5	500	SH	DEFINED	12
KNIGHT TRADING GROUP INC	COM	499063105	12404	1343900	SH	DEFINED	6
KNIGHT TRANSN INC	COM	499064103	11	500	SH	DEFINED	12
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	10423	336230	SH	DEFINED	3
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	62	2006	SH	DEFINED	12
KOHL'S CORP	COM	500255104	3	58	SH	DEFINED	1
KOHL'S CORP	COM	500255104	12	250	SH	DEFINED	9
KOHL'S CORP	COM	500255104	188	3907	SH	DEFINED	12
KOHL'S CORP	COM	500255104	374	7765	SH	DEFINED	5
KOHL'S CORP	COM	500255104	3190	66200	SH	DEFINED	6
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	9395	1425402	SH	DEFINED	6
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	28	4360	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	54546	2370469	SH	DEFINED	6

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

KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	23	1002	SH	DEFINED	9
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1443	63000	SH	DEFINED	10
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	47	2058	SH	DEFINED	2
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	70	3068	SH	DEFINED	11
KOOKMIN BK NEW	SPONSORED ADR	50049M109	3811	94700	SH	DEFINED	7
KOOKMIN BK NEW	SPONSORED ADR	50049M109	44548	1367779	SH	DEFINED	6
KOPIN CORP	COM	500600101	2	500	SH	DEFINED	12
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	24	2300	SH	DEFINED	2
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	1	133	SH	DEFINED	6
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	23	2185	SH	DEFINED	11
KOREA FD	COM	500634100	28	1350	SH	DEFINED	12
KOS PHARMACEUTICALS INC	COM	500648100	53	1500	SH	DEFINED	12
KOS PHARMACEUTICALS INC	COM	500648100	30464	855480	SH	DEFINED	3
KOSS CORP	COM	500692108	246	10892	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	54	1700	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	698	22000	SH	DEFINED	9
KRAFT FOODS INC	CL A	50075N104	21	650	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	1	39	SH	DEFINED	2
KRAFT FOODS INC	CL A	50075N104	2647	83455	SH	DEFINED	12
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	56	2990	SH	DEFINED	12
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	253	13600	SH	DEFINED	3
KRISPY KREME DOUGHNUTS INC	COM	501014104	18	1425	SH	DEFINED	11
KRISPY KREME DOUGHNUTS INC	COM	501014104	1733	136917	SH	DEFINED	12
KROGER CO	COM	501044101	165	10650	SH	DEFINED	11
KROGER CO	COM	501044101	379850	24474843	SH	DEFINED	10
KROGER CO	COM	501044101	11021	709348	SH	DEFINED	6
KROGER CO	COM	501044101	1087	70030	SH	DEFINED	12
KROGER CO	COM	501044101	165066	10635700	SH	DEFINED	8
KROGER CO	COM	501044101	2854	183905	SH	DEFINED	2
KROGER CO	COM	501044101	30	1940	SH	DEFINED	9
KROGER CO	COM	501044101	6	400	SH	DEFINED	4
KROGER CO	COM	501044101	7026	412900	SH	DEFINED	7
KRONOS INC	COM	501052104	11	249	SH	DEFINED	11
KRONOS INC	COM	501052104	118	2675	SH	DEFINED	12
KT CORP	SPONSORED ADR	48268K101	12	680	SH	DEFINED	11
KT CORP	SPONSORED ADR	48268K101	1359	73840	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM	501242101	5	900	SH	DEFINED	12
KULICKE & SOFFA INDS INC	COM	501242101	3385	599200	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM	501242101	4919	870660	SH	DEFINED	3
KVH INDS INC	COM	482738101	12	1615	SH	DEFINED	11
KVH INDS INC	COM	482738101	30	4200	SH	DEFINED	12
KYOCERA CORP	ADR	501556203	16	225	SH	DEFINED	11
KYOCERA CORP	ADR	501556203	44	500	SH	DEFINED	7
KYPHON INC	COM	501577100	19	785	SH	DEFINED	12
L S B BANCSHARES N C	COM	502158108	20	1217	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1108	16530	SH	DEFINED	3
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	466	6948	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3	50	SH	DEFINED	6
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	14907	222489	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	4339	64760	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	189	2825	SH	DEFINED	11
LA BARGE INC	COM	502470107	19	2400	SH	DEFINED	12
LA QUINTA CORP	PAIRED CTF	50419U202	19243	2464216	SH	DEFINED	6
LA QUINTA CORP	PAIRED CTF	50419U202	31	3961	SH	DEFINED	9
LA QUINTA CORP	PAIRED CTF	50419U202	17	2191	SH	DEFINED	12
LA Z BOY INC	COM	505336107	15172	999500	SH	DEFINED	6
LA Z BOY INC	COM	505336107	5	345	SH	DEFINED	12
LABONE INC NEW	COM	50540L105	316	10800	SH	DEFINED	3
LABOR READY INC	COM NEW	505401208	13	900	SH	DEFINED	11
LABOR READY INC	COM NEW	505401208	13137	937020	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	661	15124	SH	DEFINED	12
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	208	4780	SH	DEFINED	6

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

LABORATORY CORP AMER HLDGS	COM NEW	50540R409	107	2450	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	9	200	SH	DEFINED	9
LABRANCHE & CO INC	COM	505447102	50	5900	SH	DEFINED	12
LACLEDE GROUP INC	COM	505597104	938	32100	SH	DEFINED	6
LACLEDE GROUP INC	COM	505597104	58	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	21	712	SH	DEFINED	12
LACLEDE GROUP INC	COM	505597104	6	208	SH	DEFINED	9
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	17	SH	DEFINED	12
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	115	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR NEW	505861401	12945	581993	SH	DEFINED	6
LAFARGE NORTH AMERICA INC	COM	505862102	145	3100	SH	DEFINED	9
LAFARGE NORTH AMERICA INC	COM	505862102	12	200	SH	DEFINED	7
LAFARGE NORTH AMERICA INC	COM	505862102	66	1405	SH	DEFINED	11
LAFARGE NORTH AMERICA INC	COM	505862102	700	14918	SH	DEFINED	12
LAFARGE NORTH AMERICA INC	COM	505862102	15385	328100	SH	DEFINED	6
LAKELAND FINL CORP	COM	511656100	1304	38475	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	28	1300	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	241	11024	SH	DEFINED	12
LAMAR ADVERTISING CO	CL A	512815101	725	17425	SH	DEFINED	12
LAN AIRLINES S A	SPONSORED ADR	501723100	6519	269500	SH	DEFINED	3
LANCASTER COLONY CORP	COM	513847103	58	1387	SH	DEFINED	12
LANCASTER COLONY CORP	COM	513847103	337	8000	SH	DEFINED	2
LANCE INC	COM	514606102	33	2025	SH	DEFINED	12
LANDAMERICA FINL GROUP INC	COM	514936103	1635	35925	SH	DEFINED	12
LANDAMERICA FINL GROUP INC	COM	514936103	17135	376600	SH	DEFINED	6
LANDAUER INC	COM	51476K103	14	300	SH	DEFINED	12
LANDAUER INC	COM	51476K103	1271	27085	SH	DEFINED	9
LANDEC CORP	COM	514766104	2	200	SH	DEFINED	12
LANDRYS RESTAURANTS INC	COM	51508L103	1520	55700	SH	DEFINED	3
LANDRYS RESTAURANTS INC	COM	51508L103	25	900	SH	DEFINED	12
LANDSTAR SYS INC	COM	515098101	6595	112390	SH	DEFINED	3
LANDSTAR SYS INC	COM	515098101	994	16933	SH	DEFINED	12
LANOPTICS LTD	ORD	M6706C103	234	29576	SH	DEFINED	12
LANTRONIX INC	COM	516548104	0	300	SH	DEFINED	12
LARGE SCALE BIOLOGY CORP	COM	517053104	1	1000	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	5769	209020	SH	DEFINED	3
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	77	2805	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	55	2000	SH	DEFINED	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	28	1000	SH	DEFINED	9
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	25	1486	SH	DEFINED	12
LATIN AMERN DISCOVERY FD INC	COM	51828C106	0	0	SH	DEFINED	6
LATIN AMERN DISCOVERY FD INC	COM	51828C106	20	1325	SH	DEFINED	12
LATTICE SEMICONDUCTOR CORP	COM	518415104	1295	263800	SH	DEFINED	3
LATTICE SEMICONDUCTOR CORP	COM	518415104	68	13780	SH	DEFINED	12
LAUDER ESTEE COS INC	CL A	518439104	17	407	SH	DEFINED	9
LAUDER ESTEE COS INC	CL A	518439104	10558	252590	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	54	1300	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	17	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	13	314	SH	DEFINED	11
LAUDER ESTEE COS INC	CL A	518439104	474	11336	SH	DEFINED	12
LAUREATE EDUCATION INC	COM	518613104	17	450	SH	DEFINED	11
LAUREATE EDUCATION INC	COM	518613104	628	16863	SH	DEFINED	12
LAUREL CAP GROUP INC	COM	518629100	157	6950	SH	DEFINED	12
LAZARE KAPLAN INTL INC	COM	521078105	132	17000	SH	DEFINED	12
LCA-VISION INC	COM PAR \$.001	501803308	352	13650	SH	DEFINED	3
LCA-VISION INC	COM PAR \$.001	501803308	1	45	SH	DEFINED	12
LEADIS TECHNOLOGY INC	COM	52171N103	2345	207880	SH	DEFINED	3
LEADIS TECHNOLOGY INC	COM	52171N103	6	500	SH	DEFINED	12
LEAPFROG ENTERPRISES INC	CL A	52186N106	26	1260	SH	DEFINED	12
LEAPFROG ENTERPRISES INC	CL A	52186N106	8	400	SH	DEFINED	11
LEAR CORP	COM	521865105	114	2090	SH	DEFINED	6
LEAR CORP	COM	521865105	505	9275	SH	DEFINED	5

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

LEAR CORP	COM	521865105	248	4547	SH	DEFINED	12
LEE ENTERPRISES INC	COM	523768109	1891	40810	SH	DEFINED	12
LEE ENTERPRISES INC	COM	523768109	491	10600	SH	DEFINED	5
LEE ENTERPRISES INC	COM	523768109	468	10100	SH	DEFINED	11
LEESPORT FINANCIAL CORP	COM	524477106	5	210	SH	DEFINED	12
LEGG MASON INC	COM	524901105	6581	123534	SH	DEFINED	1
LEGG MASON INC	COM	524901105	10580	198602	SH	DEFINED	11
LEGG MASON INC	COM	524901105	9	172	SH	DEFINED	9
LEGG MASON INC	COM	524901105	25	374	SH	DEFINED	7
LEGG MASON INC	COM	524901105	28088	527274	SH	DEFINED	12
LEGG MASON INC	COM	524901105	4722	88650	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	7496	266754	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	13625	484877	SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	14	500	SH	DEFINED	11
LEGGETT & PLATT INC	COM	524660107	253	9000	SH	DEFINED	12
LEGGETT & PLATT INC	COM	524660107	416	11825	SH	DEFINED	7
LEGGETT & PLATT INC	COM	524660107	795	28300	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	86	1080	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	2274	28520	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	997	12500	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	16	200	SH	DEFINED	9
LEHMAN BROS HLDGS INC	COM	524908100	675	8464	SH	DEFINED	12
LEHMAN BROS HLDGS INC	COM	524908100	128	1600	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	242	3040	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	57	710	SH	DEFINED	11
LENNAR CORP	CL B	526057302	41	940	SH	DEFINED	12
LENNAR CORP	CL A	526057104	2763	58050	SH	DEFINED	3
LENNAR CORP	CL A	526057104	266	5584	SH	DEFINED	12
LENNOX INTL INC	COM	526107107	9887	661800	SH	DEFINED	6
LENNOX INTL INC	COM	526107107	4301	287860	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	1	100	SH	DEFINED	12
LEUCADIA NATL CORP	COM	527288104	47	830	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	6	100	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	1542	27222	SH	DEFINED	12
LEUCADIA NATL CORP	COM	527288104	153	2700	SH	DEFINED	4
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	108	41700	SH	DEFINED	6
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	10	4000	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	144	55650	SH	DEFINED	9
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	454	175150	SH	DEFINED	12
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	18541	7158700	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	90650	35000000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	97016	37457900	SH	DEFINED	10
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	3	900	SH	DEFINED	7
LEVITT CORP	CL A	52742P108	17678	753070	SH	DEFINED	6
LEXAR MEDIA INC	COM	52886P104	50	6000	SH	DEFINED	12
LEXINGTON CORP PPTYS TR	COM	529043101	33	1500	SH	DEFINED	12
LEXINGTON CORP PPTYS TR	COM	529043101	3	141	SH	DEFINED	9
LEXINGTON CORP PPTYS TR	COM	529043101	61	2815	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	8	100	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	584	6950	SH	DEFINED	5
LEXMARK INTL NEW	CL A	529771107	449	5350	SH	DEFINED	11
LEXMARK INTL NEW	CL A	529771107	127	1513	SH	DEFINED	12
LG PHILIP LCD CO LTD	SPONS ADR REP	50186V102	303	20000	SH	DEFINED	6
LIBBEY INC	COM	529898108	5450	291450	SH	DEFINED	6
LIBBEY INC	COM	529898108	10	540	SH	DEFINED	11
LIBBEY INC	COM	529898108	1	75	SH	DEFINED	12
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	1261	144088	SH	DEFINED	12
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	126	20576	SH	DEFINED	12
LIBERTY CORP S C	COM	530370105	36	900	SH	DEFINED	12
LIBERTY CORP S C	COM	530370105	32	800	SH	DEFINED	9
LIBERTY MEDIA CORP	DEB	4.000%11/1 530715AG6	1443	2000000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB	3.750% 2/1 530715AL5	11080	16605000	PRN	DEFINED	14

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

LIBERTY MEDIA CORP NEW	COM SER A	530718105	162	18600	SH	DEFINED	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	33414	3831900	SH	DEFINED	10
LIBERTY MEDIA CORP NEW	COM SER A	530718105	4306	493862	SH	DEFINED	12
LIBERTY MEDIA CORP NEW	COM SER A	530718105	4151	476020	SH	DEFINED	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	213	24475	SH	DEFINED	5
LIBERTY MEDIA CORP NEW	COM SER A	530718105	63	7172	SH	DEFINED	2
LIBERTY MEDIA CORP NEW	COM SER A	530718105	21	2356	SH	DEFINED	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	10	1100	SH	DEFINED	4
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2222	254869	SH	DEFINED	9
LIBERTY MEDIA INTL INC	COM SER A	530719103	2	55	SH	DEFINED	4
LIBERTY MEDIA INTL INC	COM SER A	530719103	1617	48462	SH	DEFINED	6
LIBERTY MEDIA INTL INC	COM SER A	530719103	478	14337	SH	DEFINED	12
LIBERTY MEDIA INTL INC	COM SER A	530719103	349	10461	SH	DEFINED	9
LIBERTY MEDIA INTL INC	COM SER A	530719103	11	316	SH	DEFINED	11
LIBERTY MEDIA INTL INC	COM SER A	530719103	10	288	SH	DEFINED	2
LIBERTY MEDIA INTL INC	COM SER A	530719103	5	142	SH	DEFINED	1
LIBERTY PPTY TR	SH BEN INT	531172104	747	18747	SH	DEFINED	9
LIBERTY PPTY TR	SH BEN INT	531172104	263	6600	SH	DEFINED	12
LIBERTY PPTY TR	SH BEN INT	531172104	48	1200	SH	DEFINED	11
LIFECCELL CORP	COM	531927101	326	32560	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	1570	52300	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEFINED	2
LIFEPOINT HOSPITALS INC	COM	53219L109	0	7	SH	DEFINED	12
LIFEPOINT HOSPITALS INC	COM	53219L109	15	500	SH	DEFINED	9
LIFEPOINT HOSPITALS INC	COM	53219L109	32	1056	SH	DEFINED	11
LIGAND PHARMACEUTICALS INC	CL B	53220K207	2	200	SH	DEFINED	12
LIGHTBRIDGE INC	COM	532226107	3755	768800	SH	DEFINED	6
LIGHTPATH TECHNOLOGIES INC	CL A NEW	532257805	0	12	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	12801	213171	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	442	7365	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	1203	20025	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	1402	23350	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	15	200	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	8147	135675	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	7654	127467	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	1825	30389	SH	DEFINED	9
LILLY ELI & CO	COM	532457108	18	300	SH	DEFINED	4
LIMITED BRANDS INC	COM	532716107	23	1020	SH	DEFINED	3
LIMITED BRANDS INC	COM	532716107	898	40300	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	221	9935	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	647	29047	SH	DEFINED	12
LIN TV CORP	CL A	532774106	61	3150	SH	DEFINED	12
LINCARE HLDGS INC	COM	532791100	244	8200	SH	DEFINED	12
LINCARE HLDGS INC	COM	532791100	11	360	SH	DEFINED	6
LINCOLN ELEC HLDGS INC	COM	533900106	9032	288020	SH	DEFINED	3
LINCOLN ELEC HLDGS INC	COM	533900106	9	300	SH	DEFINED	12
LINCOLN NATL CONV SECS FD IN	COM	534183108	6	500	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	9848	209536	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	5315	113089	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	2882	61327	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	338	7190	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	156	3325	SH	DEFINED	11
LINCOLN NATL INCOME FD	COM	534217104	46	3500	SH	DEFINED	12
LINEAR TECHNOLOGY CORP	COM	535678106	33	900	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	40	1100	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	313	8650	SH	DEFINED	5
LINEAR TECHNOLOGY CORP	COM	535678106	1480	40834	SH	DEFINED	12
LINEAR TECHNOLOGY CORP	COM	535678106	11718	323335	SH	DEFINED	1
LINENS N THINGS INC	COM	535679104	10	414	SH	DEFINED	11
LINENS N THINGS INC	COM	535679104	29	1264	SH	DEFINED	12
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	1	76	SH	DEFINED	12
LIONS GATE ENTMNT CORP	COM NEW	535919203	0	0	SH	DEFINED	12

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

LIONS GATE ENTMNT CORP	COM NEW	535919203	1101	126590	SH	DEFINED	3
LITHIA MTRS INC	CL A	536797103	3736	175750	SH	DEFINED	6
LITTELFUSE INC	COM	537008104	6	184	SH	DEFINED	11
LITTELFUSE INC	COM	537008104	376	10890	SH	DEFINED	12
LITTELFUSE INC	COM	537008104	9856	285430	SH	DEFINED	3
LIVEPERSON INC	COM	538146101	2	700	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	630	16697	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	24247	642820	SH	DEFINED	6
LIZ CLAIBORNE INC	COM	539320101	5686	150740	SH	DEFINED	3
LL & E RTY TR	UNIT BEN INT	502003106	9	1400	SH	DEFINED	12
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	292	9160	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	3	80	SH	DEFINED	9
LNR PPTY CORP	COM	501940100	3	50	SH	DEFINED	6
LO-JACK CORP	COM	539451104	1	119	SH	DEFINED	12
LOCKHEED MARTIN CORP	COM	539830109	10542	189000	SH	DEFINED	10
LOCKHEED MARTIN CORP	COM	539830109	112	2000	SH	DEFINED	11
LOCKHEED MARTIN CORP	COM	539830109	557	9991	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	5754	102667	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	7032	126059	SH	DEFINED	12
LOCKHEED MARTIN CORP	COM	539830109	17	305	SH	DEFINED	9
LODGIAN INC	COM PAR \$.01	54021P403	94	9500	SH	DEFINED	12
LOEWS CORP	COM	540424108	20	335	SH	DEFINED	9
LOEWS CORP	NOTE 3.125% 9/1	540424AL2	35579	36300000	PRN	DEFINED	14
LOEWS CORP	CAROLNA GP STK	540424207	84	3455	SH	DEFINED	12
LOEWS CORP	COM	540424108	23574	402880	SH	DEFINED	6
LOEWS CORP	COM	540424108	1581	27025	SH	DEFINED	2
LOEWS CORP	COM	540424108	270	4610	SH	DEFINED	12
LONE STAR STEAKHOUSE SALOON	COM	542307103	10	375	SH	DEFINED	12
LONE STAR STEAKHOUSE SALOON	COM	542307103	26	1000	SH	DEFINED	9
LONE STAR STEAKHOUSE SALOON	COM	542307103	17188	662906	SH	DEFINED	6
LONE STAR TECHNOLOGIES INC	COM	542312103	10790	285450	SH	DEFINED	3
LONE STAR TECHNOLOGIES INC	COM	542312103	75	1993	SH	DEFINED	12
LONGS DRUG STORES CORP	COM	543162101	16	680	SH	DEFINED	12
LOOKSMART LTD	COM	543442107	6	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	82	3170	SH	DEFINED	2
LOUISIANA PAC CORP	COM	546347105	316	12186	SH	DEFINED	12
LOUISIANA PAC CORP	COM	546347105	280	10800	SH	DEFINED	3
LOWES COS INC	COM	548661107	15398	283320	SH	DEFINED	3
LOWES COS INC	COM	548661107	12225	224929	SH	DEFINED	12
LOWES COS INC	COM	548661107	9011	165799	SH	DEFINED	2
LOWES COS INC	COM	548661107	1035	19035	SH	DEFINED	5
LOWES COS INC	COM	548661107	363	6687	SH	DEFINED	11
LOWES COS INC	COM	548661107	43	783	SH	DEFINED	6
LOWES COS INC	COM	548661107	19	346	SH	DEFINED	9
LOWES COS INC	COM	548661107	2	44	SH	DEFINED	1
LSI INDS INC	COM	50216C108	4	400	SH	DEFINED	12
LSI LOGIC CORP	COM	502161102	313	72680	SH	DEFINED	12
LSI LOGIC CORP	COM	502161102	65	15110	SH	DEFINED	6
LSI LOGIC CORP	COM	502161102	203	47145	SH	DEFINED	9
LSI LOGIC CORP	COM	502161102	227	52700	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	5	1100	SH	DEFINED	2
LTC PPTYS INC	COM	502175102	2083	116430	SH	DEFINED	3
LTC PPTYS INC	COM	502175102	78	4355	SH	DEFINED	12
LTX CORP	COM	502392103	247	45600	SH	DEFINED	3
LTX CORP	COM	502392103	13	2350	SH	DEFINED	11
LTX CORP	COM	502392103	42	7720	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	1670	48270	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	543	15700	SH	DEFINED	9
LUBRIZOL CORP	COM	549271104	22496	650180	SH	DEFINED	3
LUBRIZOL CORP	COM	549271104	26732	772610	SH	DEFINED	6

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

LUCENT TECHNOLOGIES INC	COM	549463107	6	2000	SH	DEFINED	4
LUCENT TECHNOLOGIES INC	COM	549463107	0	68	SH	DEFINED	6
LUCENT TECHNOLOGIES INC	COM	549463107	9	2686	SH	DEFINED	11
LUCENT TECHNOLOGIES INC	COM	549463107	13	4200	SH	DEFINED	9
LUCENT TECHNOLOGIES INC	COM	549463107	45	14202	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	6	1400	SH	DEFINED	7
LUCENT TECHNOLOGIES INC	COM	549463107	1929	608568	SH	DEFINED	12
LUMINENT MTG CAP INC	COM	550278303	63	5000	SH	DEFINED	2
LUMINEX CORP DEL	COM	55027E102	36	5100	SH	DEFINED	3
LUMINEX CORP DEL	COM	55027E102	21	3000	SH	DEFINED	12
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	122	6808	SH	DEFINED	2
LYDALL INC DEL	COM	550819106	2	262	SH	DEFINED	12
LYON WILLIAM HOMES	COM	552074106	13	142	SH	DEFINED	12
LYONDELL CHEMICAL CO	COM	552078107	3493	155500	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	0	0	SH	DEFINED	12
M & T BK CORP	COM	55261F104	14	150	SH	DEFINED	11
M & T BK CORP	COM	55261F104	30	313	SH	DEFINED	9
M & T BK CORP	COM	55261F104	96	1000	SH	DEFINED	2
M & T BK CORP	COM	55261F104	327	2700	SH	DEFINED	7
M & T BK CORP	COM	55261F104	353	3691	SH	DEFINED	12
M & T BK CORP	COM	55261F104	3754	39225	SH	DEFINED	1
M & T BK CORP	COM	55261F104	4117	43015	SH	DEFINED	5
M & T BK CORP	COM	55261F104	16554	172976	SH	DEFINED	4
M D C HLDGS INC	COM	552676108	30932	423150	SH	DEFINED	3
M D C HLDGS INC	COM	552676108	4458	60986	SH	DEFINED	6
M D C HLDGS INC	COM	552676108	57	781	SH	DEFINED	12
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	10	600	SH	DEFINED	12
M/I HOMES INC	COM	55305B101	4	89	SH	DEFINED	11
MACDERMID INC	COM	554273102	29	1000	SH	DEFINED	12
MACERICH CO	COM	554382101	21	400	SH	DEFINED	12
MACK CALI RLTY CORP	COM	554489104	52	1175	SH	DEFINED	9
MACK CALI RLTY CORP	COM	554489104	8	190	SH	DEFINED	11
MACK CALI RLTY CORP	COM	554489104	44	1000	SH	DEFINED	1
MACK CALI RLTY CORP	COM	554489104	414	9350	SH	DEFINED	12
MACK CALI RLTY CORP	COM	554489104	2347	52970	SH	DEFINED	2
MACROMEDIA INC	COM	556100105	1	40	SH	DEFINED	12
MACROMEDIA INC	COM	556100105	22	1100	SH	DEFINED	9
MACROVISION CORP	COM	555904101	5	212	SH	DEFINED	11
MACROVISION CORP	COM	555904101	7	300	SH	DEFINED	12
MADDEN STEVEN LTD	COM	556269108	3946	223595	SH	DEFINED	6
MADISON CLAYMORE CVRD CALL F	COM	556582104	372	24967	SH	DEFINED	12
MAF BANCORP INC	COM	55261R108	99	2299	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	10	225	SH	DEFINED	11
MAF BANCORP INC	COM	55261R108	14456	335183	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	4	100	SH	DEFINED	12
MAF BANCORP INC	COM	55261R108	16457	381575	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	4677	108430	SH	DEFINED	5
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	10194	278830	SH	DEFINED	3
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	6186	112507	SH	DEFINED	12
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	1748	31800	SH	DEFINED	3
MAGELLAN PETE CORP	COM	559091301	3	2000	SH	DEFINED	12
MAGNA ENTMT CORP	CL A	559211107	8	1500	SH	DEFINED	12
MAGNA ENTMT CORP	CL A	559211107	9	1615	SH	DEFINED	9
MAGNA ENTMT CORP	CL A	559211107	0	40	SH	DEFINED	7
MAGNA INTL INC	CL A	559222401	30	400	SH	DEFINED	11
MAGNA INTL INC	CL A	559222401	535	7225	SH	DEFINED	5
MAGNA INTL INC	CL A	559222401	9091	122720	SH	DEFINED	3
MAGNA INTL INC	CL A	559222401	13024	139030	SH	DEFINED	7
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	3	250	SH	DEFINED	12
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	32861	2847570	SH	DEFINED	3
MAGUIRE PPTYS INC	COM	559775101	361	14830	SH	DEFINED	12
MAGUIRE PPTYS INC	COM	559775101	31	1265	SH	DEFINED	11

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

MAGUIRE PPTYS INC	COM	559775101	7	300	SH	DEFINED	9
MAIN STR BKS INC NEW	COM	56034R102	18	586	SH	DEFINED	2
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	82	4009	SH	DEFINED	12
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	1172	57181	SH	DEFINED	6
MAIR HOLDINGS INC	COM	560635104	5546	671378	SH	DEFINED	6
MAJOR AUTOMOTIVE COS INC	COM	560775108	1	1000	SH	DEFINED	12
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	20	2950	SH	DEFINED	12
MANAGED HIGH YIELD PLUS FD I	COM	561911108	283	47625	SH	DEFINED	12
MANAGED MUNS PORTFOLIO INC	COM	561662107	50	4633	SH	DEFINED	12
MANATRON INC	COM	562048108	80	10000	SH	DEFINED	12
MANDALAY RESORT GROUP	COM	562567107	1091	15899	SH	DEFINED	12
MANITOWOC INC	COM	563571108	5	150	SH	DEFINED	12
MANITOWOC INC	COM	563571108	25	700	SH	DEFINED	2
MANITOWOC INC	COM	563571108	3408	96100	SH	DEFINED	3
MANNATECH INC	COM	563771104	5	350	SH	DEFINED	12
MANNKIND CORP	COM	56400P201	10	500	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	40	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	883	29469	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	5366	179120	SH	DEFINED	3
MANPOWER INC	COM	56418H100	71228	1601000	SH	DEFINED	10
MANPOWER INC	COM	56418H100	6474	145520	SH	DEFINED	3
MANPOWER INC	COM	56418H100	6340	142500	SH	DEFINED	8
MANPOWER INC	COM	56418H100	240	5384	SH	DEFINED	12
MANTECH INTL CORP	CL A	564563104	41	2168	SH	DEFINED	12
MANUFACTURED HOME CMNTYS INC	COM	564682102	10	300	SH	DEFINED	12
MANUFACTURED HOME CMNTYS INC	COM	564682102	66	2000	SH	DEFINED	1
MANUGISTICS GROUP INC	COM	565011103	3	1400	SH	DEFINED	12
MANULIFE FINL CORP	COM	56501R106	263	6002	SH	DEFINED	5
MANULIFE FINL CORP	COM	56501R106	586	13376	SH	DEFINED	12
MANULIFE FINL CORP	COM	56501R106	41	934	SH	DEFINED	2
MANULIFE FINL CORP	COM	56501R106	4	88	SH	DEFINED	9
MANULIFE FINL CORP	COM	56501R106	68442	1235412	SH	DEFINED	7
MAPINFO CORP	COM	565105103	75	6975	SH	DEFINED	12
MAPINFO CORP	COM	565105103	942	87200	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	41	1000	SH	DEFINED	11
MARATHON OIL CORP	COM	565849106	46	1108	SH	DEFINED	9
MARATHON OIL CORP	COM	565849106	70	1700	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	169	4090	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	3960	95918	SH	DEFINED	12
MARCUS CORP	COM	566330106	51	2605	SH	DEFINED	12
MARCUS CORP	COM	566330106	37	1900	SH	DEFINED	11
MARINE PRODS CORP	COM	568427108	5	277	SH	DEFINED	12
MARINEMAX INC	COM	567908108	676	30000	SH	DEFINED	6
MARKEL CORP	COM	570535104	247	800	SH	DEFINED	12
MARKEL CORP	COM	570535104	326	1057	SH	DEFINED	11
MARKETWATCH INC	COM	570619106	8	629	SH	DEFINED	12
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	831	18894	SH	DEFINED	12
MARKWEST HYDROCARBON INC	COM	570762104	190	12670	SH	DEFINED	12
MARLIN BUSINESS SVCS CORP	COM	571157106	411	21900	SH	DEFINED	3
MARLTON TECHNOLOGIES INC	COM	571263102	0	250	SH	DEFINED	12
MARRIOTT INTL INC NEW	CL A	571903202	1882	36223	SH	DEFINED	12
MARSH & MCLENNAN COS INC	COM	571748102	616	13450	SH	DEFINED	1
MARSH & MCLENNAN COS INC	COM	571748102	21128	461705	SH	DEFINED	2
MARSH & MCLENNAN COS INC	COM	571748102	16837	366725	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	15731	343765	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	8102	177053	SH	DEFINED	12
MARSH & MCLENNAN COS INC	COM	571748102	2916	63727	SH	DEFINED	9
MARSH & MCLENNAN COS INC	COM	571748102	3196	69840	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	87	2170	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	260	6459	SH	DEFINED	12
MARSHALL & ILSLEY CORP	COM	571834100	1137	28225	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	629	15600	SH	DEFINED	2

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

MARSHALL & ILSLEY CORP	COM	571834100	34696	860944	SH	DEFINED	3
MARSHALL EDWARDS INC	COM	572322303	15	1730	SH	DEFINED	12
MARTEK BIOSCIENCES CORP	COM	572901106	10	200	SH	DEFINED	9
MARTEK BIOSCIENCES CORP	COM	572901106	64	1311	SH	DEFINED	11
MARTEK BIOSCIENCES CORP	COM	572901106	78	1600	SH	DEFINED	12
MARTEK BIOSCIENCES CORP	COM	572901106	2010	41314	SH	DEFINED	3
MARTEN TRANS LTD	COM	573075108	43	2460	SH	DEFINED	12
MARTHA STEWART LIVING OMNIME	CL A	573083102	1	50	SH	DEFINED	9
MARTHA STEWART LIVING OMNIME	CL A	573083102	111	7100	SH	DEFINED	12
MARTIN MARIETTA MATLS INC	COM	573284106	57	1250	SH	DEFINED	11
MARTIN MARIETTA MATLS INC	COM	573284106	8025	177270	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	644	14236	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	162	3575	SH	DEFINED	4
MARTIN MARIETTA MATLS INC	COM	573284106	215	4749	SH	DEFINED	12
MARTIN MIDSTREAM PRTRNS L P	UNIT L P INT	573331105	78	2700	SH	DEFINED	12
MARVEL ENTERPRISES INC	COM	57383M108	47	3200	SH	DEFINED	12
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	293	11213	SH	DEFINED	12
MASCO CORP	COM	574599106	47488	1375264	SH	DEFINED	3
MASCO CORP	COM	574599106	61	1760	SH	DEFINED	11
MASCO CORP	COM	574599106	118	3420	SH	DEFINED	9
MASCO CORP	COM	574599106	302	8750	SH	DEFINED	6
MASCO CORP	COM	574599106	457	13245	SH	DEFINED	5
MASCO CORP	COM	574599106	498	14434	SH	DEFINED	2
MASCO CORP	COM	574599106	4291	124255	SH	DEFINED	12
MASONITE INTL CORP	COM	575384102	10758	338100	SH	DEFINED	7
MASSBANK CORP READ MASS	COM	576152102	45	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	72	2500	SH	DEFINED	9
MASSEY ENERGY CORP	COM	576206106	181	6268	SH	DEFINED	12
MASSMUTUAL CORPORATE INVS IN	COM	576292106	772	29492	SH	DEFINED	12
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	43	3600	SH	DEFINED	12
MATERIAL SCIENCES CORP	COM	576674105	121	9000	SH	DEFINED	3
MATRITECH INC	COM	576818108	0	300	SH	DEFINED	12
MATRIX SVC CO	COM	576853105	4531	885665	SH	DEFINED	6
MATRIX SVC CO	COM	576853105	4	800	SH	DEFINED	11
MATRIX INITIATIVES INC	COM	57685L105	11	1100	SH	DEFINED	12
MATSUSHITA ELEC INDL	ADR	576879209	19	1400	SH	DEFINED	11
MATSUSHITA ELEC INDL	ADR	576879209	49	3650	SH	DEFINED	2
MATSUSHITA ELEC INDL	ADR	576879209	7	510	SH	DEFINED	9
MATTEL INC	COM	577081102	390	21536	SH	DEFINED	12
MATTEL INC	COM	577081102	4	217	SH	DEFINED	11
MATTEL INC	COM	577081102	11	596	SH	DEFINED	2
MATTEL INC	COM	577081102	14	747	SH	DEFINED	1
MATTEL INC	COM	577081102	1028	56700	SH	DEFINED	9
MATTEL INC	COM	577081102	30379	1675600	SH	DEFINED	8
MATTEL INC	COM	577081102	59836	3300400	SH	DEFINED	10
MATTEL INC	COM	577081102	2286	126105	SH	DEFINED	6
MATTHEWS INTL CORP	CL A	577128101	325	9600	SH	DEFINED	3
MATTSON TECHNOLOGY INC	COM	577223100	23	3000	SH	DEFINED	12
MAVERICK TUBE CORP	COM	577914104	4	141	SH	DEFINED	12
MAVERICK TUBE CORP	COM	577914104	8	270	SH	DEFINED	9
MAVERICK TUBE CORP	COM	577914104	26314	854060	SH	DEFINED	3
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	775	38750	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	458	10825	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	124	2940	SH	DEFINED	12
MAXIM INTEGRATED PRODS INC	COM	57772K101	69	1620	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	47	1100	SH	DEFINED	2
MAXIM INTEGRATED PRODS INC	COM	57772K101	11	270	SH	DEFINED	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	3	68	SH	DEFINED	9
MAXIM PHARMACEUTICALS INC	COM	57772M107	0	166	SH	DEFINED	6
MAXIMUS INC	COM	577933104	62	2155	SH	DEFINED	12
MAXIMUS INC	COM	577933104	893	31000	SH	DEFINED	3
MAXTOR CORP	COM NEW	577729205	5	1055	SH	DEFINED	4

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

MAXTOR CORP	COM NEW	577729205	32	6188	SH	DEFINED	12
MAXTOR CORP	COM NEW	577729205	15778	3034160	SH	DEFINED	6
MAXWELL TECHNOLOGIES INC	COM	577767106	2	225	SH	DEFINED	12
MAY DEPT STORES CO	COM	577778103	295	11507	SH	DEFINED	2
MAY DEPT STORES CO	COM	577778103	19603	764843	SH	DEFINED	6
MAY DEPT STORES CO	COM	577778103	943	36812	SH	DEFINED	12
MAY DEPT STORES CO	COM	577778103	37	1450	SH	DEFINED	11
MAY DEPT STORES CO	COM	577778103	1163	45357	SH	DEFINED	9
MAYTAG CORP	COM	578592107	39	2100	SH	DEFINED	9
MAYTAG CORP	COM	578592107	40	2200	SH	DEFINED	2
MAYTAG CORP	COM	578592107	348	18955	SH	DEFINED	12
MAYTAG CORP	COM	578592107	26747	1456000	SH	DEFINED	6
MB FINANCIAL INC NEW	COM	55264U108	12	300	SH	DEFINED	12
MB FINANCIAL INC NEW	COM	55264U108	9045	228177	SH	DEFINED	3
MBIA CAP CLAYMORE MNG DUR IN	COM	55266X100	252	18700	SH	DEFINED	12
MBIA INC	COM	55262C100	298	5124	SH	DEFINED	1
MBIA INC	COM	55262C100	155	2660	SH	DEFINED	6
MBIA INC	COM	55262C100	335	5761	SH	DEFINED	12
MBIA INC	COM	55262C100	340	5835	SH	DEFINED	11
MBIA INC	COM	55262C100	382	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	2417	41514	SH	DEFINED	9
MBNA CORP	COM	55262L100	10	300	SH	DEFINED	7
MBNA CORP	COM	55262L100	73	2900	SH	DEFINED	6
MBNA CORP	COM	55262L100	303	12033	SH	DEFINED	9
MBNA CORP	COM	55262L100	446	17700	SH	DEFINED	5
MBNA CORP	COM	55262L100	816	32388	SH	DEFINED	11
MBNA CORP	COM	55262L100	2987	118523	SH	DEFINED	2
MBNA CORP	COM	55262L100	4911	194875	SH	DEFINED	1
MBNA CORP	COM	55262L100	10400	412711	SH	DEFINED	12
MBNA CORP	COM	55262L100	14300	567467	SH	DEFINED	3
MCAFEE INC	COM	579064106	531	26425	SH	DEFINED	12
MCCLATCHY CO	CL A	579489105	460	6500	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	581	8200	SH	DEFINED	3
MCCLATCHY CO	CL A	579489105	1187	16753	SH	DEFINED	12
MCCLATCHY CO	CL A	579489105	574	8100	SH	DEFINED	5
MCCORMICK & CO INC	COM NON VTG	579780206	23490	684037	SH	DEFINED	2
MCCORMICK & CO INC	COM VTG	579780107	862	25072	SH	DEFINED	12
MCCORMICK & CO INC	COM NON VTG	579780206	41	1200	SH	DEFINED	9
MCCORMICK & CO INC	COM NON VTG	579780206	309	8996	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	10895	317250	SH	DEFINED	1
MCCORMICK & CO INC	COM NON VTG	579780206	5765	167880	SH	DEFINED	12
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	1013	84450	SH	DEFINED	3
MCDATA CORP	CL A	580031201	3	664	SH	DEFINED	12
MCDATA CORP	CL B	580031102	24	5000	SH	DEFINED	12
MCDATA CORP	CL A	580031201	0	5	SH	DEFINED	2
MCDATA CORP	CL A	580031201	0	20	SH	DEFINED	9
MCDERMOTT INTL INC	COM	580037109	4	300	SH	DEFINED	12
MCDONALDS CORP	COM	580135101	15216	542854	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	14	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	26831	957403	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	11466	409075	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	7887	281379	SH	DEFINED	12
MCDONALDS CORP	COM	580135101	1722	61443	SH	DEFINED	9
MCDONALDS CORP	COM	580135101	533	19007	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	315	11225	SH	DEFINED	5
MCG CAPITAL CORP	COM	58047P107	226	13000	SH	DEFINED	12
MCGRATH RENTCORP	COM	580589109	154	4200	SH	DEFINED	3
MCGRATH RENTCORP	COM	580589109	5205	142416	SH	DEFINED	6
MCGRATH RENTCORP	COM	580589109	62	1700	SH	DEFINED	12
MCGRAW HILL COS INC	COM	580645109	255	3200	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	4803	60267	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	1134	14228	SH	DEFINED	12

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

MCGRAW HILL COS INC	COM	580645109	368	4620	SH	DEFINED	9
MCGRAW HILL COS INC	COM	580645109	239	3000	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	319	4000	SH	DEFINED	3
MCI INC	COM	552691107	1	73	SH	DEFINED	2
MCI INC	COM	552691107	17	1001	SH	DEFINED	12
MCKESSON CORP	COM	58155Q103	264	10300	SH	DEFINED	11
MCKESSON CORP	COM	58155Q103	5313	207100	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	6072	236719	SH	DEFINED	12
MCKESSON CORP	COM	58155Q103	5	190	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	13360	520850	SH	DEFINED	6
MCKESSON CORP	COM	58155Q103	241249	9405400	SH	DEFINED	8
MCKESSON CORP	COM	58155Q103	500295	19504692	SH	DEFINED	10
MCKESSON CORP	COM	58155Q103	138	5375	SH	DEFINED	9
MCLEODUSA INC	CL A	582266706	25	57909	SH	DEFINED	12
MCLEODUSA INC	CL A	582266706	2	4000	SH	DEFINED	9
MCMORAN EXPLORATION CO	COM	582411104	4	330	SH	DEFINED	12
MCMORAN EXPLORATION CO	COM	582411104	2	186	SH	DEFINED	9
MCRAE INDS INC	CL A	582757209	4	400	SH	DEFINED	12
MDS INC	COM	55269P302	9204	474900	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	20	750	SH	DEFINED	11
MDU RES GROUP INC	COM	552690109	71	2700	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	1274	48400	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	11241	426930	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	284	10803	SH	DEFINED	12
MEADE INSTRUMENTS CORP	COM	583062104	11	3500	SH	DEFINED	12
MEADOWBROOK INS GROUP INC	COM	58319P108	1550	318200	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	28	885	SH	DEFINED	11
MEADWESTVACO CORP	COM	583334107	15334	480690	SH	DEFINED	3
MEADWESTVACO CORP	COM	583334107	721	22587	SH	DEFINED	5
MEADWESTVACO CORP	COM	583334107	2564	80400	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	148	4653	SH	DEFINED	12
MEADWESTVACO CORP	COM	583334107	786	24644	SH	DEFINED	2
MEASUREMENT SPECIALTIES INC	COM	583421102	2866	115330	SH	DEFINED	3
MECHANICAL TECHNOLOGY INC	COM	583538103	132	32715	SH	DEFINED	12
MED-DESIGN CORP	COM	583926100	0	500	SH	DEFINED	12
MEDAREX INC	COM	583916101	266	36000	SH	DEFINED	12
MEDAREX INC	COM	583916101	3	396	SH	DEFINED	11
MEDCATH CORP	COM	58404W109	32	2000	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	6835	221211	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	5240	169592	SH	DEFINED	12
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	898	22989	SH	DEFINED	7
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	14022	453795	SH	DEFINED	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	135	4371	SH	DEFINED	9
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	110	3549	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	45	1468	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	4	145	SH	DEFINED	6
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	453	14660	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	159	5138	SH	DEFINED	11
MEDIA GEN INC	CL A	584404107	67	1200	SH	DEFINED	9
MEDIA GEN INC	CL A	584404107	868	15509	SH	DEFINED	12
MEDIA GEN INC	CL A	584404107	185	3300	SH	DEFINED	11
MEDIA GEN INC	CL A	584404107	34	610	SH	DEFINED	6
MEDIA GEN INC	CL A	584404107	325	5800	SH	DEFINED	5
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	16	2400	SH	DEFINED	12
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	7	1014	SH	DEFINED	11
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	10954	1649305	SH	DEFINED	6
MEDICINES CO	COM	584688105	694	28740	SH	DEFINED	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1972	50510	SH	DEFINED	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	16	400	SH	DEFINED	11
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	326	8357	SH	DEFINED	12
MEDIMMUNE INC	COM	584699102	9	381	SH	DEFINED	9
MEDIMMUNE INC	COM	584699102	165	5525	SH	DEFINED	7

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

MEDIMMUNE INC	COM	584699102	270	11390	SH	DEFINED	11
MEDIMMUNE INC	COM	584699102	802	33854	SH	DEFINED	12
MEDIMMUNE INC	COM	584699102	4978	210044	SH	DEFINED	5
MEDIMMUNE INC	COM	584699102	10739	453124	SH	DEFINED	4
MEDIMMUNE INC	COM	584699102	10982	463380	SH	DEFINED	2
MEDIMMUNE INC	COM	584699102	54510	2300000	SH	DEFINED	13
MEDTOX SCIENTIFIC INC	COM NEW	584977201	51	7050	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	27948	538502	SH	DEFINED	2
MEDTRONIC INC	COM	585055106	9725	187377	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	7926	152720	SH	DEFINED	3
MEDTRONIC INC	COM	585055106	2036	39231	SH	DEFINED	5
MEDTRONIC INC	COM	585055106	1189	22911	SH	DEFINED	11
MEDTRONIC INC	COM	585055106	68	1310	SH	DEFINED	4
MEDTRONIC INC	COM	585055106	0	0	SH	DEFINED	6
MEDTRONIC INC	COM	585055106	34876	671977	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	65	1244	SH	DEFINED	9
MELLON FINL CORP	COM	58551A108	156	5650	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	1352	48831	SH	DEFINED	12
MELLON FINL CORP	COM	58551A108	5301	191435	SH	DEFINED	9
MELLON FINL CORP	COM	58551A108	321	11600	SH	DEFINED	1
MELLON FINL CORP	COM	58551A108	9014	325538	SH	DEFINED	2
MELLON FINL CORP	COM	58551A108	5	170	SH	DEFINED	6
MELLON FINL CORP	COM	58551A108	97	3500	SH	DEFINED	4
MEMBERWORKS INC	COM	586002107	3478	132551	SH	DEFINED	6
MEMC ELECTR MATLS INC	COM	552715104	9414	1110130	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM	552715104	14662	1728970	SH	DEFINED	6
MENS WEARHOUSE INC	COM	587118100	21018	723500	SH	DEFINED	3
MENS WEARHOUSE INC	COM	587118100	38	1310	SH	DEFINED	12
MENTOR CORP MINN	COM	587188103	588	17450	SH	DEFINED	12
MENTOR CORP MINN	COM	587188103	15	450	SH	DEFINED	11
MENTOR GRAPHICS CORP	COM	587200106	68	6188	SH	DEFINED	11
MENTOR GRAPHICS CORP	COM	587200106	72	6600	SH	DEFINED	3
MENTOR GRAPHICS CORP	COM	587200106	135	12315	SH	DEFINED	12
MERCANTILE BANKSHARES CORP	COM	587405101	364	7600	SH	DEFINED	3
MERCANTILE BANKSHARES CORP	COM	587405101	11005	229465	SH	DEFINED	12
MERCANTILE BANKSHARES CORP	COM	587405101	2	50	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM	587405101	240	5000	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM	587405101	604	12600	SH	DEFINED	2
MERCANTILE BANKSHARES CORP	COM	587405101	4011	83625	SH	DEFINED	1
MERCANTILE BANKSHARES CORP	COM	587405101	300	6250	SH	DEFINED	11
MERCHANTS BANCSHARES	COM	588448100	1842	64060	SH	DEFINED	6
MERCK & CO INC	COM	589331107	770	23330	SH	DEFINED	4
MERCK & CO INC	COM	589331107	1267	38403	SH	DEFINED	11
MERCK & CO INC	COM	589331107	1593	48269	SH	DEFINED	9
MERCK & CO INC	COM	589331107	2489	75423	SH	DEFINED	5
MERCK & CO INC	COM	589331107	7395	177300	SH	DEFINED	7
MERCK & CO INC	COM	589331107	2241	67910	SH	DEFINED	1
MERCK & CO INC	COM	589331107	12392	375522	SH	DEFINED	2
MERCK & CO INC	COM	589331107	22309	676021	SH	DEFINED	12
MERCK & CO INC	COM	589331107	24478	739889	SH	DEFINED	6
MERCK & CO INC	COM	589331107	4059	123000	SH	DEFINED	10
MERCK & CO INC	COM	589331107	29592	896718	SH	DEFINED	3
MERCURY COMPUTER SYS	COM	589378108	16	600	SH	DEFINED	12
MERCURY GENL CORP NEW	COM	589400100	141	2675	SH	DEFINED	12
MERCURY GENL CORP NEW	COM	589400100	9086	171790	SH	DEFINED	6
MERCURY INTERACTIVE CORP	COM	589405109	2362	67710	SH	DEFINED	11
MERCURY INTERACTIVE CORP	COM	589405109	918	26322	SH	DEFINED	12
MEREDITH CORP	COM	589433101	62	1200	SH	DEFINED	11
MEREDITH CORP	COM	589433101	52	1008	SH	DEFINED	12
MERIDIAN BIOSCIENCE INC	COM	589584101	49	3673	SH	DEFINED	2
MERIDIAN GOLD INC	COM	589975101	43	2600	SH	DEFINED	12
MERIDIAN RESOURCE CORP	COM	58977Q109	11850	1340490	SH	DEFINED	6

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

MERIDIAN RESOURCE CORP	COM	58977Q109	9	1000	SH	DEFINED	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	146	26775	SH	DEFINED	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	8	1400	SH	DEFINED	2
MERISTAR HOSPITALITY CORP	COM	58984Y103	7	1271	SH	DEFINED	11
MERISTAR HOSPITALITY CORP	COM	58984Y103	1382	253500	SH	DEFINED	3
MERITAGE HOMES CORP	COM	59001A102	26115	332255	SH	DEFINED	3
MERITAGE HOMES CORP	COM	59001A102	15	186	SH	DEFINED	11
MERIX CORP	COM	590049102	4004	383535	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	33	670	SH	DEFINED	4
MERRILL LYNCH & CO INC	COM	590188108	40183	806853	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	6074	122171	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	3480	70000	SH	DEFINED	10
MERRILL LYNCH & CO INC	COM	590188108	2828	45000	SH	DEFINED	7
MERRILL LYNCH & CO INC	COM	590188108	200	4030	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	471	9480	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM	590188108	849	17083	SH	DEFINED	12
MERRILL LYNCH & CO INC	COM	590188108	932	18741	SH	DEFINED	9
MESA AIR GROUP INC	COM	590479101	2718	533000	SH	DEFINED	6
MESA AIR GROUP INC	COM	590479101	33	6500	SH	DEFINED	2
MESA LABS INC	COM	59064R109	294	24700	SH	DEFINED	6
MESA RTY TR	UNIT BEN INT	590660106	105	1750	SH	DEFINED	12
MET PRO CORP	COM	590876306	35	2666	SH	DEFINED	12
METABASIS THERAPEUTICS INC	COM	59101M105	58	10000	SH	DEFINED	12
METAL MGMT INC	COM NEW	591097209	20013	1100808	SH	DEFINED	3
METASOLV INC	COM	59139P104	0	100	SH	DEFINED	12
METASOLV INC	COM	59139P104	27	10500	SH	DEFINED	5
METHANEX CORP	COM	59151K108	5671	376300	SH	DEFINED	3
METHANEX CORP	COM	59151K108	32	2100	SH	DEFINED	12
METHANEX CORP	COM	59151K108	4	283	SH	DEFINED	11
METHODE ELECTRS INC	COM	591520200	281	22000	SH	DEFINED	3
METHODE ELECTRS INC	COM	591520200	73	5695	SH	DEFINED	12
METLIFE INC	COM	59156R108	4062	105101	SH	DEFINED	12
METLIFE INC	COM	59156R108	318	8217	SH	DEFINED	11
METLIFE INC	COM	59156R108	680	17601	SH	DEFINED	5
METLIFE INC	COM	59156R108	13227	342236	SH	DEFINED	3
METLIFE INC	COM	59156R108	36680	949021	SH	DEFINED	6
METRO GOLDWYN MAYER INC	COM	591610100	4	330	SH	DEFINED	6
METROCALL HLDGS INC	COM	59164X105	18173	280835	SH	DEFINED	6
METROCORP BANCSHARES INC	COM	591650106	54	2838	SH	DEFINED	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	7	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	94	1990	SH	DEFINED	12
MEXICO EQUITY & INCOME FD	COM	592834105	14	1057	SH	DEFINED	12
MEXICO FD INC	COM	592835102	12	660	SH	DEFINED	9
MEXICO FD INC	COM	592835102	29	1544	SH	DEFINED	12
MFA MTG INVTS INC	COM	55272X102	17	1900	SH	DEFINED	3
MFA MTG INVTS INC	COM	55272X102	70	7631	SH	DEFINED	12
MFA MTG INVTS INC	COM	55272X102	758	82270	SH	DEFINED	12
MFS CHARTER INCOME TR	SH BEN INT	552727109	351	39973	SH	DEFINED	12
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	161	24195	SH	DEFINED	12
MFS INTER INCOME TR	SH BEN INT	55273C107	425	64600	SH	DEFINED	12
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	103	16463	SH	DEFINED	12
MFS MUN INCOME TR	SH BEN INT	552738106	810	106162	SH	DEFINED	12
MGE ENERGY INC	COM	55277P104	5	150	SH	DEFINED	12
MGE ENERGY INC	COM	55277P104	53	1650	SH	DEFINED	11
MGI PHARMA INC	COM	552880106	144	5400	SH	DEFINED	12
MGI PHARMA INC	COM	552880106	19	700	SH	DEFINED	3
MGIC INVT CORP WIS	COM	552848103	8766	129500	SH	DEFINED	7
MGIC INVT CORP WIS	COM	552848103	8	125	SH	DEFINED	9
MGIC INVT CORP WIS	COM	552848103	60	900	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	268	4020	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	1198	17994	SH	DEFINED	12
MGIC INVT CORP WIS	COM	552848103	327506	4921200	SH	DEFINED	8

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

MGIC INVT CORP WIS	COM	552848103	756973	11374504	SH	DEFINED	10
MGIC INVT CORP WIS	COM	552848103	273	4100	SH	DEFINED	11
MGM MIRAGE	COM	552953101	675	13600	SH	DEFINED	5
MGM MIRAGE	COM	552953101	1767	35579	SH	DEFINED	12
MGM MIRAGE	COM	552953101	6	100	SH	DEFINED	7
MGM MIRAGE	COM	552953101	10	200	SH	DEFINED	6
MGM MIRAGE	COM	552953101	559	11250	SH	DEFINED	11
MGP INGREDIENTS INC	COM	55302G103	2882	290480	SH	DEFINED	3
MI DEVS INC	CL A SUB VTG	55304X104	26	800	SH	DEFINED	7
MICHAELS STORES INC	COM	594087108	235	3975	SH	DEFINED	12
MICHAELS STORES INC	COM	594087108	1073	18130	SH	DEFINED	3
MICREL INC	COM	594793101	3015	289580	SH	DEFINED	3
MICRO THERAPEUTICS INC	COM	59500W100	2	500	SH	DEFINED	12
MICROCHIP TECHNOLOGY INC	COM	595017104	4	150	SH	DEFINED	12
MICROCHIP TECHNOLOGY INC	COM	595017104	4133	154000	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	20	750	SH	DEFINED	2
MICROCHIP TECHNOLOGY INC	COM	595017104	27	1000	SH	DEFINED	11
MICROMUSE INC	COM	595094103	61	16695	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	2193	182320	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	1	75	SH	DEFINED	9
MICRON TECHNOLOGY INC	COM	595112103	9	750	SH	DEFINED	11
MICRON TECHNOLOGY INC	COM	595112103	9	760	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	2003	166500	SH	DEFINED	3
MICRON TECHNOLOGY INC	COM	595112103	559	46506	SH	DEFINED	12
MICROS SYS INC	COM	594901100	39	775	SH	DEFINED	12
MICROS SYS INC	COM	594901100	8108	161930	SH	DEFINED	3
MICROSEMI CORP	COM	595137100	49	3500	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	39412	1425381	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	39117	1414725	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	3900	141058	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	67635	2446100	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	32844	1187849	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	13112	474204	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	17187	621592	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	13376	384170	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	4353	157448	SH	DEFINED	9
MICROSOFT CORP	COM	594918104	29185	1055500	SH	DEFINED	10
MICROSOFT CORP	COM	594918104	10334	373171	SH	DEFINED	6
MICROSTRATEGY INC	CL A NEW	594972408	3908	95100	SH	DEFINED	3
MICROSTRATEGY INC	CL A NEW	594972408	21	500	SH	DEFINED	2
MICROSTRATEGY INC	CL A NEW	594972408	6	135	SH	DEFINED	12
MICROTUNE INC DEL	COM	59514P109	180	34182	SH	DEFINED	3
MID PENN BANCORP INC	COM	59540G107	199	7204	SH	DEFINED	12
MID-AMER APT CMNTYS INC	COM	59522J103	5716	146740	SH	DEFINED	3
MID-AMER APT CMNTYS INC	COM	59522J103	1288	33064	SH	DEFINED	12
MID-AMER APT CMNTYS INC	COM	59522J103	2	54	SH	DEFINED	9
MID-STATE BANCSHARES	COM	595440108	51	2000	SH	DEFINED	1
MIDAS GROUP INC	COM	595626102	17	1043	SH	DEFINED	12
MIDAS GROUP INC	COM	595626102	410	25300	SH	DEFINED	3
MIDCAP SPDR TR	UNIT SER 1	595635103	181	1675	SH	DEFINED	11
MIDCAP SPDR TR	UNIT SER 1	595635103	1222	11273	SH	DEFINED	12
MIDCAP SPDR TR	UNIT SER 1	595635103	119	1100	SH	DEFINED	2
MIDCAP SPDR TR	UNIT SER 1	595635103	27	200	SH	DEFINED	7
MIDDLEBURG FINANCIAL CORP	COM	596094102	1114	31100	SH	DEFINED	12
MIDDLEBY CORP	COM	596278101	8	156	SH	DEFINED	12
MIDDLEBY CORP	COM	596278101	19052	361870	SH	DEFINED	3
MIDDLESEX WATER CO	COM	596680108	168	9348	SH	DEFINED	12
MIDWAY GAMES INC	COM	598148104	5	500	SH	DEFINED	12
MILACRON INC	COM	598709103	11	3500	SH	DEFINED	12
MILACRON INC	COM	598709103	70	22401	SH	DEFINED	2
MILLEA HOLDINGS INC	ADR	60032R106	25	395	SH	DEFINED	11
MILLEA HOLDINGS INC	ADR	60032R106	30930	464096	SH	DEFINED	6

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

MILLENNIUM CELL INC	COM	60038B105	156	127000	SH	DEFINED	12
MILLENNIUM CHEMICALS INC	COM	599903101	2	114	SH	DEFINED	9
MILLENNIUM CHEMICALS INC	COM	599903101	0	14	SH	DEFINED	1
MILLENNIUM CHEMICALS INC	COM	599903101	151	7117	SH	DEFINED	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	56	4100	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	11	800	SH	DEFINED	11
MILLENNIUM PHARMACEUTICALS I	COM	599902103	975	71114	SH	DEFINED	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	22	1600	SH	DEFINED	6
MILLER HERMAN INC	COM	600544100	111	4500	SH	DEFINED	9
MILLER HERMAN INC	COM	600544100	14	550	SH	DEFINED	12
MILLER HERMAN INC	COM	600544100	24	975	SH	DEFINED	11
MILLER HERMAN INC	COM	600544100	108	4400	SH	DEFINED	2
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	2739	150480	SH	DEFINED	3
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	7	368	SH	DEFINED	11
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	1	51	SH	DEFINED	12
MILLIPORE CORP	COM	601073109	196	4100	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	206	4300	SH	DEFINED	12
MILLIPORE CORP	COM	601073109	1207	25230	SH	DEFINED	3
MILLS CORP	COM	601148109	16	300	SH	DEFINED	2
MILLS CORP	COM	601148109	93	1800	SH	DEFINED	11
MILLS CORP	COM	601148109	9855	189993	SH	DEFINED	12
MIM CORP	COM	553044108	8	1470	SH	DEFINED	11
MINDSPEED TECHNOLOGIES INC	COM	602682106	3	1469	SH	DEFINED	12
MINE SAFETY APPLIANCES CO	COM	602720104	37	900	SH	DEFINED	11
MINE SAFETY APPLIANCES CO	COM	602720104	205	5034	SH	DEFINED	12
MIPS TECHNOLOGIES INC	COM	604567107	0	35	SH	DEFINED	12
MIPS TECHNOLOGIES INC	COM	604567107	134	23500	SH	DEFINED	3
MISONIX INC	COM	604871103	14	2000	SH	DEFINED	12
MISSION WEST PPTYS INC	COM	605203108	16	1550	SH	DEFINED	12
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	10	1200	SH	DEFINED	9
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	24	2880	SH	DEFINED	11
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	20253	2382358	SH	DEFINED	6
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	52	6200	SH	DEFINED	2
MITY ENTERPRISES INC	COM	606850105	613	37050	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	1345	87800	SH	DEFINED	3
MKS INSTRUMENT INC	COM	55306N104	46	2995	SH	DEFINED	12
ML MACADAMIA ORCHARDS L P	DEP UNIT CL A	55307U107	1	200	SH	DEFINED	12
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	8946	61700	SH	DEFINED	3
MOBIUS MGMT SYSTEMS INC	COM	606925105	6	700	SH	DEFINED	12
MOD PAC CORP	COM	607495108	2	220	SH	DEFINED	12
MOD PAC CORP	COM	607495108	265	23455	SH	DEFINED	6
MODINE MFG CO	COM	607828100	24	800	SH	DEFINED	12
MODINE MFG CO	COM	607828100	32	1070	SH	DEFINED	11
MODINE MFG CO	COM	607828100	33	1100	SH	DEFINED	9
MOHAWK INDS INC	COM	608190104	30	375	SH	DEFINED	12
MOHAWK INDS INC	COM	608190104	177	2225	SH	DEFINED	4
MOLECULAR DEVICES CORP	COM	60851C107	4351	184580	SH	DEFINED	3
MOLEX INC	COM	608554101	23	778	SH	DEFINED	12
MOLEX INC	COM	608554101	301	10078	SH	DEFINED	2
MOLEX INC	CL A	608554200	39	1500	SH	DEFINED	1
MOLEX INC	CL A	608554200	46	1743	SH	DEFINED	12
MOLEX INC	CL A	608554200	251	9553	SH	DEFINED	2
MONACO COACH CORP	COM	60886R103	7	316	SH	DEFINED	11
MONACO COACH CORP	COM	60886R103	30	1400	SH	DEFINED	12
MONACO COACH CORP	COM	60886R103	4136	191040	SH	DEFINED	3
MONARCH CASINO & RESORT INC	COM	609027107	2637	138229	SH	DEFINED	6
MONARCH SERVICES INC	COM	609176102	0	258	SH	DEFINED	12
MONDAVI ROBERT CORP	CL A	609200100	509	13000	SH	DEFINED	12
MONEYGRAM INTL INC	COM	60935Y109	2	100	SH	DEFINED	6
MONEYGRAM INTL INC	COM	60935Y109	95	5536	SH	DEFINED	12
MONEYGRAM INTL INC	COM	60935Y109	29	1700	SH	DEFINED	9
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	8	1000	SH	DEFINED	12

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

MONSANTO CO NEW	COM	61166W101	6	152	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	26	706	SH	DEFINED	9
MONSANTO CO NEW	COM	61166W101	264	7250	SH	DEFINED	6
MONSANTO CO NEW	COM	61166W101	2222	60999	SH	DEFINED	12
MONSANTO CO NEW	COM	61166W101	16	426	SH	DEFINED	2
MONSTER WORLDWIDE INC	COM	611742107	15	600	SH	DEFINED	12
MONTGOMERY STR INCOME SECS I	COM	614115103	189	9890	SH	DEFINED	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	55	1500	SH	DEFINED	11
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2685	73188	SH	DEFINED	12
MOODYS CORP	COM	615369105	319	4355	SH	DEFINED	11
MOODYS CORP	COM	615369105	48	650	SH	DEFINED	9
MOODYS CORP	COM	615369105	386	5275	SH	DEFINED	5
MOODYS CORP	COM	615369105	693	9462	SH	DEFINED	2
MOODYS CORP	COM	615369105	1141	15581	SH	DEFINED	12
MOODYS CORP	COM	615369105	1926	26300	SH	DEFINED	1
MOOG INC	CL A	615394202	5522	152110	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	826	16750	SH	DEFINED	5
MORGAN STANLEY	COM NEW	617446448	60	1215	SH	DEFINED	4
MORGAN STANLEY	COM NEW	617446448	119	2415	SH	DEFINED	9
MORGAN STANLEY	COM NEW	617446448	205	4167	SH	DEFINED	11
MORGAN STANLEY	GOVT INCOME TR	61745P106	18	2000	SH	DEFINED	12
MORGAN STANLEY	INCOME SEC INC	61745P874	10	595	SH	DEFINED	12
MORGAN STANLEY	INSD MUN SECS	61745P833	0	4	SH	DEFINED	12
MORGAN STANLEY	INSD MUN INCM	61745P791	95	6700	SH	DEFINED	12
MORGAN STANLEY	QUALT MUN INCM	61745P734	32	2330	SH	DEFINED	12
MORGAN STANLEY	QLT MUN INV TR	61745P668	123	8851	SH	DEFINED	12
MORGAN STANLEY	MUN INCM OPPTN	61745P452	420	57231	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	292	5925	SH	DEFINED	1
MORGAN STANLEY	MUN PREM INCOM	61745P429	73	8000	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	413	8375	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	40139	812777	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	7298	148029	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	3838	61600	SH	DEFINED	7
MORGAN STANLEY	COM NEW	617446448	3451	70000	SH	DEFINED	10
MORGAN STANLEY	COM NEW	617446448	3392	68804	SH	DEFINED	12
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	58	5147	SH	DEFINED	12
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	56	6067	SH	DEFINED	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	738	47610	SH	DEFINED	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	4266	275575	SH	DEFINED	5
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	13	1976	SH	DEFINED	12
MOSSIMO INC	COM	619696107	860	221548	SH	DEFINED	6
MOSSIMO INC	COM	619696107	1	150	SH	DEFINED	12
MOTHERS WK INC	COM	619903107	2196	151433	SH	DEFINED	6
MOTOROLA INC	COM	620076109	547	30337	SH	DEFINED	2
MOTOROLA INC	EQTY UNIT 7%	620076208	30	600	SH	DEFINED	12
MOTOROLA INC	COM	620076109	17285	958163	SH	DEFINED	3
MOTOROLA INC	COM	620076109	736	40792	SH	DEFINED	9
MOTOROLA INC	COM	620076109	220	12199	SH	DEFINED	5
MOTOROLA INC	COM	620076109	89	4925	SH	DEFINED	11
MOTOROLA INC	COM	620076109	41	1800	SH	DEFINED	7
MOTOROLA INC	COM	620076109	1	38	SH	DEFINED	6
MOTOROLA INC	COM	620076109	3928	217737	SH	DEFINED	12
MOVADO GROUP INC	COM	624580106	3419	201100	SH	DEFINED	6
MOVADO GROUP INC	COM	624580106	611	35950	SH	DEFINED	3
MOVIE GALLERY INC	COM	624581104	5	300	SH	DEFINED	12
MPOWER HOLDING CORP	COM NEW	62473L309	0	3	SH	DEFINED	12
MPS GROUP INC	COM	553409103	8	925	SH	DEFINED	12
MPS GROUP INC	COM	553409103	421	50000	SH	DEFINED	3
MRO SOFTWARE INC	COM	55347W105	1740	173958	SH	DEFINED	3
MRV COMMUNICATIONS INC	COM	553477100	2	700	SH	DEFINED	12
MSC INDL DIRECT INC	CL A	553530106	4069	119410	SH	DEFINED	3
MSC SOFTWARE CORP	COM	553531104	185	23050	SH	DEFINED	12

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

MTC TECHNOLOGIES INC	COM	55377A106	829	30000	SH	DEFINED
MTC TECHNOLOGIES INC	COM	55377A106	568	20550	SH	DEFINED 12
MTS SYS CORP	COM	553777103	8795	413890	SH	DEFINED 3
MUELLER INDS INC	COM	624756102	21	500	SH	DEFINED 11
MUELLER INDS INC	COM	624756102	2074	48300	SH	DEFINED 3
MULTI COLOR CORP	COM	625383104	55	3675	SH	DEFINED 12
MULTI COLOR CORP	COM	625383104	5	300	SH	DEFINED 2
MULTI FINELINE ELECTRONIX IN	COM	62541B101	37	3900	SH	DEFINED 3
MULTIMEDIA GAMES INC	COM	625453105	6	400	SH	DEFINED 12
MULTIMEDIA GAMES INC	COM	625453105	5998	386990	SH	DEFINED 3
MUNI INTER DURATION FD INC	COM	62618U107	129	9206	SH	DEFINED 12
MUNIASSETS FD INC	COM	62618Q106	14	1159	SH	DEFINED 12
MUNICIPAL ADVANTAGE FD INC	COM	626189104	59	4500	SH	DEFINED 12
MUNICIPAL HIGH INCOME FD INC	COM	626214100	144	19600	SH	DEFINED 12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	3423	135721	SH	DEFINED 12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	86	3400	SH	DEFINED 11
MUNIHANCED FD INC	COM	626243109	395	36600	SH	DEFINED 12
MUNIHOLDINGS CALIF INSD FD I	COM	625933106	14	1000	SH	DEFINED 12
MUNIHOLDINGS FLA INSD FD	COM	62624W105	37	2500	SH	DEFINED 12
MUNIHOLDINGS INSD FD II INC	COM	62625A102	53	4000	SH	DEFINED 12
MUNIHOLDINGS INSD FD INC	COM	625930102	27	2000	SH	DEFINED 12
MUNIHOLDINGS N J INSD FD INC	COM	625936109	29	2000	SH	DEFINED 12
MUNIVEST FD INC	COM	626295109	78	8423	SH	DEFINED 12
MUNIIYIELD CALIF FD INC	COM	626296107	67	4700	SH	DEFINED 12
MUNIIYIELD CALIF INS FD	COM	62629L104	81	5983	SH	DEFINED 12
MUNIIYIELD FD INC	COM	626299101	76	5561	SH	DEFINED 12
MUNIIYIELD FLA FD	COM	626297105	42	3000	SH	DEFINED 12
MUNIIYIELD INSD FD INC	COM	62630E107	2	116	SH	DEFINED 12
MUNIIYIELD N J FD INC	COM	62630L101	15	1000	SH	DEFINED 12
MUNIIYIELD N Y INSD FD INC	COM	626301105	13	1000	SH	DEFINED 12
MUNIIYIELD PA INSD FD	COM	62630V109	6	400	SH	DEFINED 12
MUNIIYIELD QUALITY FD II	COM	62630T104	161	12850	SH	DEFINED 12
MUNIIYIELD QUALITY FD INC	COM	626302103	55	3750	SH	DEFINED 12
MURPHY OIL CORP	COM	626717102	43	498	SH	DEFINED 11
MURPHY OIL CORP	COM	626717102	2119	24422	SH	DEFINED 12
MURPHY OIL CORP	COM	626717102	14747	169960	SH	DEFINED 6
MUTUALFIRST FINL INC	COM	62845B104	44	1800	SH	DEFINED 11
MYERS INDS INC	COM	628464109	2915	266244	SH	DEFINED 12
MYERS INDS INC	COM	628464109	1519	138764	SH	DEFINED 3
MYKROLIS CORP	COM	62852P103	4086	405800	SH	DEFINED 3
MYKROLIS CORP	COM	62852P103	26	2570	SH	DEFINED 12
MYLAN LABS INC	COM	628530107	4218	234349	SH	DEFINED 12
MYLAN LABS INC	COM	628530107	42	2331	SH	DEFINED 9
MYLAN LABS INC	COM	628530107	32	1800	SH	DEFINED 11
MYRIAD GENETICS INC	COM	62855J104	21	1200	SH	DEFINED 2
MYRIAD GENETICS INC	COM	62855J104	251	14650	SH	DEFINED 12
NABI BIOPHARMACEUTICALS	COM	629519109	308	23000	SH	DEFINED 12
NABI BIOPHARMACEUTICALS	COM	629519109	7	517	SH	DEFINED 11
NABORS INDUSTRIES LTD	SHS	G6359F103	7263	153380	SH	DEFINED 2
NABORS INDUSTRIES LTD	SHS	G6359F103	42	880	SH	DEFINED 9
NABORS INDUSTRIES LTD	SHS	G6359F103	78	1650	SH	DEFINED 11
NABORS INDUSTRIES LTD	SHS	G6359F103	228	4820	SH	DEFINED 12
NACCO INDS INC	CL A	629579103	43	500	SH	DEFINED 2
NACCO INDS INC	CL A	629579103	29226	337253	SH	DEFINED 6
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	65	3045	SH	DEFINED 12
NANOGEN INC	COM	630075109	15	3800	SH	DEFINED 12
NANOMETRICS INC	COM	630077105	2	200	SH	DEFINED 12
NANOPHASE TECHNOLOGIES CORP	COM	630079101	2	400	SH	DEFINED 12
NARA BANCORP INC	COM	63080P105	7601	377220	SH	DEFINED 3
NASDAQ 100 TR	UNIT SER 1	631100104	137	3901	SH	DEFINED 2
NASDAQ 100 TR	UNIT SER 1	631100104	47	1335	SH	DEFINED 9
NASDAQ 100 TR	UNIT SER 1	631100104	151	4286	SH	DEFINED 11

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

NASDAQ 100 TR	UNIT SER 1	631100104	35	1000	SH	DEFINED	7
NASDAQ 100 TR	UNIT SER 1	631100104	4	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	1832	52126	SH	DEFINED	12
NASH FINCH CO	COM	631158102	7654	243380	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	203	2070	SH	DEFINED	2
NATIONAL BANKSHARES INC VA	COM	634865109	193	4412	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	6776	175462	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	12	300	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	66	1720	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	273	7056	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	1258	32573	SH	DEFINED	5
NATIONAL CITY CORP	COM	635405103	1917	49645	SH	DEFINED	9
NATIONAL CITY CORP	COM	635405103	2625	67973	SH	DEFINED	4
NATIONAL CITY CORP	COM	635405103	3541	91681	SH	DEFINED	12
NATIONAL COMMERCE FINL CORP	COM	63545P104	44	1293	SH	DEFINED	11
NATIONAL COMMERCE FINL CORP	COM	63545P104	241	7050	SH	DEFINED	1
NATIONAL COMMERCE FINL CORP	COM	63545P104	272	7964	SH	DEFINED	2
NATIONAL COMMERCE FINL CORP	COM	63545P104	13	370	SH	DEFINED	12
NATIONAL DENTEX CORP	COM	63563H109	1000	35500	SH	DEFINED	6
NATIONAL FINL PARTNERS CORP	COM	63607P208	5840	163230	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	10537	371940	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	223	7875	SH	DEFINED	12
NATIONAL FUEL GAS CO N J	COM	636180101	18906	667340	SH	DEFINED	6
NATIONAL HEALTH INVS INC	COM	63633D104	28	1000	SH	DEFINED	11
NATIONAL HEALTH INVS INC	COM	63633D104	1813	63750	SH	DEFINED	3
NATIONAL HEALTH INVS INC	COM	63633D104	111	3900	SH	DEFINED	12
NATIONAL HEALTH REALTY INC	COM	635905102	10	500	SH	DEFINED	12
NATIONAL HOME HEALTH CARE CO	COM	636380107	935	93539	SH	DEFINED	6
NATIONAL INSTRS CORP	COM	636518102	14	450	SH	DEFINED	12
NATIONAL PENN BANCSHARES INC	COM	637138108	22	680	SH	DEFINED	12
NATIONAL PENN BANCSHARES INC	COM	637138108	8	249	SH	DEFINED	11
NATIONAL PRESTO INDS INC	COM	637215104	153	3650	SH	DEFINED	12
NATIONAL PRESTO INDS INC	COM	637215104	46	1100	SH	DEFINED	9
NATIONAL R V HLDGS INC	COM	637277104	63	5070	SH	DEFINED	3
NATIONAL RESEARCH CORP	COM	637372103	4	250	SH	DEFINED	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	18	1172	SH	DEFINED	9
NATIONAL SEMICONDUCTOR CORP	COM	637640103	335	21625	SH	DEFINED	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1	70	SH	DEFINED	6
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1	70	SH	DEFINED	1
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	9
NATIONAL WESTN LIFE INS CO	CL A	638522102	11	67	SH	DEFINED	12
NATIONAL WESTN LIFE INS CO	CL A	638522102	6027	37000	SH	DEFINED	6
NATIONAL-OILWELL INC	COM	637071101	7	212	SH	DEFINED	12
NATIONWIDE FINL SVCS INC	CL A	638612101	18085	515103	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A	638612101	5915	168290	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	95	2698	SH	DEFINED	12
NATIONWIDE FINL SVCS INC	CL A	638612101	8	215	SH	DEFINED	9
NATIONWIDE FINL SVCS INC	CL A	638612101	69	1954	SH	DEFINED	2
NATIONWIDE HEALTH PPTYS INC	COM	638620104	8	400	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	1320	63600	SH	DEFINED	3
NATIONWIDE HEALTH PPTYS INC	COM	638620104	249	12000	SH	DEFINED	9
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2702	130210	SH	DEFINED	12
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	313	7800	SH	DEFINED	12
NAUTILUS GROUP INC	COM	63910B102	82	3635	SH	DEFINED	12
NAUTILUS GROUP INC	COM	63910B102	10992	486590	SH	DEFINED	3
NAVARRRE CORP	COM	639208107	10	660	SH	DEFINED	12
NAVIGANT CONSULTING INC	COM	63935N107	325	14800	SH	DEFINED	5
NAVIGANT INTL INC	COM	63935R108	3941	241352	SH	DEFINED	6
NAVIGANT INTL INC	COM	63935R108	353	21600	SH	DEFINED	3
NAVIGATORS GROUP INC	COM	638904102	51	1740	SH	DEFINED	1
NAVIGATORS GROUP INC	COM	638904102	3235	110624	SH	DEFINED	6
NAVISITE INC	COM NEW	63935M208	0	63	SH	DEFINED	12

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

NAVISTAR INTL CORP NEW	COM	63934E108	10	275	SH	DEFINED	11
NAVISTAR INTL CORP NEW	COM	63934E108	927	24932	SH	DEFINED	12
NAVTEQ CORP	COM	63936L100	18	500	SH	DEFINED	12
NBT BANCORP INC	COM	628778102	4322	184468	SH	DEFINED	6
NBTY INC	COM	628782104	2513	116555	SH	DEFINED	11
NBTY INC	COM	628782104	86	4000	SH	DEFINED	9
NBTY INC	COM	628782104	2	115	SH	DEFINED	12
NCI BUILDING SYS INC	COM	628852105	24460	766234	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	11219	351700	SH	DEFINED	3
NCI BUILDING SYS INC	COM	628852105	2	70	SH	DEFINED	12
NCO GROUP INC	COM	628858102	1881	69780	SH	DEFINED	3
NCO GROUP INC	COM	628858102	10832	401932	SH	DEFINED	6
NCO GROUP INC	COM	628858102	12	450	SH	DEFINED	9
NCO GROUP INC	COM	628858102	4	150	SH	DEFINED	12
NCR CORP NEW	COM	62886E108	12135	244700	SH	DEFINED	3
NCR CORP NEW	COM	62886E108	6	130	SH	DEFINED	6
NCR CORP NEW	COM	62886E108	52	1047	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	397	8000	SH	DEFINED	11
NCR CORP NEW	COM	62886E108	697	14059	SH	DEFINED	12
NCR CORP NEW	COM	62886E108	213	4300	SH	DEFINED	5
NCR CORP NEW	COM	62886E108	1	18	SH	DEFINED	1
NDCHEALTH CORP	COM	639480102	3	184	SH	DEFINED	11
NEIMAN MARCUS GROUP INC	CL B	640204301	8	150	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL B	640204301	218	4100	SH	DEFINED	6
NEIMAN MARCUS GROUP INC	CL B	640204301	3	60	SH	DEFINED	9
NEIMAN MARCUS GROUP INC	CL A	640204202	70	1223	SH	DEFINED	12
NEKTAR THERAPEUTICS	COM	640268108	9	650	SH	DEFINED	2
NEKTAR THERAPEUTICS	COM	640268108	13	915	SH	DEFINED	11
NELNET INC	CL A	64031N108	4	185	SH	DEFINED	12
NELSON THOMAS INC	COM	640376109	2737	139990	SH	DEFINED	3
NEOMAGIC CORP	COM	640497103	5	5000	SH	DEFINED	12
NEORX CORP	COM PAR \$0.02	640520300	9	5284	SH	DEFINED	12
NEOWARE SYS INC	COM	64065P102	29	3500	SH	DEFINED	12
NET2PHONE	COM	64108N106	31	9500	SH	DEFINED	12
NETBANK INC	COM	640933107	10168	1015834	SH	DEFINED	6
NETEASE COM INC	SPONSORED ADR	64110W102	75860	2000000	SH	DEFINED	13
NETEGRITY INC	COM	64110P107	97	12850	SH	DEFINED	12
NETFLIX COM INC	COM	64110L106	452	29300	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	561	36400	SH	DEFINED	12
NETFLIX COM INC	COM	64110L106	92520	6000000	SH	DEFINED	13
NETGEAR INC	COM	64111Q104	10	800	SH	DEFINED	11
NETIQ CORP	COM	64115P102	855	79940	SH	DEFINED	3
NETIQ CORP	COM	64115P102	5	500	SH	DEFINED	12
NETMANAGE INC	COM NEW	641144308	11	2043	SH	DEFINED	12
NETOPIA INC	COM	64114K104	1	500	SH	DEFINED	12
NETRATINGS INC	COM	64116M108	148	8300	SH	DEFINED	12
NETWORK APPLIANCE INC	COM	64120L104	1074	46600	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	0	19	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	3	100	SH	DEFINED	7
NETWORK APPLIANCE INC	COM	64120L104	13	585	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	337	14665	SH	DEFINED	12
NEUBERGER BERMAN DIV ADVANT	COM	64127J102	13	750	SH	DEFINED	12
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	118	7968	SH	DEFINED	12
NEUBERGER BERMAN INTER MUNI	COM	64124P101	92	6642	SH	DEFINED	12
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	387	27596	SH	DEFINED	12
NEUBERGER BERMAN REAL INCM F	COM	64126D106	32	1620	SH	DEFINED	12
NEUBERGER BERMAN RLTY INC FD	COM	64126G109	859	48992	SH	DEFINED	12
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	3	1000	SH	DEFINED	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	71	1500	SH	DEFINED	12
NEUROGEN CORP	COM	64124E106	26	4100	SH	DEFINED	12
NEW AMER HIGH INCOME FD INC	COM	641876107	13	6000	SH	DEFINED	12
NEW CENTURY FINANCIAL CORP	COM	64352D101	93815	1557876	SH	DEFINED	3

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

NEW CENTURY FINANCIAL CORP	COM		64352D101	96	1600	SH	DEFINED	6
NEW CENTURY FINANCIAL CORP	COM		64352D101	36	600	SH	DEFINED	12
NEW FRONTIER MEDIA INC	COM		644398109	8031	1041570	SH	DEFINED	3
NEW JERSEY RES	COM		646025106	25	600	SH	DEFINED	11
NEW JERSEY RES	COM		646025106	32	771	SH	DEFINED	4
NEW JERSEY RES	COM		646025106	60	1446	SH	DEFINED	9
NEW JERSEY RES	COM		646025106	393	9504	SH	DEFINED	12
NEW JERSEY RES	COM		646025106	625	15100	SH	DEFINED	3
NEW JERSEY RES	COM		646025106	2236	54000	SH	DEFINED	6
NEW PLAN EXCEL RLTY TR INC	COM		648053106	118	4700	SH	DEFINED	9
NEW PLAN EXCEL RLTY TR INC	COM		648053106	42	1700	SH	DEFINED	11
NEW PLAN EXCEL RLTY TR INC	COM		648053106	10	400	SH	DEFINED	1
NEW PLAN EXCEL RLTY TR INC	COM		648053106	1150	45985	SH	DEFINED	12
NEW RIV PHARMACEUTICALS INC	COM		648468205	30	3000	SH	DEFINED	
NEW YORK CMNTY BANCORP INC	COM		649445103	25	1206	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM		649445103	671	32664	SH	DEFINED	12
NEW YORK TIMES CO	CL A		650111107	579	14800	SH	DEFINED	11
NEW YORK TIMES CO	CL A		650111107	16	400	SH	DEFINED	9
NEW YORK TIMES CO	CL A		650111107	2170	55490	SH	DEFINED	12
NEW YORK TIMES CO	CL A		650111107	14	350	SH	DEFINED	2
NEW YORK TIMES CO	CL A		650111107	8603	220035	SH	DEFINED	5
NEWALLIANCE BANCSHARES INC	COM		650203102	350	24362	SH	DEFINED	12
NEWALLIANCE BANCSHARES INC	COM		650203102	228	15900	SH	DEFINED	5
NEWCASTLE INVT CORP	COM		65105M108	7132	232300	SH	DEFINED	3
NEWELL RUBBERMAID INC	COM		651229106	3799	150000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM		651229106	7	360	SH	DEFINED	4
NEWELL RUBBERMAID INC	COM		651229106	3441	171697	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM		651229106	2777	138576	SH	DEFINED	12
NEWELL RUBBERMAID INC	COM		651229106	133	6617	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM		651229106	729	36390	SH	DEFINED	9
NEWFIELD EXPL CO	COM		651290108	45941	750184	SH	DEFINED	3
NEWFIELD EXPL CO	COM		651290108	18743	306050	SH	DEFINED	6
NEWFIELD EXPL CO	COM		651290108	20	330	SH	DEFINED	11
NEWFIELD EXPL CO	COM		651290108	98	1599	SH	DEFINED	12
NEWMARKET CORP	COM		651587107	5613	268820	SH	DEFINED	3
NEWMARKET CORP	COM		651587107	42	2020	SH	DEFINED	12
NEWMONT MINING CORP	COM		651639106	3	46	SH	DEFINED	7
NEWMONT MINING CORP	COM		651639106	12521	275000	SH	DEFINED	10
NEWMONT MINING CORP	COM		651639106	2817	61880	SH	DEFINED	12
NEWMONT MINING CORP	COM		651639106	273	5997	SH	DEFINED	5
NEWMONT MINING CORP	COM		651639106	4	84	SH	DEFINED	11
NEWMONT MINING CORP	COM		651639106	230	5056	SH	DEFINED	2
NEWPARK RES INC	COM PAR \$.01NEW		651718504	210	34932	SH	DEFINED	2
NEWPORT CORP	COM		651824104	57	5000	SH	DEFINED	11
NEWPORT CORP	COM		651824104	49	4258	SH	DEFINED	12
NEWS CORP LTD	SP ADR PFD		652487802	3	88	SH	DEFINED	2
NEWS CORP LTD	ADR NEW		652487703	61	1850	SH	DEFINED	11
NEWS CORP LTD	SP ADR PFD		652487802	88	2822	SH	DEFINED	9
NEWS CORP LTD	SP ADR PFD		652487802	12	376	SH	DEFINED	11
NEWTEK BUSINESS SVCS INC	COM		652526104	8	2000	SH	DEFINED	12
NEXSTAR BROADCASTING GROUP I	CL A		65336K103	43	5000	SH	DEFINED	12
NEXTEL COMMUNICATIONS INC	NOTE	5.250% 1/1	65332VAY9	158	157000	PRN	DEFINED	
NEXTEL COMMUNICATIONS INC	CL A		65332V103	17415	724200	SH	DEFINED	7
NEXTEL COMMUNICATIONS INC	CL A		65332V103	13602	570540	SH	DEFINED	12
NEXTEL COMMUNICATIONS INC	CL A		65332V103	3409	142991	SH	DEFINED	3
NEXTEL COMMUNICATIONS INC	CL A		65332V103	2164	90774	SH	DEFINED	11
NEXTEL COMMUNICATIONS INC	CL A		65332V103	707086	29659650	SH	DEFINED	8
NEXTEL COMMUNICATIONS INC	CL A		65332V103	1772186	74336675	SH	DEFINED	10
NEXTEL COMMUNICATIONS INC	NOTE	5.250% 1/1	65332VAY9	4907	4871000	PRN	DEFINED	14
NEXTEL COMMUNICATIONS INC	CL A		65332V103	1519	63725	SH	DEFINED	9
NEXTEL COMMUNICATIONS INC	CL A		65332V103	234	9800	SH	DEFINED	6
NEXTEL COMMUNICATIONS INC	CL A		65332V103	60	2500	SH	DEFINED	4

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

NEXTEL COMMUNICATIONS INC	CL A	65332V103	35	1450	SH	DEFINED	2
NEXTEL PARTNERS INC	CL A	65333F107	2843	171444	SH	DEFINED	12
NIC INC	COM	62914B100	21	4000	SH	DEFINED	12
NIC INC	COM	62914B100	2	321	SH	DEFINED	6
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	952	64086	SH	DEFINED	12
NICHOLAS-APPLGATE CV & INC	COM	65370F101	2584	159821	SH	DEFINED	12
NICOR INC	COM	654086107	24760	674650	SH	DEFINED	6
NICOR INC	COM	654086107	723	19707	SH	DEFINED	12
NII HLDGS INC	CL B NEW	62913F201	160719	3900000	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	117725	2856700	SH	DEFINED	10
NII HLDGS INC	CL B NEW	62913F201	10840	263050	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	74	1800	SH	DEFINED	12
NIKE INC	CL B	654106103	2959	37554	SH	DEFINED	3
NIKE INC	CL B	654106103	6235	79125	SH	DEFINED	11
NIKE INC	CL B	654106103	1653	20981	SH	DEFINED	12
NIKE INC	CL B	654106103	315	4000	SH	DEFINED	2
NIKE INC	CL B	654106103	8	100	SH	DEFINED	1
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	36	1800	SH	DEFINED	11
NISOURCE INC	COM	65473P105	31	1484	SH	DEFINED	2
NISOURCE INC	COM	65473P105	38	1826	SH	DEFINED	11
NISOURCE INC	COM	65473P105	177	8430	SH	DEFINED	6
NISOURCE INC	COM	65473P105	1892	90050	SH	DEFINED	12
NN INC	COM	629337106	1940	169432	SH	DEFINED	6
NN INC	COM	629337106	356	31050	SH	DEFINED	12
NN INC	COM	629337106	23	2000	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	118	2630	SH	DEFINED	12
NOBLE CORPORATION	SHS	G65422100	369	8200	SH	DEFINED	5
NOBLE CORPORATION	SHS	G65422100	51	1130	SH	DEFINED	11
NOBLE ENERGY INC	COM	655044105	324	5564	SH	DEFINED	12
NOBLE ENERGY INC	COM	655044105	9	153	SH	DEFINED	11
NOBLE INTL LTD	COM	655053106	2314	126640	SH	DEFINED	3
NOKIA CORP	SPONSORED ADR	654902204	90	5200	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	34	2499	SH	DEFINED	4
NOKIA CORP	SPONSORED ADR	654902204	47541	3465100	SH	DEFINED	10
NOKIA CORP	SPONSORED ADR	654902204	147	10750	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	357	25990	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	429	31275	SH	DEFINED	9
NOKIA CORP	SPONSORED ADR	654902204	12554	914986	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	30498	2213860	SH	DEFINED	6
NOLAND CO	COM	655286102	39	905	SH	DEFINED	12
NOMURA HLDGS INC	SPONSORED ADR	65535H208	156	12090	SH	DEFINED	6
NORANDA INC	COM	655422103	11418	519000	SH	DEFINED	7
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	27	796	SH	DEFINED	12
NORDSON CORP	COM	655663102	2750	80100	SH	DEFINED	3
NORDSON CORP	COM	655663102	7	200	SH	DEFINED	12
NORDSTROM INC	COM	655664100	19	500	SH	DEFINED	11
NORDSTROM INC	COM	655664100	367	9600	SH	DEFINED	12
NORDSTROM INC	COM	655664100	1826	47746	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	40	1350	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	139	4663	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	304	10210	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	1153	38775	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	2908	97780	SH	DEFINED	12
NORFOLK SOUTHERN CORP	COM	655844108	3675	123574	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	20195	679050	SH	DEFINED	3
NORSK HYDRO A S	SPONSORED ADR	656531605	326	4450	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	21623	5051986	SH	DEFINED	7
NORTEL NETWORKS CORP NEW	COM	656568102	2853	839142	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM	656568102	260	76426	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	981	288537	SH	DEFINED	12
NORTEL NETWORKS CORP NEW	COM	656568102	3	800	SH	DEFINED	9
NORTEL NETWORKS CORP NEW	COM	656568102	171	50400	SH	DEFINED	5

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

NORTH AMERN PALLADIUM LTD	COM	656912102	4	500	SH	DEFINED	12
NORTH CENT BANCSHARES INC	COM	658418108	404	10900	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	7	315	SH	DEFINED	2
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	131	5575	SH	DEFINED	12
NORTH FORK BANCORPORATION NY	COM	659424105	222	5000	SH	DEFINED	5
NORTH FORK BANCORPORATION NY	COM	659424105	21191	476730	SH	DEFINED	1
NORTH FORK BANCORPORATION NY	COM	659424105	8492	191047	SH	DEFINED	12
NORTH FORK BANCORPORATION NY	COM	659424105	1685	37900	SH	DEFINED	9
NORTH FORK BANCORPORATION NY	COM	659424105	877	19720	SH	DEFINED	3
NORTH FORK BANCORPORATION NY	COM	659424105	151	3400	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	64	1450	SH	DEFINED	6
NORTH FORK BANCORPORATION NY	COM	659424105	1067	24000	SH	DEFINED	11
NORTH VALLEY BANCORP	COM	66304M105	1491	83771	SH	DEFINED	6
NORTHEAST PA FINL CORP	COM	663905107	5	300	SH	DEFINED	12
NORTHEAST UTILS	COM	664397106	15321	790140	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	29	1483	SH	DEFINED	12
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	1460	31905	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	5	116	SH	DEFINED	9
NORTHERN TR CORP	COM	665859104	49	1200	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	98	2400	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	155	3800	SH	DEFINED	11
NORTHERN TR CORP	COM	665859104	284	6966	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	2731	66937	SH	DEFINED	12
NORTHFIELD LABS INC	COM	666135108	29	2165	SH	DEFINED	12
NORTHGATE MINERALS CORP	COM	666416102	2	1000	SH	DEFINED	12
NORTHGATE MINERALS CORP	COM	666416102	24	10000	SH	DEFINED	7
NORTHRIM BANCORP INC	COM	666762109	6064	277488	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	26	490	SH	DEFINED	11
NORTHROP GRUMMAN CORP	COM	666807102	1021	19153	SH	DEFINED	9
NORTHROP GRUMMAN CORP	COM	666807102	1602	30047	SH	DEFINED	12
NORTHROP GRUMMAN CORP	COM	666807102	1995	37412	SH	DEFINED	5
NORTHROP GRUMMAN CORP	COM	666807102	7059	132371	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	113	2116	SH	DEFINED	2
NORTHWEST AIRLS CORP	CL A	667280101	37	4500	SH	DEFINED	12
NORTHWEST BANCORP INC PA	COM	667328108	1119	49350	SH	DEFINED	3
NORTHWEST BANCORP INC PA	COM	667328108	11	504	SH	DEFINED	12
NORTHWEST NAT GAS CO	COM	667655104	336	10600	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	31	975	SH	DEFINED	12
NOVA CHEMICALS CORP	COM	66977W109	751	15400	SH	DEFINED	7
NOVARTIS A G	SPONSORED ADR	66987V109	70	1500	SH	DEFINED	1
NOVARTIS A G	SPONSORED ADR	66987V109	336	7200	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	56	1200	SH	DEFINED	9
NOVARTIS A G	SPONSORED ADR	66987V109	5417	116030	SH	DEFINED	6
NOVASTAR FINL INC	COM	669947400	56	1280	SH	DEFINED	12
NOVATEL WIRELESS INC	COM NEW	66987M604	12	500	SH	DEFINED	11
NOVATEL WIRELESS INC	COM NEW	66987M604	0	0	SH	DEFINED	12
NOVAVAX INC	COM	670002104	2	675	SH	DEFINED	11
NOVAVAX INC	COM	670002104	8	2675	SH	DEFINED	12
NOVELL INC	COM	670006105	66	10475	SH	DEFINED	12
NOVELL INC	COM	670006105	6	1000	SH	DEFINED	2
NOVELLUS SYS INC	COM	670008101	404	15208	SH	DEFINED	12
NOVELLUS SYS INC	COM	670008101	35	1310	SH	DEFINED	9
NOVELLUS SYS INC	COM	670008101	3	130	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	11	400	SH	DEFINED	11
NOVO-NORDISK A S	ADR	670100205	564	10300	SH	DEFINED	2
NPS PHARMACEUTICALS INC	COM	62936P103	48	2200	SH	DEFINED	12
NRG ENERGY INC	COM NEW	629377508	7	257	SH	DEFINED	12
NRG ENERGY INC	COM NEW	629377508	1858	68706	SH	DEFINED	6
NSD BANCORP INC	COM	62938D108	44	1839	SH	DEFINED	12
NSTAR	COM	67019E107	24305	495005	SH	DEFINED	6
NSTAR	COM	67019E107	20	400	SH	DEFINED	11
NSTAR	COM	67019E107	785	15997	SH	DEFINED	12

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

NSTAR	COM	67019E107	36	737	SH	DEFINED	9
NSTOR TECHNOLOGIES INC	COM	67018N108	19	62000	SH	DEFINED	12
NU SKIN ENTERPRISES INC	CL A	67018T105	3173	134950	SH	DEFINED	3
NUANCE COMMUNICATIONS INC	COM	669967101	564	132670	SH	DEFINED	12
NUCOR CORP	COM	670346105	381	4170	SH	DEFINED	6
NUCOR CORP	COM	670346105	1433	15680	SH	DEFINED	3
NUCOR CORP	COM	670346105	2051	22449	SH	DEFINED	12
NUCOR CORP	COM	670346105	75	822	SH	DEFINED	2
NUCOR CORP	COM	670346105	27	300	SH	DEFINED	11
NUI CORP	COM	629431107	9	700	SH	DEFINED	12
NUTRI SYS INC NEW	COM	67069D108	1	650	SH	DEFINED	12
NUVEEN ARIZ DIVID ADVANTAG M	COM SH BEN INT	67069L100	0	1	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	14	1000	SH	DEFINED	12
NUVEEN CALIF QUALITY INCM MU	COM	670985100	11	700	SH	DEFINED	12
NUVEEN CT DIV ADV MUN FD 3	COM	67071Y108	116	8405	SH	DEFINED	12
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	3328	230122	SH	DEFINED	12
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	2121	140465	SH	DEFINED	12
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	573	38658	SH	DEFINED	12
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	908	59844	SH	DEFINED	12
NUVEEN FLA INVT QUALITY MUN	COM	670970102	729	47600	SH	DEFINED	12
NUVEEN FLA QUALITY INCOME MU	COM	670978105	371	24600	SH	DEFINED	12
NUVEEN FLOATING RATE INCOME	COM	67072T108	186	12657	SH	DEFINED	12
NUVEEN FLTNG RTE INCM OPP FD	COM SHS	6706EN100	7	500	SH	DEFINED	12
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	13	800	SH	DEFINED	12
NUVEEN INS FL TX FR ADV MUN	COM	670655109	161	11000	SH	DEFINED	12
NUVEEN INS NY TX FR ADV MUN	COM	670656107	34	2500	SH	DEFINED	12
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	479	32382	SH	DEFINED	12
NUVEEN INSD FLA PREM INCOME	COM	67101V108	604	38037	SH	DEFINED	12
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	1058	68279	SH	DEFINED	12
NUVEEN INSD NEW YORK DIVID	COM	67071N102	41	2867	SH	DEFINED	12
NUVEEN INSD NY PREM INCOME F	COM	67101R107	38	2496	SH	DEFINED	12
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	171	12364	SH	DEFINED	12
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	351	22495	SH	DEFINED	12
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	1173	77226	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	1757	59372	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	18	600	SH	DEFINED	11
NUVEEN MASS DIVID ADVANTAG M	COM SH BEN INT	67069P101	22	1345	SH	DEFINED	12
NUVEEN MD DIV ADV MUN FD 3	COM	67072A109	219	15272	SH	DEFINED	12
NUVEEN MD DIV ADV MUNI FD 2	COM SH BEN INT	67070V105	321	20807	SH	DEFINED	12
NUVEEN MD DIVID ADVANTAGE MU	COM SH BEN INT	67069R107	847	53178	SH	DEFINED	12
NUVEEN MD PREM INCOME MUN FD	COM	67061Q107	643	40112	SH	DEFINED	12
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	2935	189998	SH	DEFINED	12
NUVEEN MUN HIGH INC OPP FD	COM	670682103	716	48399	SH	DEFINED	12
NUVEEN MUN INCOME FD INC	COM	67062J102	92	9337	SH	DEFINED	12
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	2666	185130	SH	DEFINED	12
NUVEEN MUN VALUE FD INC	COM	670928100	875	95468	SH	DEFINED	12
NUVEEN N C DIV ADV FD 2	COM	67071D104	249	15901	SH	DEFINED	12
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	168	10310	SH	DEFINED	12
NUVEEN NC DIV ADV MUN FD 3	COM	67072D103	263	17834	SH	DEFINED	12
NUVEEN NC DIVID ADVANTAGE MU	COM SH BEN INT	67069N106	159	9725	SH	DEFINED	12
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	38	2500	SH	DEFINED	12
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	127	8164	SH	DEFINED	12
NUVEEN NJ PREM INCOME MUN FD	COM	67101N106	65	4192	SH	DEFINED	12
NUVEEN NY DIV ADVANTG MUN FD	COM	67070A101	37	2500	SH	DEFINED	12
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	8	500	SH	DEFINED	12
NUVEEN NY SELECT QUALITY MUN	COM	670976109	16	1040	SH	DEFINED	12
NUVEEN OH DIV ADV MUNI FD 2	COM SH BEN INT	67070R104	40	2550	SH	DEFINED	12
NUVEEN OH DIV ADVANTAGE MUN	COM	67070C107	95	5832	SH	DEFINED	12
NUVEEN OHIO DIVID ADVANTAGE	COM	67071V104	91	6015	SH	DEFINED	12
NUVEEN OHIO QUALITY INCOME M	COM	670980101	228	13350	SH	DEFINED	12

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

NUVEEN PA DIV ADVANTAGE MUN	COM	67070E103	393	25337	SH	DEFINED	12
NUVEEN PA DIVID ADVANTAGE MU	COM	67071W102	186	12684	SH	DEFINED	12
NUVEEN PA INVT QUALITY MUN F	COM	670972108	368	24899	SH	DEFINED	12
NUVEEN PA PREM INCOME MUN FD	COM	67061F101	187	12382	SH	DEFINED	12
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	1678	113718	SH	DEFINED	12
NUVEEN PFD & CONV INC FD	COM	67073B106	1796	123463	SH	DEFINED	12
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D102	1709	121084	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD	COM	67062T100	2897	203730	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	941	65307	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	173	13740	SH	DEFINED	12
NUVEEN PREMIER INSD MUN INCO	COM	670987106	59	3900	SH	DEFINED	12
NUVEEN PREMIER MUN INCOME FD	COM	670988104	274	19036	SH	DEFINED	12
NUVEEN QUALITY INCOME MUN FD	COM	670977107	559	38580	SH	DEFINED	12
NUVEEN QUALITY PFD INC FD 3	COM	67072W101	369	24893	SH	DEFINED	12
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	1530	101992	SH	DEFINED	12
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	881	60351	SH	DEFINED	12
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	926	48519	SH	DEFINED	12
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	173	17900	SH	DEFINED	12
NUVEEN SELECT QUALITY MUN FD	COM	670973106	2508	167551	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	250	18170	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	246	18685	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	20	1500	SH	DEFINED	12
NUVEEN SR INCOME FD	COM	67067Y104	203	20376	SH	DEFINED	12
NUVEEN TAX FREE ADV MUN FD	COM	670657105	2571	177824	SH	DEFINED	12
NUVEEN TX ADV TOTAL RET STRG	COM	67090H102	51	2813	SH	DEFINED	12
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	370	22464	SH	DEFINED	12
NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M108	958	56877	SH	DEFINED	12
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	272	16074	SH	DEFINED	12
NUVELO INC	COM NEW	67072M301	5	543	SH	DEFINED	2
NVE CORP	COM NEW	629445206	205	6200	SH	DEFINED	12
NVIDIA CORP	COM	67066G104	11	750	SH	DEFINED	11
NVIDIA CORP	COM	67066G104	324	22302	SH	DEFINED	12
NVR INC	COM	62944T105	25298	45912	SH	DEFINED	3
NYMAGIC INC	COM	629484106	2077	94900	SH	DEFINED	6
NYMOX PHARMACEUTICAL CORP	COM	67076P102	4	2000	SH	DEFINED	12
O REILLY AUTOMOTIVE INC	COM	686091109	4	104	SH	DEFINED	12
O REILLY AUTOMOTIVE INC	COM	686091109	678	17700	SH	DEFINED	11
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	145	13525	SH	DEFINED	12
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	7	650	SH	DEFINED	11
OCA INC	COM	67083Q101	4033	850900	SH	DEFINED	6
OCA INC	COM	67083Q101	7	1500	SH	DEFINED	12
OCCIDENTAL PETE CORP DEL	COM	674599105	10	180	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	28	500	SH	DEFINED	9
OCCIDENTAL PETE CORP DEL	COM	674599105	1354	24212	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	1668	29817	SH	DEFINED	12
OCCIDENTAL PETE CORP DEL	COM	674599105	9435	168690	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	45	800	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	73	1306	SH	DEFINED	11
OCEANFIRST FINL CORP	COM	675234108	34	1400	SH	DEFINED	12
OCEANFIRST FINL CORP	COM	675234108	75	3100	SH	DEFINED	11
OCULAR SCIENCES INC	COM	675744106	9413	196220	SH	DEFINED	3
ODYSSEY HEALTHCARE INC	COM	67611V101	198	11165	SH	DEFINED	12
ODYSSEY RE HLDGS CORP	COM	67612W108	11	500	SH	DEFINED	11
ODYSSEY RE HLDGS CORP	COM	67612W108	274	12355	SH	DEFINED	4
ODYSSEY RE HLDGS CORP	COM	67612W108	24670	1112270	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	4978	331173	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	221	14675	SH	DEFINED	5
OFFICE DEPOT INC	COM	676220106	132	8800	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	8	400	SH	DEFINED	7
OFFICE DEPOT INC	COM	676220106	176	11724	SH	DEFINED	12
OFFSHORE LOGISTICS INC	COM	676255102	10	301	SH	DEFINED	12
OFFSHORE LOGISTICS INC	COM	676255102	10985	319150	SH	DEFINED	6

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

OFFSHORE LOGISTICS INC	COM	676255102	14334	416450	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	19353	766810	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	1092	43280	SH	DEFINED	12
OGE ENERGY CORP	COM	670837103	18	712	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	829	39615	SH	DEFINED	12
OHIO CAS CORP	COM	677240103	107	5100	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	8220	392750	SH	DEFINED	3
OIL STS INTL INC	COM	678026105	1597	85400	SH	DEFINED	6
OIL STS INTL INC	COM	678026105	5267	281660	SH	DEFINED	3
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	49	600	SH	DEFINED	12
OILGEAR CO	COM	678042102	4	824	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	868	30142	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	3080	106900	SH	DEFINED	3
OLD DOMINION FGHT LINES INC	COM	679580100	13	450	SH	DEFINED	11
OLD LINE BANCSHARES INC	COM	67984M100	5	500	SH	DEFINED	12
OLD POINT FINL CORP	COM	680194107	186	6061	SH	DEFINED	6
OLD POINT FINL CORP	COM	680194107	405	13202	SH	DEFINED	12
OLD REP INTL CORP	COM	680223104	27	1095	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	1341	53587	SH	DEFINED	12
OLD REP INTL CORP	COM	680223104	5414	216305	SH	DEFINED	6
OLD SECOND BANCORP INC ILL	COM	680277100	39	1410	SH	DEFINED	12
OLIN CORP	COM PAR \$1	680665205	1389	69445	SH	DEFINED	12
OLYMPIC STEEL INC	COM	68162K106	11932	631310	SH	DEFINED	3
OM GROUP INC	COM	670872100	30416	831938	SH	DEFINED	3
OMEGA FINL CORP	COM	682092101	104	3000	SH	DEFINED	12
OMEGA HEALTHCARE INVS INC	COM	681936100	11	1057	SH	DEFINED	12
OMEGA HEALTHCARE INVS INC	COM	681936100	757	70340	SH	DEFINED	3
OMEGA PROTEIN CORP	COM	68210P107	8	1100	SH	DEFINED	12
OMI CORP NEW	COM	Y6476W104	118	7380	SH	DEFINED	12
OMI CORP NEW	COM	Y6476W104	7388	461200	SH	DEFINED	3
OMNICARE INC	COM	681904108	1	48	SH	DEFINED	9
OMNICARE INC	COM	681904108	4	140	SH	DEFINED	6
OMNICARE INC	COM	681904108	1678	59181	SH	DEFINED	12
OMNICARE INC	COM	681904108	27155	957500	SH	DEFINED	8
OMNICARE INC	COM	681904108	56720	2000000	SH	DEFINED	13
OMNICELL INC	COM	68213N109	5	400	SH	DEFINED	12
OMNICOM GROUP INC	COM	681919106	25	349	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	15	207	SH	DEFINED	9
OMNICOM GROUP INC	COM	681919106	51	700	SH	DEFINED	4
OMNICOM GROUP INC	COM	681919106	780	10675	SH	DEFINED	12
OMNICOM GROUP INC	COM	681919106	917	12550	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	11	148	SH	DEFINED	2
OMNIVISION TECHNOLOGIES INC	COM	682128103	12980	917285	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	6	450	SH	DEFINED	12
OMNOVA SOLUTIONS INC	COM	682129101	3	475	SH	DEFINED	12
ON ASSIGNMENT INC	COM	682159108	4	900	SH	DEFINED	12
ON SEMICONDUCTOR CORP	COM	682189105	0	100	SH	DEFINED	12
ON SEMICONDUCTOR CORP	COM	682189105	1018	325300	SH	DEFINED	3
ON TRACK INNOVATION LTD	SHS	M8791A109	70	7500	SH	DEFINED	12
ONE LIBERTY PPTYS INC	COM	682406103	31	1735	SH	DEFINED	12
ONEOK INC NEW	COM	682680103	19507	749710	SH	DEFINED	6
ONEOK INC NEW	COM	682680103	121	4650	SH	DEFINED	12
ONVIA INC	COM NEW	68338T403	0	30	SH	DEFINED	12
ONYX ACCEP CORP	COM	682914106	1637	59950	SH	DEFINED	6
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	16973	156000	SH	DEFINED	3
OPENWAVE SYS INC	COM NEW	683718308	7	749	SH	DEFINED	12
OPINION RESH CORP	COM	683755102	110	17300	SH	DEFINED	6
OPNET TECHNOLOGIES INC	COM	683757108	6	600	SH	DEFINED	12
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	17	700	SH	DEFINED	11
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	192	22916	SH	DEFINED	12
OPSWARE INC	COM	68383A101	11	2000	SH	DEFINED	12
OPTELECOM INC	COM PAR \$0.03	683818207	6	700	SH	DEFINED	12

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

OPTIMAL GROUP INC	CL A NEW	68388R208	28	3100	SH	DEFINED	12
OPTION CARE INC	COM	683948103	3	163	SH	DEFINED	11
OPTION CARE INC	COM	683948103	2812	181770	SH	DEFINED	3
ORACLE CORP	COM	68389X105	8340	739387	SH	DEFINED	12
ORACLE CORP	COM	68389X105	13	1139	SH	DEFINED	4
ORACLE CORP	COM	68389X105	11361	1007191	SH	DEFINED	3
ORACLE CORP	COM	68389X105	3719	329698	SH	DEFINED	2
ORACLE CORP	COM	68389X105	3681	326318	SH	DEFINED	1
ORACLE CORP	COM	68389X105	768	68049	SH	DEFINED	9
ORACLE CORP	COM	68389X105	73	6473	SH	DEFINED	11
ORACLE CORP	COM	68389X105	455	40300	SH	DEFINED	5
ORASURE TECHNOLOGIES INC	COM	68554V108	64	10200	SH	DEFINED	12
ORBITAL SCIENCES CORP	COM	685564106	39	3380	SH	DEFINED	12
ORBITAL SCIENCES CORP	COM	685564106	13396	1173000	SH	DEFINED	3
ORBITZ INC	CL A	68556Y100	1	50	SH	DEFINED	12
ORBOTECH LTD	ORD	M75253100	1101	62960	SH	DEFINED	3
ORBOTECH LTD	ORD	M75253100	77	4400	SH	DEFINED	6
ORBOTECH LTD	ORD	M75253100	37	2100	SH	DEFINED	11
ORCHID BIOSCIENCES INC	COM PAR \$0.01	68571P506	129	16046	SH	DEFINED	12
OREGON STL MLS INC	COM	686079104	13492	811290	SH	DEFINED	3
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	12	750	SH	DEFINED	12
ORIENTAL FINL GROUP INC	COM	68618W100	2431	89823	SH	DEFINED	6
ORIENTAL FINL GROUP INC	COM	68618W100	12370	457149	SH	DEFINED	3
ORIGEN FINL INC	COM	68619E208	135	18300	SH	DEFINED	3
ORIX CORP	SPONSORED ADR	686330101	663	13030	SH	DEFINED	6
ORPHAN MED INC	COM	687303107	80	7600	SH	DEFINED	12
ORTHOFIX INTL N V	COM	N6748L102	131	3800	SH	DEFINED	3
ORTHOFIX INTL N V	COM	N6748L102	2	56	SH	DEFINED	11
ORTHOVITA INC	COM	68750U102	38	8500	SH	DEFINED	9
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	42	11700	SH	DEFINED	12
OSHKOSH TRUCK CORP	COM	688239201	967	16945	SH	DEFINED	12
OSHKOSH TRUCK CORP	COM	688239201	1246	21830	SH	DEFINED	3
OSI PHARMACEUTICALS INC	COM	671040103	0	5	SH	DEFINED	9
OSI PHARMACEUTICALS INC	COM	671040103	0	7	SH	DEFINED	12
OTTER TAIL CORP	COM	689648103	441	17300	SH	DEFINED	3
OUTBACK STEAKHOUSE INC	COM	689899102	243	5845	SH	DEFINED	11
OUTBACK STEAKHOUSE INC	COM	689899102	3079	74130	SH	DEFINED	12
OVERLAND STORAGE INC	COM	690310107	4544	324774	SH	DEFINED	6
OVERLAND STORAGE INC	COM	690310107	483	34500	SH	DEFINED	3
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	211	4255	SH	DEFINED	12
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	26491	533670	SH	DEFINED	3
OWENS & MINOR INC NEW	COM	690732102	1581	62237	SH	DEFINED	12
OWENS & MINOR INC NEW	COM	690732102	16124	634810	SH	DEFINED	3
OWENS & MINOR INC NEW	COM	690732102	16974	668250	SH	DEFINED	6
OWENS & MINOR INC NEW	COM	690732102	9	360	SH	DEFINED	11
OWENS & MINOR INC NEW	COM	690732102	218	8580	SH	DEFINED	9
OWENS ILL INC	COM NEW	690768403	20	1250	SH	DEFINED	12
OWENS ILL INC	PFD CONV \$.01	690768502	275	7900	SH	DEFINED	12
OXFORD INDS INC	COM	691497309	246	6600	SH	DEFINED	3
OXFORD INDS INC	COM	691497309	29	785	SH	DEFINED	11
OXFORD INDS INC	COM	691497309	7	200	SH	DEFINED	12
P & F INDS INC	CL A NEW	692830508	36	3800	SH	DEFINED	6
P F CHANGS CHINA BISTRO INC	COM	69333Y108	64	1330	SH	DEFINED	12
PAB BANKSHARES INC	COM	69313P101	1074	83900	SH	DEFINED	6
PAC-WEST TELECOM INC	COM	69371Y101	0	70	SH	DEFINED	12
PACCAR INC	COM	693718108	108	1558	SH	DEFINED	11
PACCAR INC	COM	693718108	2990	43262	SH	DEFINED	12
PACCAR INC	COM	693718108	358	5175	SH	DEFINED	2
PACHOLDER HIGH YIELD FD INC	COM	693742108	19	2000	SH	DEFINED	12
PACIFIC AMERN INCOME SHS INC	COM	693796104	3755	248335	SH	DEFINED	12
PACIFIC CAP BANCORP NEW	COM	69404P101	8336	281803	SH	DEFINED	3
PACIFIC CAP BANCORP NEW	COM	69404P101	3051	103137	SH	DEFINED	1

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

PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	939	32815	SH	DEFINED	12
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	14	500	SH	DEFINED	9
PACIFIC INTERNET LTD	ORD	Y66183107	4	550	SH	DEFINED	12
PACIFIC SUNWEAR CALIF INC	COM	694873100	53	2500	SH	DEFINED	12
PACIFIC SUNWEAR CALIF INC	COM	694873100	379	17998	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	COM	695112102	33	906	SH	DEFINED	11
PACIFICARE HEALTH SYS DEL	COM	695112102	22046	600153	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	COM	695112102	15854	431982	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	COM	695112102	562	15300	SH	DEFINED	5
PACIFICARE HEALTH SYS DEL	COM	695112102	2888	78694	SH	DEFINED	12
PACKAGING CORP AMER	COM	695156109	21	850	SH	DEFINED	12
PACTIV CORP	COM	695257105	40	1725	SH	DEFINED	11
PACTIV CORP	COM	695257105	5	230	SH	DEFINED	6
PACTIV CORP	COM	695257105	4	156	SH	DEFINED	9
PACTIV CORP	COM	695257105	796	34251	SH	DEFINED	12
PAIN THERAPEUTICS INC	COM	69562K100	54	7500	SH	DEFINED	12
PALL CORP	COM	696429307	104	4230	SH	DEFINED	11
PALL CORP	COM	696429307	986	40264	SH	DEFINED	12
PALL CORP	COM	696429307	4641	150000	SH	DEFINED	7
PALL CORP	COM	696429307	59	2400	SH	DEFINED	2
PALM HARBOR HOMES	COM	696639103	51	3000	SH	DEFINED	2
PALMONE INC	COM	69713P107	6	200	SH	DEFINED	11
PALMONE INC	COM	69713P107	33	1083	SH	DEFINED	12
PALMONE INC	COM	69713P107	2	50	SH	DEFINED	7
PALMSOURCE INC	COM	697154102	12	582	SH	DEFINED	12
PALMSOURCE INC	COM	697154102	0	15	SH	DEFINED	7
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	12	550	SH	DEFINED	12
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	1	44	SH	DEFINED	2
PAMRAPO BANCORP INC	COM	697738102	18	800	SH	DEFINED	12
PAN AMERICAN SILVER CORP	COM	697900108	569	33400	SH	DEFINED	12
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	89	1651	SH	DEFINED	12
PANERA BREAD CO	CL A	69840W108	126	3352	SH	DEFINED	12
PANTRY INC	COM	698657103	5706	226700	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	10736	349950	SH	DEFINED	6
PAR PHARMACEUTICAL COS INC	COM	69888P106	8	233	SH	DEFINED	11
PAR PHARMACEUTICAL COS INC	COM	69888P106	192	5350	SH	DEFINED	12
PAR PHARMACEUTICAL COS INC	COM	69888P106	4485	124830	SH	DEFINED	3
PARAGON TECHNOLOGIES INC	COM	69912T108	3	300	SH	DEFINED	12
PARAMETRIC TECHNOLOGY CORP	COM	699173100	33	6221	SH	DEFINED	12
PARAMETRIC TECHNOLOGY CORP	COM	699173100	4070	770844	SH	DEFINED	3
PAREXEL INTL CORP	COM	699462107	31	1600	SH	DEFINED	3
PARK ELECTROCHEMICAL CORP	COM	700416209	1211	57100	SH	DEFINED	3
PARK NATL CORP	COM	700658107	20	160	SH	DEFINED	2
PARK NATL CORP	COM	700658107	225	1765	SH	DEFINED	12
PARKER DRILLING CO	COM	701081101	44	12000	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	25323	430216	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	6	110	SH	DEFINED	9
PARKER HANNIFIN CORP	COM	701094104	60	1012	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	590	10030	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	310	5275	SH	DEFINED	5
PARKVALE FINL CORP	COM	701492100	587	21728	SH	DEFINED	12
PARKVALE FINL CORP	COM	701492100	1693	62699	SH	DEFINED	6
PARLUX FRAGRANCES INC	COM	701645103	311	23950	SH	DEFINED	6
PARTNERRE LTD	COM	G6852T105	2668	48785	SH	DEFINED	12
PARTNERRE LTD	COM	G6852T105	260	4750	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	28	520	SH	DEFINED	11
PARTNERS TR FINL GROUP INC N	COM	70213F102	17	1665	SH	DEFINED	12
PARTNERS TR FINL GROUP INC N	COM	70213F102	11	1090	SH	DEFINED	4
PARTNERS TR FINL GROUP INC N	COM	70213F102	32	3120	SH	DEFINED	11
PARTY CITY CORP	COM	702145103	1	38	SH	DEFINED	11
PARTY CITY CORP	COM	702145103	244	16500	SH	DEFINED	3
PARTY CITY CORP	COM	702145103	522	35356	SH	DEFINED	6

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

PATHMARK STORES INC NEW	COM	70322A101	7223	1466635	SH	DEFINED	6
PATINA OIL & GAS CORP	COM	703224105	9	312	SH	DEFINED	12
PATRICK INDS INC	COM	703343103	11	900	SH	DEFINED	11
PATTERSON COMPANIES INC	COM	703395103	6	75	SH	DEFINED	9
PATTERSON COMPANIES INC	COM	703395103	7262	94850	SH	DEFINED	1
PATTERSON COMPANIES INC	COM	703395103	122	1600	SH	DEFINED	12
PATTERSON COMPANIES INC	COM	703395103	266	3470	SH	DEFINED	5
PATTERSON UTI ENERGY INC	COM	703481101	0	6	SH	DEFINED	11
PATTERSON UTI ENERGY INC	COM	703481101	12	604	SH	DEFINED	9
PATTERSON UTI ENERGY INC	COM	703481101	155	8134	SH	DEFINED	12
PATTERSON UTI ENERGY INC	COM	703481101	6377	334400	SH	DEFINED	3
PAXAR CORP	COM	704227107	13118	578390	SH	DEFINED	3
PAXAR CORP	COM	704227107	62	2746	SH	DEFINED	12
PAXSON COMMUNICATIONS CORP	COM	704231109	14	10350	SH	DEFINED	12
PAYCHEX INC	COM	704326107	67	2217	SH	DEFINED	9
PAYCHEX INC	COM	704326107	6	200	SH	DEFINED	2
PAYCHEX INC	COM	704326107	9491	314780	SH	DEFINED	1
PAYCHEX INC	COM	704326107	2765	91693	SH	DEFINED	12
PAYCHEX INC	COM	704326107	636	21100	SH	DEFINED	11
PAYLESS SHOESOURCE INC	COM	704379106	170	16800	SH	DEFINED	3
PAYLESS SHOESOURCE INC	COM	704379106	5	523	SH	DEFINED	12
PCCW LTD	SPONS ADR NEW	70454G207	7714	1178696	SH	DEFINED	6
PDI INC	COM	69329V100	12542	464700	SH	DEFINED	3
PDI INC	COM	69329V100	115	4250	SH	DEFINED	12
PEABODY ENERGY CORP	COM	704549104	12	210	SH	DEFINED	9
PEABODY ENERGY CORP	COM	704549104	2896	48667	SH	DEFINED	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	16	519	SH	DEFINED	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1319	43446	SH	DEFINED	1
PEARSON PLC	SPONSORED ADR	705015105	18230	1651955	SH	DEFINED	6
PEARSON PLC	SPONSORED ADR	705015105	73	6700	SH	DEFINED	2
PEDIATRIC SVCS OF AMERICA	COM	705323103	550	67288	SH	DEFINED	6
PEDIATRIX MED GROUP	COM	705324101	24947	454820	SH	DEFINED	3
PEETS COFFEE & TEA INC	COM	705560100	33	1425	SH	DEFINED	12
PEETS COFFEE & TEA INC	COM	705560100	80	3400	SH	DEFINED	2
PENFORD CORP	COM	707051108	5	300	SH	DEFINED	12
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	1663	92731	SH	DEFINED	12
PENINSULA RES CORP	COM	707176103	0	500	SH	DEFINED	12
PENN NATL GAMING INC	COM	707569109	103	2544	SH	DEFINED	12
PENN NATL GAMING INC	COM	707569109	28766	712040	SH	DEFINED	3
PENN NATL GAMING INC	COM	707569109	24	600	SH	DEFINED	4
PENN TREATY AMERN CORP	COM	707874103	9	5000	SH	DEFINED	12
PENN VA RESOURCES PARTNERS L	COM	707884102	758	18950	SH	DEFINED	3
PENN VA RESOURCES PARTNERS L	COM	707884102	1612	40291	SH	DEFINED	12
PENNEY J C INC	COM	708160106	474	13434	SH	DEFINED	12
PENNEY J C INC	COM	708160106	106	3000	SH	DEFINED	11
PENNEY J C INC	COM	708160106	5789	163850	SH	DEFINED	6
PENNEY J C INC	COM	708160106	13	358	SH	DEFINED	9
PENNEY J C INC	COM	708160106	43585	1235403	SH	DEFINED	3
PENNFED FINL SVCS INC	COM	708167101	31	1006	SH	DEFINED	12
PENNFED FINL SVCS INC	COM	708167101	183	6030	SH	DEFINED	6
PENNS WOODS BANCORP INC	COM	708430103	315	6800	SH	DEFINED	12
PENNS WOODS BANCORP INC	COM	708430103	1543	33038	SH	DEFINED	6
PENNSYLVANIA COMM BANCORP IN	COM	708677109	125	2722	SH	DEFINED	12
PENNSYLVANIA COMM BANCORP IN	COM	708677109	794	17346	SH	DEFINED	1
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1264	32693	SH	DEFINED	12
PENTAIR INC	COM	709631105	62838	1800000	SH	DEFINED	13
PENTAIR INC	COM	709631105	4030	115430	SH	DEFINED	2
PENTAIR INC	COM	709631105	815	23357	SH	DEFINED	12
PENWEST PHARMACEUTICALS CO	COM	709754105	1	100	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	69	2623	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	1684	63994	SH	DEFINED	6
PEOPLES BANCORP N C INC	COM	710577107	6	297	SH	DEFINED	12

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

PEOPLES BK BRIDGEPORT CONN	COM	710198102	6	167	SH	DEFINED	12
PEOPLES ENERGY CORP	COM	711030106	25	600	SH	DEFINED	2
PEOPLES ENERGY CORP	COM	711030106	66	1585	SH	DEFINED	12
PEOPLES ENERGY CORP	COM	711030106	31891	765150	SH	DEFINED	6
PEOPLES HLDG CO	COM	711148106	771	23700	SH	DEFINED	6
PEOPLESOFT INC	COM	712713106	850	42840	SH	DEFINED	5
PEOPLESOFT INC	COM	712713106	2164	109026	SH	DEFINED	12
PEOPLESOFT INC	COM	712713106	518	26100	SH	DEFINED	11
PEOPLESOFT INC	COM	712713106	5	240	SH	DEFINED	6
PEP BOYS MANNY MOE & JACK	COM	713278109	133	9515	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	1668	83834	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	6	315	SH	DEFINED	9
PEPCO HOLDINGS INC	COM	713291102	39	1966	SH	DEFINED	11
PEPCO HOLDINGS INC	COM	713291102	86	4321	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	107	5400	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	87559	3225000	SH	DEFINED	10
PEPSI BOTTLING GROUP INC	COM	713409100	7249	267000	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	2613	96228	SH	DEFINED	12
PEPSI BOTTLING GROUP INC	COM	713409100	11	420	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	52	1900	SH	DEFINED	3
PEPSIAMERICAS INC	COM	71343P200	17	875	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	233	12213	SH	DEFINED	12
PEPSIAMERICAS INC	COM	71343P200	153	8000	SH	DEFINED	3
PEPSIAMERICAS INC	COM	71343P200	77	4010	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	29	1500	SH	DEFINED	9
PEPSICO INC	COM	713448108	135	2200	SH	DEFINED	7
PEPSICO INC	COM	713448108	141	2908	SH	DEFINED	4
PEPSICO INC	COM	713448108	891	18320	SH	DEFINED	6
PEPSICO INC	COM	713448108	1705	35041	SH	DEFINED	5
PEPSICO INC	COM	713448108	4087	84014	SH	DEFINED	9
PEPSICO INC	COM	713448108	11482	236003	SH	DEFINED	1
PEPSICO INC	COM	713448108	14428	296558	SH	DEFINED	3
PEPSICO INC	COM	713448108	17237	354300	SH	DEFINED	12
PEPSICO INC	COM	713448108	18425	378723	SH	DEFINED	11
PEPSICO INC	COM	713448108	26957	554111	SH	DEFINED	2
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	24	SH	DEFINED	12
PER-SE TECHNOLOGIES INC	COM NEW	713569309	8	610	SH	DEFINED	9
PER-SE TECHNOLOGIES INC	COM NEW	713569309	52	3800	SH	DEFINED	3
PEREGRINE PHARMACEUTICALS IN	COM	713661106	2	1000	SH	DEFINED	1
PEREGRINE PHARMACEUTICALS IN	COM	713661106	3	2000	SH	DEFINED	12
PERFORMANCE FOOD GROUP CO	COM	713755106	10	435	SH	DEFINED	9
PERFORMANCE FOOD GROUP CO	COM	713755106	15	612	SH	DEFINED	11
PERFORMANCE FOOD GROUP CO	COM	713755106	259	10935	SH	DEFINED	12
PERINI CORP	COM	713839108	1553	108900	SH	DEFINED	6
PERINI CORP	COM	713839108	4082	286250	SH	DEFINED	3
PERKINELMER INC	COM	714046109	43	2485	SH	DEFINED	12
PERKINELMER INC	COM	714046109	2	90	SH	DEFINED	6
PERKINELMER INC	COM	714046109	3	176	SH	DEFINED	2
PERKINELMER INC	COM	714046109	37428	2173532	SH	DEFINED	3
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	3	300	SH	DEFINED	12
PEROT SYS CORP	CL A	714265105	1725	107400	SH	DEFINED	12
PEROT SYS CORP	CL A	714265105	8309	517360	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	1187	73900	SH	DEFINED	
PERRIGO CO	COM	714290103	256	12440	SH	DEFINED	12
PERRIGO CO	COM	714290103	14033	682860	SH	DEFINED	3
PETCO ANIMAL SUPPLIES	COM NEW	716016209	29	900	SH	DEFINED	12
PETCO ANIMAL SUPPLIES	COM NEW	716016209	4510	138103	SH	DEFINED	3
PETCO ANIMAL SUPPLIES	COM NEW	716016209	11	333	SH	DEFINED	11
PETRO-CDA	COM	71644E102	46204	702825	SH	DEFINED	7
PETROFUND ENERGY TRUST	TR UNIT	71648W108	161	12741	SH	DEFINED	12
PETROKAZAKHSTAN INC	COM	71649P102	75	2200	SH	DEFINED	12
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	29	900	SH	DEFINED	11

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

PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	43791	1371900	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	10548	290702	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	53	1500	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	3	90	SH	DEFINED	9
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	2	75	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	28	800	SH	DEFINED	3
PETROLEUM & RES CORP	COM	716549100	70	2644	SH	DEFINED	12
PETROLEUM DEV CORP	COM	716578109	23	527	SH	DEFINED	12
PETROLEUM DEV CORP	COM	716578109	9745	222380	SH	DEFINED	3
PETROQUEST ENERGY INC	COM	716748108	87	16700	SH	DEFINED	12
PETSMART INC	COM	716768106	484	17055	SH	DEFINED	12
PFF BANCORP INC	COM	69331W104	9099	237760	SH	DEFINED	6
PFF BANCORP INC	COM	69331W104	21	560	SH	DEFINED	11
PFIZER INC	COM	717081103	93930	3069595	SH	DEFINED	3
PFIZER INC	COM	717081103	4738	154821	SH	DEFINED	9
PFIZER INC	COM	717081103	4776	156078	SH	DEFINED	11
PFIZER INC	COM	717081103	7329	239526	SH	DEFINED	5
PFIZER INC	COM	717081103	12292	317825	SH	DEFINED	7
PFIZER INC	COM	717081103	25291	826511	SH	DEFINED	1
PFIZER INC	COM	717081103	3611	118000	SH	DEFINED	10
PFIZER INC	COM	717081103	55843	1824950	SH	DEFINED	12
PFIZER INC	COM	717081103	35268	1152535	SH	DEFINED	2
PFIZER INC	COM	717081103	29566	965882	SH	DEFINED	6
PG&E CORP	COM	69331C108	4371	143790	SH	DEFINED	6
PG&E CORP	COM	69331C108	155	5096	SH	DEFINED	12
PG&E CORP	COM	69331C108	6	210	SH	DEFINED	9
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	278	3900	SH	DEFINED	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	3	97	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	384	10660	SH	DEFINED	12
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	18	3590	SH	DEFINED	12
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	90	18373	SH	DEFINED	9
PHARMOS CORP	COM NEW	717139208	332	115200	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	206	2240	SH	DEFINED	5
PHELPS DODGE CORP	COM	717265102	35405	384712	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	1735	18857	SH	DEFINED	12
PHELPS DODGE CORP	COM	717265102	14	157	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	14	150	SH	DEFINED	11
PHELPS DODGE CORP	COM	717265102	11964	130000	SH	DEFINED	10
PHILADELPHIA CONS HLDG CORP	COM	717528103	83	1500	SH	DEFINED	12
PHILADELPHIA CONS HLDG CORP	COM	717528103	6699	121533	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	6899	125160	SH	DEFINED	3
PHILLIPS VAN HEUSEN CORP	COM	718592108	33	1500	SH	DEFINED	12
PHILLIPS VAN HEUSEN CORP	COM	718592108	1683	75550	SH	DEFINED	6
PHILLIPS VAN HEUSEN CORP	COM	718592108	6247	280400	SH	DEFINED	3
PHOENIX COS INC NEW	COM	71902E109	0	18	SH	DEFINED	11
PHOENIX COS INC NEW	COM	71902E109	10	941	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	20	1894	SH	DEFINED	12
PHOENIX TECHNOLOGY LTD	COM	719153108	5	1000	SH	DEFINED	2
PHOSPHATE RESOURCE PARTNERS	DEPOSITARY UNT	719217101	0	139	SH	DEFINED	12
PHOTON DYNAMICS INC	COM	719364101	42	2057	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	3	200	SH	DEFINED	12
PHOTRONICS INC	COM	719405102	17	1050	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	9374	564030	SH	DEFINED	3
PIEDMONT NAT GAS INC	COM	720186105	2467	56150	SH	DEFINED	3
PIEDMONT NAT GAS INC	COM	720186105	21	470	SH	DEFINED	11
PIEDMONT NAT GAS INC	COM	720186105	37	840	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	898	20446	SH	DEFINED	12
PIER 1 IMPORTS INC	COM	720279108	36116	1992715	SH	DEFINED	6
PIER 1 IMPORTS INC	COM	720279108	69	3800	SH	DEFINED	2
PIER 1 IMPORTS INC	COM	720279108	2047	113200	SH	DEFINED	12
PILGRIMS PRIDE CORP	COM	721467108	10825	399730	SH	DEFINED	3
PIMCO CA MUNICIPAL INCOME FD	COM	72200N106	14	1000	SH	DEFINED	12

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

PIMCO COML MTG SECS TR INC	COM	693388100	367	25965	SH	DEFINED	12
PIMCO CORPORATE INCOME FD	COM	72200U100	196	13003	SH	DEFINED	12
PIMCO CORPORATE OPP FD	COM	72201B101	963	56239	SH	DEFINED	12
PIMCO FLOATING RATE INCOME F	COM	72201H108	304	14568	SH	DEFINED	12
PIMCO HIGH INCOME FD	COM SHS	722014107	662	44852	SH	DEFINED	12
PIMCO MUN INCOME FD II	COM	72200W106	37	2580	SH	DEFINED	12
PIMCO MUN INCOME FD III	COM	72201A103	152	10650	SH	DEFINED	12
PIMCO MUNICIPAL INCOME FD	COM	72200R107	29	2000	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	1165	97870	SH	DEFINED	12
PINNACLE AIRL CORP	COM	723443107	213	21100	SH	DEFINED	3
PINNACLE ENTMT INC	COM	723456109	12	900	SH	DEFINED	11
PINNACLE ENTMT INC	COM	723456109	869	63004	SH	DEFINED	12
PINNACLE ENTMT INC	COM	723456109	24840	1800000	SH	DEFINED	13
PINNACLE FINL PARTNERS INC	COM	72346Q104	17	800	SH	DEFINED	12
PINNACLE WEST CAP CORP	COM	723484101	295	7120	SH	DEFINED	12
PINNACLE WEST CAP CORP	COM	723484101	7	170	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	12	300	SH	DEFINED	2
PINNACLE WEST CAP CORP	COM	723484101	121	2920	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	5829	140460	SH	DEFINED	3
PIONEER HIGH INCOME TR	COM	72369H106	44	2647	SH	DEFINED	12
PIONEER INTREST SHS	COM	723703104	84	7275	SH	DEFINED	12
PIONEER MUN HIGH INC ADV TR	COM	723762100	14	1000	SH	DEFINED	12
PIONEER NAT RES CO	COM	723787107	6	177	SH	DEFINED	11
PIONEER NAT RES CO	COM	723787107	185	5377	SH	DEFINED	12
PIONEER NAT RES CO	COM	723787107	7781	225675	SH	DEFINED	1
PIONEER TAX ADVNTAGE BALANC	COM	72388R101	523	40267	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	40	1003	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	0	5	SH	DEFINED	4
PIPER JAFFRAY COS	COM	724078100	2	38	SH	DEFINED	9
PIPER JAFFRAY COS	COM	724078100	26	658	SH	DEFINED	11
PIPER JAFFRAY COS	COM	724078100	96	2425	SH	DEFINED	2
PIPER JAFFRAY COS	COM	724078100	6	156	SH	DEFINED	1
PITNEY BOWES INC	COM	724479100	145	3278	SH	DEFINED	11
PITNEY BOWES INC	COM	724479100	28	500	SH	DEFINED	7
PITNEY BOWES INC	COM	724479100	190	4300	SH	DEFINED	3
PITNEY BOWES INC	COM	724479100	1308	29660	SH	DEFINED	12
PITNEY BOWES INC	COM	724479100	1988	44930	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	3689	83656	SH	DEFINED	9
PITNEY BOWES INC	COM	724479100	1282	29070	SH	DEFINED	2
PITTSBURGH & W VA RR	SH BEN INT	724819107	9	1000	SH	DEFINED	12
PIXAR	COM	725811103	71	900	SH	DEFINED	11
PIXAR	COM	725811103	54	685	SH	DEFINED	12
PLACER DOME INC	COM	725906101	41	2042	SH	DEFINED	2
PLACER DOME INC	COM	725906101	207	10426	SH	DEFINED	12
PLACER DOME INC	COM	725906101	9	442	SH	DEFINED	11
PLACER DOME INC	COM	725906101	15443	612800	SH	DEFINED	7
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	36	1000	SH	DEFINED	11
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	1710	47525	SH	DEFINED	12
PLAINS EXPL& PRODTN CO	COM	726505100	573	24000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM	726505100	42927	1799124	SH	DEFINED	3
PLAINS EXPL& PRODTN CO	COM	726505100	10	402	SH	DEFINED	12
PLAINS EXPL& PRODTN CO	COM	726505100	17013	713034	SH	DEFINED	6
PLANAR SYS INC	COM	726900103	1147	102300	SH	DEFINED	6
PLANAR SYS INC	COM	726900103	1	130	SH	DEFINED	11
PLANTRONICS INC NEW	COM	727493108	4	100	SH	DEFINED	9
PLANTRONICS INC NEW	COM	727493108	95	2200	SH	DEFINED	12
PLANTRONICS INC NEW	COM	727493108	8216	190010	SH	DEFINED	3
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	18476	631010	SH	DEFINED	3
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	22752	776157	SH	DEFINED	6
PLAYTEX PRODS INC	COM	72813P100	27	4350	SH	DEFINED	12
PLC SYS INC	COM	69341D104	19	25000	SH	DEFINED	12

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

PLUG POWER INC	COM	72919P103	26	4096	SH	DEFINED	12
PLUM CREEK TIMBER CO INC	COM	729251108	14	411	SH	DEFINED	9
PLUM CREEK TIMBER CO INC	COM	729251108	77	2200	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	187	5338	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	603	17200	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	3165	90359	SH	DEFINED	12
PLUM CREEK TIMBER CO INC	COM	729251108	25	708	SH	DEFINED	1
PMC COML TR	SH BEN INT	693434102	8	518	SH	DEFINED	2
PMC COML TR	SH BEN INT	693434102	8	495	SH	DEFINED	12
PMC-SIERRA INC	COM	69344F106	5	550	SH	DEFINED	9
PMC-SIERRA INC	COM	69344F106	2	277	SH	DEFINED	12
PMI GROUP INC	COM	69344M101	245	6048	SH	DEFINED	12
PMI GROUP INC	COM	69344M101	394	9700	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	15414	379846	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	216	5325	SH	DEFINED	5
PMI GROUP INC	COM	69344M101	3539	87210	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	3584	66249	SH	DEFINED	9
PNC FINL SVCS GROUP INC	COM	693475105	3425	63310	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	6045	111515	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	7404	136854	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	15797	292002	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	165	3055	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	97	1425	SH	DEFINED	7
PNC FINL SVCS GROUP INC	COM	693475105	3162	58438	SH	DEFINED	12
PNM RES INC	COM	69349H107	17	750	SH	DEFINED	12
PNM RES INC	COM	69349H107	2870	127500	SH	DEFINED	3
PNM RES INC	COM	69349H107	22230	987575	SH	DEFINED	6
POCAHONTAS BANCORP INC	COM	730234101	16	1000	SH	DEFINED	12
POGO PRODUCING CO	COM	730448107	12	259	SH	DEFINED	12
POINT 360	COM	730698107	342	135410	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	402	7200	SH	DEFINED	12
POLARIS INDS INC	COM	731068102	35	630	SH	DEFINED	11
POLARIS INDS INC	COM	731068102	2523	45200	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	19	525	SH	DEFINED	9
POLO RALPH LAUREN CORP	CL A	731572103	2641	72610	SH	DEFINED	3
POLO RALPH LAUREN CORP	CL A	731572103	5	130	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	167	4600	SH	DEFINED	12
POLYCOM INC	COM	73172K104	29191	1472829	SH	DEFINED	3
POLYCOM INC	COM	73172K104	2168	109405	SH	DEFINED	12
POLYMEDICA CORP	COM	731738100	6	200	SH	DEFINED	12
POLYMEDICA CORP	COM	731738100	19	620	SH	DEFINED	11
POLYONE CORP	COM	73179P106	1570	205150	SH	DEFINED	6
POMEROY IT SOLUTIONS INC	COM	731822102	7	585	SH	DEFINED	2
POMEROY IT SOLUTIONS INC	COM	731822102	1130	89252	SH	DEFINED	6
POPE & TALBOT INC	COM	732827100	2203	125170	SH	DEFINED	3
POPULAR INC	COM	733174106	29	1100	SH	DEFINED	6
POPULAR INC	COM	733174106	4548	172937	SH	DEFINED	12
PORTAL SOFTWARE INC	COM NEW	736126301	4	1309	SH	DEFINED	12
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	2	211	SH	DEFINED	9
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	26	2320	SH	DEFINED	11
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	224	20056	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	960	24145	SH	DEFINED	6
POSSIS MEDICAL INC	COM	737407106	13	800	SH	DEFINED	2
POST PPTYS INC	COM	737464107	16	550	SH	DEFINED	9
POST PPTYS INC	COM	737464107	449	15000	SH	DEFINED	2
POST PPTYS INC	COM	737464107	810	27080	SH	DEFINED	3
POST PPTYS INC	COM	737464107	924	30895	SH	DEFINED	12
POTASH CORP SASK INC	COM	73755L107	193	3010	SH	DEFINED	12
POTLATCH CORP	COM	737628107	11585	247500	SH	DEFINED	6
POTLATCH CORP	COM	737628107	12407	265040	SH	DEFINED	3
POWER-ONE INC	COM	739308104	10	1500	SH	DEFINED	12
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X104	380	10375	SH	DEFINED	12

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

POWERSHARES ETF TRUST	DYNAMIC OTC PT	73935X203	170	4500	SH	DEFINED	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	3	500	SH	DEFINED	12
POZEN INC	COM	73941U102	131	15000	SH	DEFINED	12
PPG INDS INC	COM	693506107	5901	96303	SH	DEFINED	12
PPG INDS INC	COM	693506107	760	12397	SH	DEFINED	2
PPG INDS INC	COM	693506107	104	1701	SH	DEFINED	9
PPG INDS INC	COM	693506107	24070	392780	SH	DEFINED	6
PPG INDS INC	COM	693506107	11	175	SH	DEFINED	11
PPG INDS INC	COM	693506107	20126	328430	SH	DEFINED	3
PPL CORP	COM	69351T106	83	1750	SH	DEFINED	11
PPL CORP	COM	69351T106	943	19987	SH	DEFINED	9
PPL CORP	COM	69351T106	267	5660	SH	DEFINED	6
PPL CORP	COM	69351T106	1872	39680	SH	DEFINED	12
PPL CORP	COM	69351T106	9713	205880	SH	DEFINED	3
PPL CORP	COM	69351T106	14	300	SH	DEFINED	2
PRAECIS PHARMACEUTICALS INC	COM	739421105	1	492	SH	DEFINED	11
PRAECIS PHARMACEUTICALS INC	COM	739421105	5	2375	SH	DEFINED	12
PRAECIS PHARMACEUTICALS INC	COM	739421105	7	3400	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	751	17577	SH	DEFINED	12
PRAXAIR INC	COM	74005P104	325	7600	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	3101	72553	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	1923	44946	SH	DEFINED	6
PRAXAIR INC	COM	74005P104	2804	65610	SH	DEFINED	11
PRE PAID LEGAL SVCS INC	COM	740065107	7113	277000	SH	DEFINED	6
PRE PAID LEGAL SVCS INC	COM	740065107	43	1675	SH	DEFINED	12
PRECIS INC	COM	740184106	616	205447	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	135	2250	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	1251	20834	SH	DEFINED	12
PRECISION CASTPARTS CORP	COM	740189105	32	530	SH	DEFINED	6
PRECISION DRILLING CORP	COM	74022D100	20196	351232	SH	DEFINED	3
PRECISION DRILLING CORP	COM	74022D100	26619	366500	SH	DEFINED	7
PREFERRED & CORP INC STRATEG	COM	74039B105	23	1004	SH	DEFINED	12
PREFERRED INCOME STRATEGIES	COM	74038E100	32	1400	SH	DEFINED	12
PREMCOR INC	COM	74045Q104	7450	193500	SH	DEFINED	6
PREMCOR INC	COM	74045Q104	9	224	SH	DEFINED	12
PRENTISS PPTYS TR	SH BEN INT	740706106	5648	156900	SH	DEFINED	3
PRENTISS PPTYS TR	SH BEN INT	740706106	18	500	SH	DEFINED	12
PRESIDENTIAL LIFE CORP	COM	740884101	19	1085	SH	DEFINED	12
PRESIDENTIAL LIFE CORP	COM	740884101	3842	222493	SH	DEFINED	6
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	218	37900	SH	DEFINED	12
PRICE LEGACY CORP	COM NEW	74144P502	248	13100	SH	DEFINED	3
PRICE T ROWE GROUP INC	COM	74144T108	6234	122378	SH	DEFINED	12
PRICE T ROWE GROUP INC	COM	74144T108	10	195	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	831	16313	SH	DEFINED	11
PRICELINE COM INC	COM NEW	741503403	142	6414	SH	DEFINED	12
PRIDE INTL INC DEL	COM	74153Q102	106	5370	SH	DEFINED	6
PRIDE INTL INC DEL	COM	74153Q102	233	11770	SH	DEFINED	12
PRIME HOSPITALITY CORP	COM	741917108	4	300	SH	DEFINED	9
PRIME MED SVCS INC NEW	COM	74156D108	389	53854	SH	DEFINED	6
PRIME MED SVCS INC NEW	COM	74156D108	37	5180	SH	DEFINED	3
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	67	3186	SH	DEFINED	12
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	134	5000	SH	DEFINED	7
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	10	6700	SH	DEFINED	12
PRINCETON REVIEW INC	COM	742352107	15	2000	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	8811	244954	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	431	11970	SH	DEFINED	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	301	8369	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	290	8050	SH	DEFINED	6
PRIORITY HEALTHCARE CORP	CL B	74264T102	52390	2600000	SH	DEFINED	10
PRIORITY HEALTHCARE CORP	CL B	74264T102	16	807	SH	DEFINED	11
PRIORITY HEALTHCARE CORP	CL B	74264T102	5088	252500	SH	DEFINED	8
PRIORITY HEALTHCARE CORP	CL B	74264T102	141	7014	SH	DEFINED	12

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

PRIVATEBANCORP INC	COM	742962103	98	3643	SH	DEFINED	12
PRO PHARMACEUTICALS INC	COM	74267T109	19	9000	SH	DEFINED	12
PROASSURANCE CORP	COM	74267C106	81	2312	SH	DEFINED	12
PROASSURANCE CORP	COM	74267C106	7	200	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	2	30	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	34	500	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	74290	1372696	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	173	3200	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	20037	370228	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	18277	337712	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	3005	55528	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	852	15734	SH	DEFINED	9
PROCTER & GAMBLE CO	COM	742718109	8354	154357	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	33021	610139	SH	DEFINED	12
PROGRESS ENERGY INC	COM	743263105	182	4300	SH	DEFINED	9
PROGRESS ENERGY INC	COM	743263105	330	7787	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	1717	40541	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	2576	60836	SH	DEFINED	12
PROGRESS ENERGY INC	COM	743263105	569	13429	SH	DEFINED	2
PROGRESS SOFTWARE CORP	COM	743312100	125	6288	SH	DEFINED	12
PROGRESS SOFTWARE CORP	COM	743312100	9203	462470	SH	DEFINED	3
PROGRESS SOFTWARE CORP	COM	743312100	92	4600	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	19	225	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	20	239	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	102	1200	SH	DEFINED	3
PROGRESSIVE CORP OHIO	COM	743315103	886	10452	SH	DEFINED	12
PROGRESSIVE CORP OHIO	COM	743315103	8	90	SH	DEFINED	9
PROLOGIS	SH BEN INT	743410102	3845	109100	SH	DEFINED	3
PROLOGIS	SH BEN INT	743410102	67	1900	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	107	3050	SH	DEFINED	2
PROLOGIS	SH BEN INT	743410102	240	6800	SH	DEFINED	12
PROQUEST COMPANY	COM	74346P102	5	200	SH	DEFINED	12
PROQUEST COMPANY	COM	74346P102	772	30050	SH	DEFINED	3
PROSOFTTRAINING	COM	743477101	0	650	SH	DEFINED	12
PROSPERITY BANCSHARES INC	COM	743606105	3218	120420	SH	DEFINED	3
PROTECTIVE LIFE CORP	COM	743674103	780	19846	SH	DEFINED	12
PROTECTIVE LIFE CORP	COM	743674103	21136	537680	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	26	650	SH	DEFINED	11
PROTEIN DESIGN LABS INC	COM	74369L103	26	1335	SH	DEFINED	12
PROTEIN DESIGN LABS INC	COM	74369L103	18	900	SH	DEFINED	4
PROTEIN DESIGN LABS INC	COM	74369L103	6	300	SH	DEFINED	2
PROVIDENT BANCORP INC DEL	COM	74383A109	23	2000	SH	DEFINED	1
PROVIDENT BANKSHARES CORP	COM	743859100	14	414	SH	DEFINED	4
PROVIDENT BANKSHARES CORP	COM	743859100	1845	54991	SH	DEFINED	12
PROVIDENT BANKSHARES CORP	COM	743859100	11673	347914	SH	DEFINED	6
PROVIDENT ENERGY TR	TR UNIT	74386K104	131	14800	SH	DEFINED	12
PROVIDENT FINL SVCS INC	COM	74386T105	294	17068	SH	DEFINED	12
PROVIDENT FINL SVCS INC	COM	74386T105	147	8535	SH	DEFINED	11
PROVIDIAN FINL CORP	COM	74406A102	4765	306635	SH	DEFINED	12
PROVIDIAN FINL CORP	COM	74406A102	155400	10000000	SH	DEFINED	13
PROVIDIAN FINL CORP	COM	74406A102	63918	4113100	SH	DEFINED	8
PROVIDIAN FINL CORP	COM	74406A102	6	400	SH	DEFINED	6
PROVIDIAN FINL CORP	COM	74406A102	211344	13600000	SH	DEFINED	10
PROVINCE HEALTHCARE CO	COM	743977100	19	900	SH	DEFINED	12
PROVINCE HEALTHCARE CO	COM	743977100	6147	293840	SH	DEFINED	3
PROXIM CORP	CL A	744283102	4	5000	SH	DEFINED	12
PROXYMED PHARMACY INC	COM NEW	744290305	2	164	SH	DEFINED	12
PRUDENTIAL FINL INC	COM	744320102	5	100	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	12717	270337	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	6	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	1124	23896	SH	DEFINED	12
PRUDENTIAL FINL INC	COM	744320102	89	1500	SH	DEFINED	7

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

PRUDENTIAL FINL INC	COM	744320102	97	2061	SH	DEFINED	2
PSS WORLD MED INC	COM	69366A100	7	697	SH	DEFINED	11
PSS WORLD MED INC	COM	69366A100	8	800	SH	DEFINED	12
PTEK HLDGS INC	COM	69366M104	464	54125	SH	DEFINED	12
PTEK HLDGS INC	COM	69366M104	21239	2478320	SH	DEFINED	3
PUBLIC STORAGE INC	COM	74460D109	77	1555	SH	DEFINED	12
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	0	6	SH	DEFINED	12
PUBLIC STORAGE INC	COM	74460D109	25	500	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2989	70161	SH	DEFINED	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	26	606	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	11502	270000	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	843	19787	SH	DEFINED	9
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	94	2197	SH	DEFINED	11
PUBLICIS S A NEW	SPONSORED ADR	74463M106	21755	752801	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	5	202	SH	DEFINED	9
PUGET ENERGY INC NEW	COM	745310102	70	3100	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	255	11250	SH	DEFINED	12
PULASKI FINL CORP	COM	745548107	574	30000	SH	DEFINED	12
PULITZER INC	COM	745769109	20	400	SH	DEFINED	9
PULTE HOMES INC	COM	745867101	70	1140	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	54	881	SH	DEFINED	12
PULTE HOMES INC	COM	745867101	14907	242900	SH	DEFINED	3
PURADYN FILTER TECHNOLOGIES	COM	746091107	2	2000	SH	DEFINED	12
PURE WORLD INC	COM	74622C106	0	16	SH	DEFINED	12
PUTNAM HIGH INCOME OPP TR	SH BEN INT	746479104	21	1200	SH	DEFINED	12
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	29	4390	SH	DEFINED	12
PUTNAM INVT GRADE MUN TR	COM	746805100	8	850	SH	DEFINED	12
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	41	4950	SH	DEFINED	12
PUTNAM MANAGED MUN INCOM TR	COM	746823103	202	27804	SH	DEFINED	12
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	480	74811	SH	DEFINED	12
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	1303	193675	SH	DEFINED	12
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	51	4000	SH	DEFINED	12
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	140	11000	SH	DEFINED	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	5133	783637	SH	DEFINED	5
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	952	145334	SH	DEFINED	12
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	117	9700	SH	DEFINED	12
PXRE GROUP LTD	COM	G73018106	2202	94050	SH	DEFINED	3
PXRE GROUP LTD	COM	G73018106	2	89	SH	DEFINED	11
Q E P INC	COM	74727K102	361	23575	SH	DEFINED	6
QLOGIC CORP	COM	747277101	591	19962	SH	DEFINED	12
QLOGIC CORP	COM	747277101	1	20	SH	DEFINED	6
QLT INC	COM	746927102	5	300	SH	DEFINED	12
QLT INC	COM	746927102	8	500	SH	DEFINED	2
QLT INC	COM	746927102	12467	596800	SH	DEFINED	7
QLT INC	COM	746927102	27657	1661058	SH	DEFINED	3
QUAKER CHEM CORP	COM	747316107	17	700	SH	DEFINED	12
QUALCOMM INC	COM	747525103	8124	208090	SH	DEFINED	3
QUALCOMM INC	COM	747525103	7283	186550	SH	DEFINED	12
QUALCOMM INC	COM	747525103	26670	683140	SH	DEFINED	10
QUALCOMM INC	COM	747525103	2	50	SH	DEFINED	6
QUALCOMM INC	COM	747525103	10	200	SH	DEFINED	7
QUALCOMM INC	COM	747525103	260	6660	SH	DEFINED	2
QUALCOMM INC	COM	747525103	726	18600	SH	DEFINED	9
QUALCOMM INC	COM	747525103	992	25420	SH	DEFINED	11
QUALCOMM INC	COM	747525103	996	25510	SH	DEFINED	5
QUALITY DISTR INC FLA	COM	74756M102	40	6610	SH	DEFINED	12
QUALITY SYS INC	COM	747582104	1012	20027	SH	DEFINED	12
QUANEX CORP	COM	747620102	39	770	SH	DEFINED	11
QUANEX CORP	COM	747620102	9197	179350	SH	DEFINED	6
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	211	25950	SH	DEFINED	3
QUANTUM CORP	COM DSSG	747906204	38	16600	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	39	16900	SH	DEFINED	11

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

QUANTUM CORP	COM DSSG	747906204	414	179215	SH	DEFINED	12
QUANTUM CORP	COM DSSG	747906204	3	1410	SH	DEFINED	4
QUANTUM CORP	COM DSSG	747906204	159	69000	SH	DEFINED	3
QUEBECOR WORLD INC	COM NON-VTG	748203106	542	24200	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	152	1721	SH	DEFINED	11
QUEST DIAGNOSTICS INC	COM	74834L100	81	914	SH	DEFINED	12
QUEST DIAGNOSTICS INC	COM	74834L100	29	330	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	6	70	SH	DEFINED	6
QUEST SOFTWARE INC	COM	74834T103	163	14700	SH	DEFINED	3
QUEST SOFTWARE INC	COM	74834T103	178	16000	SH	DEFINED	12
QUESTAR CORP	COM	748356102	18922	412965	SH	DEFINED	2
QUESTAR CORP	COM	748356102	1024	22350	SH	DEFINED	3
QUESTAR CORP	COM	748356102	465	10140	SH	DEFINED	11
QUESTAR CORP	COM	748356102	463	10100	SH	DEFINED	5
QUESTAR CORP	COM	748356102	236	5140	SH	DEFINED	12
QUESTAR CORP	COM	748356102	114	2493	SH	DEFINED	9
QUESTCOR PHARMACEUTICALS INC	COM	74835Y101	4	8500	SH	DEFINED	12
QUIGLEY CORP	COM NEW	74838L304	12	1500	SH	DEFINED	12
QUIKSILVER INC	COM	74838C106	4862	191250	SH	DEFINED	3
QUIKSILVER INC	COM	74838C106	23	918	SH	DEFINED	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	16	4723	SH	DEFINED	9
QWEST COMMUNICATIONS INTL IN	COM	749121109	241112	72406000	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	195	58610	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	16	4655	SH	DEFINED	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	5145201	54510381	SH	DEFINED	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	33	10000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	1655	496874	SH	DEFINED	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	0	13	SH	DEFINED	1
QWEST COMMUNICATIONS INTL IN	COM	749121109	5648	1696100	SH	DEFINED	7
R & B INC	COM	749124103	1547	70750	SH	DEFINED	6
R & G FINANCIAL CORP	CL B	749136107	15732	407035	SH	DEFINED	3
R & G FINANCIAL CORP	CL B	749136107	4	116	SH	DEFINED	11
R & G FINANCIAL CORP	CL B	749136107	10	255	SH	DEFINED	12
R H DONNELLEY CORP	COM NEW	74955W307	76	1541	SH	DEFINED	12
R H DONNELLEY CORP	COM NEW	74955W307	93	1875	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	321	6500	SH	DEFINED	9
R H DONNELLEY CORP	COM NEW	74955W307	2503	50700	SH	DEFINED	3
RADA ELECTR INDS LTD	SHS NEW	M81863108	0	360	SH	DEFINED	12
RADIAN GROUP INC	COM	750236101	2	51	SH	DEFINED	11
RADIAN GROUP INC	COM	750236101	66	1438	SH	DEFINED	12
RADIAN GROUP INC	COM	750236101	2445	52878	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	22031	476548	SH	DEFINED	8
RADIAN GROUP INC	COM	750236101	115575	2500000	SH	DEFINED	10
RADIAN GROUP INC	COM	750236101	71	1529	SH	DEFINED	2
RADIO ONE INC	CL D NON VTG	75040P405	21	1500	SH	DEFINED	12
RADIO ONE INC	CL D NON VTG	75040P405	211	14800	SH	DEFINED	5
RADIO ONE INC	CL A	75040P108	14	1000	SH	DEFINED	12
RADIOSHACK CORP	COM	750438103	100	3500	SH	DEFINED	11
RADIOSHACK CORP	COM	750438103	212	7400	SH	DEFINED	5
RADIOSHACK CORP	COM	750438103	1423	49673	SH	DEFINED	12
RADIOSHACK CORP	COM	750438103	9148	319414	SH	DEFINED	3
RADISYS CORP	COM	750459109	978	70131	SH	DEFINED	3
RADYNE COMSTREAM INC	COM NEW	750611402	11	1500	SH	DEFINED	12
RAILAMERICA INC	COM	750753105	14	1250	SH	DEFINED	12
RAILAMERICA INC	COM	750753105	1311	118650	SH	DEFINED	3
RAINDANCE COMM	COM	75086X106	2	1000	SH	DEFINED	12
RAINING DATA CORP	COM	75087R108	14	6500	SH	DEFINED	12
RAIT INVT TR	COM	749227104	41	1500	SH	DEFINED	12
RAMBUS INC DEL	COM	750917106	2	150	SH	DEFINED	9
RAMBUS INC DEL	COM	750917106	36	2300	SH	DEFINED	12
RARE HOSPITALITY INTL INC	COM	753820109	14	521	SH	DEFINED	11
RAVEN INDS INC	COM	754212108	1050	23628	SH	DEFINED	12

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

RAYMOND JAMES FINANCIAL INC	COM	754730109	31	1300	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	116	4827	SH	DEFINED	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	5735	237760	SH	DEFINED	6
RAYONIER INC	COM	754907103	2008	44390	SH	DEFINED	12
RAYONIER INC	COM	754907103	5586	123480	SH	DEFINED	3
RAYONIER INC	COM	754907103	249	5500	SH	DEFINED	9
RAYONIER INC	COM	754907103	29	649	SH	DEFINED	2
RAYOVAC CORP	COM	755081106	15826	600600	SH	DEFINED	6
RAYOVAC CORP	COM	755081106	27	1030	SH	DEFINED	12
RAYTHEON CO	COM NEW	755111507	5586	147066	SH	DEFINED	12
RAYTHEON CO	COM NEW	755111507	29605	779480	SH	DEFINED	6
RAYTHEON CO	COM NEW	755111507	0	8	SH	DEFINED	1
RAYTHEON CO	COM NEW	755111507	38	1000	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	258	6792	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	690	18176	SH	DEFINED	9
RAYTHEON CO	COM NEW	755111507	1677	44150	SH	DEFINED	3
RC2 CORP	COM	749388104	6	185	SH	DEFINED	12
RC2 CORP	COM	749388104	11521	350190	SH	DEFINED	3
RC2 CORP	COM	749388104	29	890	SH	DEFINED	11
RCG COMPANIES INC	COM	749328100	4	3858	SH	DEFINED	12
READERS DIGEST ASSN INC	COM	755267101	150	10303	SH	DEFINED	12
READERS DIGEST ASSN INC	COM	755267101	2094	143500	SH	DEFINED	3
REAL ESTATE INCOME FUND INC	COM	755881109	62	3640	SH	DEFINED	12
REALNETWORKS INC	COM	75605L104	23	4850	SH	DEFINED	12
REALTY INCOME CORP	COM	756109104	392	8700	SH	DEFINED	12
REAVES UTIL INCOME FD	COM SH BEN INT	756158101	105	5855	SH	DEFINED	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	27	950	SH	DEFINED	11
RECKSON ASSOCS RLTY CORP	COM	75621K106	782	27211	SH	DEFINED	12
RED HAT INC	COM	756577102	199	16290	SH	DEFINED	5
RED HAT INC	COM	756577102	204	16650	SH	DEFINED	12
RED HAT INC	COM	756577102	5	400	SH	DEFINED	2
RED ROBIN GOURMET BURGERS IN	COM	75689M101	11	250	SH	DEFINED	12
REDBACK NETWORKS INC	COM NEW	757209507	0	19	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	721	11551	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	19435	311360	SH	DEFINED	3
REDWOOD TR INC	COM	758075402	8	126	SH	DEFINED	11
REEBOK INTL LTD	COM	758110100	15	400	SH	DEFINED	11
REEBOK INTL LTD	COM	758110100	22	590	SH	DEFINED	6
REEBOK INTL LTD	COM	758110100	246	6700	SH	DEFINED	12
REEBOK INTL LTD	COM	758110100	21383	582333	SH	DEFINED	3
REED ELSEVIER N V	SPONSORED ADR	758204101	82	3155	SH	DEFINED	6
REED ELSEVIER P L C	SPONSORED ADR	758205108	17934	500211	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	27	1120	SH	DEFINED	12
REGAL ENTMT GROUP	CL A	758766109	2	83	SH	DEFINED	12
REGAL ENTMT GROUP	CL A	758766109	5555	290820	SH	DEFINED	6
REGENCY CTRS CORP	COM	758849103	25	530	SH	DEFINED	3
REGENCY CTRS CORP	COM	758849103	121	2600	SH	DEFINED	12
REGENERATION TECH INC DEL	COM	75886N100	144	17910	SH	DEFINED	3
REGENERATION TECH INC DEL	COM	75886N100	60	7500	SH	DEFINED	12
REGIONS FINANCIAL CORP NEW	COM	7591EP100	139	4206	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	269	8128	SH	DEFINED	9
REGIONS FINANCIAL CORP NEW	COM	7591EP100	93	2803	SH	DEFINED	11
REGIONS FINANCIAL CORP NEW	COM	7591EP100	4088	123650	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	4059	122787	SH	DEFINED	12
REGIONS FINANCIAL CORP NEW	COM	7591EP100	445	13469	SH	DEFINED	6
REGIS CORP MINN	COM	758932107	4018	99900	SH	DEFINED	12
REGISTER COM INC	COM	75914G101	6	1050	SH	DEFINED	12
REHABCARE GROUP INC	COM	759148109	8748	379850	SH	DEFINED	3
REHABCARE GROUP INC	COM	759148109	16	700	SH	DEFINED	12
REINSURANCE GROUP AMER INC	COM	759351109	7	170	SH	DEFINED	9
REINSURANCE GROUP AMER INC	COM	759351109	1354	32860	SH	DEFINED	3
REINSURANCE GROUP AMER INC	COM	759351109	19876	482420	SH	DEFINED	6

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

RELIANCE STEEL & ALUMINUM CO	COM	759509102	12	300	SH	DEFINED	12
RELIANCE STEEL & ALUMINUM CO	COM	759509102	20	500	SH	DEFINED	11
RELIANCE STEEL & ALUMINUM CO	COM	759509102	21821	549639	SH	DEFINED	3
RELIANT ENERGY INC	COM	75952B105	141	15116	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	75005	7956711	SH	DEFINED	6
RELIANT ENERGY INC	COM	75952B105	72	7702	SH	DEFINED	12
RELIANT ENERGY INC	COM	75952B105	3	315	SH	DEFINED	9
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	874	16950	SH	DEFINED	11
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	17243	334290	SH	DEFINED	6
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	277	5375	SH	DEFINED	5
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	216	4185	SH	DEFINED	12
RENAL CARE GROUP INC	COM	759930100	198	6155	SH	DEFINED	12
RENAL CARE GROUP INC	COM	759930100	628	19474	SH	DEFINED	3
RENT A CTR INC NEW	COM	76009N100	14329	554030	SH	DEFINED	6
RENT WAY INC	COM	76009U104	34	5000	SH	DEFINED	12
RENT WAY INC	COM	76009U104	462	67400	SH	DEFINED	3
RENTECH INC	COM	760112102	10	11000	SH	DEFINED	12
REPSOL YPF S A	SPONSORED ADR	76026T205	316	14400	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	1128	51502	SH	DEFINED	6
REPSOL YPF S A	SPONSORED ADR	76026T205	22	985	SH	DEFINED	11
REPSOL YPF S A	SPONSORED ADR	76026T205	11	505	SH	DEFINED	9
REPUBLIC BANCORP INC	COM	760282103	17765	1153545	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	51	3342	SH	DEFINED	12
REPUBLIC BANCORP INC	COM	760282103	30	1951	SH	DEFINED	11
REPUBLIC BANCORP KY	CL A	760281204	238	10240	SH	DEFINED	12
REPUBLIC FIRST BANCORP INC	COM	760416107	4	290	SH	DEFINED	9
REPUBLIC FIRST BANCORP INC	COM	760416107	661	50501	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	3	110	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	12	400	SH	DEFINED	11
REPUBLIC SVCS INC	COM	760759100	701	23543	SH	DEFINED	12
REPUBLIC SVCS INC	COM	760759100	36599	1229800	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	4269	143460	SH	DEFINED	3
REPUBLIC SVCS INC	COM	760759100	153562	5160000	SH	DEFINED	10
RES-CARE INC	COM	760943100	659	55590	SH	DEFINED	3
RESEARCH FRONTIERS INC	COM	760911107	6	900	SH	DEFINED	12
RESEARCH IN MOTION LTD	COM	760975102	32524	337600	SH	DEFINED	7
RESEARCH IN MOTION LTD	COM	760975102	261	3420	SH	DEFINED	12
RESPIRONICS INC	COM	761230101	37911	709417	SH	DEFINED	3
RESPIRONICS INC	COM	761230101	12	230	SH	DEFINED	9
RETALIX LTD	ORD	M8215W109	20	1100	SH	DEFINED	12
REUTERS GROUP PLC	SPONSORED ADR	76132M102	6	170	SH	DEFINED	9
REVLON INC	CL A	761525500	6	2230	SH	DEFINED	12
REWARDS NETWORK INC	COM	761557107	1950	292300	SH	DEFINED	6
REX STORES CORP	COM	761624105	2630	187223	SH	DEFINED	6
REXAM PLC	SP ADR NEW2001	761655406	13627	343186	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	6853	277790	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	427	17300	SH	DEFINED	5
REYNOLDS & REYNOLDS CO	CL A	761695105	7	300	SH	DEFINED	2
REYNOLDS & REYNOLDS CO	CL A	761695105	194	7860	SH	DEFINED	12
REYNOLDS AMERICAN INC	COM	761713106	169	2481	SH	DEFINED	12
REYNOLDS AMERICAN INC	COM	761713106	1961	28820	SH	DEFINED	3
REYNOLDS AMERICAN INC	COM	761713106	10	150	SH	DEFINED	6
REYNOLDS AMERICAN INC	COM	761713106	16	240	SH	DEFINED	2
RF MICRODEVICES INC	COM	749941100	27	4250	SH	DEFINED	11
RF MICRODEVICES INC	COM	749941100	3746	590795	SH	DEFINED	12
RGC RES INC	COM	74955L103	27	1141	SH	DEFINED	12
RICHARDSON ELECTRS LTD	COM	763165107	34	3500	SH	DEFINED	2
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	60	2365	SH	DEFINED	12
RIGGS NATL CORP WASH DC	COM	766570105	428	19299	SH	DEFINED	12
RIO TINTO PLC	SPONSORED ADR	767204100	13117	120729	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	10515	96682	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	16	150	SH	DEFINED	9

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

RIO TINTO PLC	SPONSORED ADR	767204100	1004	9240	SH	DEFINED	11
RITE AID CORP	COM	767754104	76	21483	SH	DEFINED	9
RITE AID CORP	COM	767754104	48	13500	SH	DEFINED	2
RITE AID CORP	COM	767754104	322	91429	SH	DEFINED	12
RLI CORP	COM	749607107	6261	166750	SH	DEFINED	1
RLI CORP	COM	749607107	38	1000	SH	DEFINED	12
RMK HIGH INCOME FD INC	COM SHS	74963B105	709	40985	SH	DEFINED	12
RMK STRATEGIC INCOME FD INC	COM	74963H102	104	6550	SH	DEFINED	12
RMR HOSPITALITY REAL ESTATE	COM	74963J108	109	5820	SH	DEFINED	12
RMR REAL ESTATE FD	SH BEN INT	74963F106	102	7325	SH	DEFINED	12
ROANOKE ELEC STL CORP	COM	769841107	14	1000	SH	DEFINED	12
ROBERT HALF INTL INC	COM	770323103	14	532	SH	DEFINED	11
ROBERT HALF INTL INC	COM	770323103	222	8620	SH	DEFINED	12
ROCK-TENN CO	CL A	772739207	22	1400	SH	DEFINED	6
ROCK-TENN CO	CL A	772739207	9	600	SH	DEFINED	11
ROCK-TENN CO	CL A	772739207	8	490	SH	DEFINED	12
ROCKWELL AUTOMATION INC	COM	773903109	39	1000	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	348	8992	SH	DEFINED	12
ROCKWELL AUTOMATION INC	COM	773903109	4487	115935	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	30809	796099	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	31	800	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	59	1600	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	37	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	9	240	SH	DEFINED	6
ROCKWELL COLLINS INC	COM	774341101	1714	46140	SH	DEFINED	12
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	15	500	SH	DEFINED	12
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	29	985	SH	DEFINED	11
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	19509	664039	SH	DEFINED	3
ROGERS COMMUNICATIONS INC	CL B	775109200	808	40000	SH	DEFINED	12
ROGERS COMMUNICATIONS INC	CL B	775109200	22761	889450	SH	DEFINED	7
ROGERS CORP	COM	775133101	12	293	SH	DEFINED	11
ROGERS CORP	COM	775133101	13	300	SH	DEFINED	12
ROHM & HAAS CO	COM	775371107	39	900	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	110	2559	SH	DEFINED	12
ROHM & HAAS CO	COM	775371107	272	6325	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	12240	284854	SH	DEFINED	3
ROLLINS INC	COM	775711104	14279	587840	SH	DEFINED	3
ROLLINS INC	COM	775711104	9	384	SH	DEFINED	12
ROLLINS INC	COM	775711104	49	2025	SH	DEFINED	9
ROPER INDS INC NEW	COM	776696106	11	200	SH	DEFINED	12
ROSS STORES INC	COM	778296103	39	1650	SH	DEFINED	12
ROUSE CO	COM	779273101	17	250	SH	DEFINED	11
ROUSE CO	COM	779273101	19	288	SH	DEFINED	2
ROUSE CO	COM	779273101	220	3292	SH	DEFINED	9
ROUSE CO	COM	779273101	1014	15166	SH	DEFINED	12
ROWAN COS INC	COM	779382100	37	1389	SH	DEFINED	12
ROWAN COS INC	COM	779382100	8	317	SH	DEFINED	9
ROWAN COS INC	COM	779382100	13	493	SH	DEFINED	11
ROWAN COS INC	COM	779382100	32	1200	SH	DEFINED	6
ROWE COS	COM	779528108	3	600	SH	DEFINED	12
ROXIO INC	COM	780008108	0	5	SH	DEFINED	7
ROXIO INC	COM	780008108	1	180	SH	DEFINED	12
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	9	1335	SH	DEFINED	11
ROYAL BANCSHARES PA INC	CL A	780081105	39	1590	SH	DEFINED	6
ROYAL BANCSHARES PA INC	CL A	780081105	2	102	SH	DEFINED	12
ROYAL BK CDA MONTREAL QUE	COM	780087102	70723	1179704	SH	DEFINED	7
ROYAL BK CDA MONTREAL QUE	COM	780087102	2311	48874	SH	DEFINED	12
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF M	780097796	121	4800	SH	DEFINED	12
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	106	2436	SH	DEFINED	12
ROYAL CARIBBEAN CRUISES LTD	NOTE	2/0 780153AK8	365	7000	SH	DEFINED	12
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	214	4900	SH	DEFINED	6
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	737	14280	SH	DEFINED	5

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

ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	10367	200912	SH	DEFINED	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	3705	71797	SH	DEFINED	2
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	2064	40000	SH	DEFINED	10
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	795	15406	SH	DEFINED	1
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	320	4900	SH	DEFINED	7
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	200	3884	SH	DEFINED	11
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	77	1500	SH	DEFINED	6
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	10	200	SH	DEFINED	4
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1475	28586	SH	DEFINED	9
ROYAL GOLD INC	COM	780287108	72	4200	SH	DEFINED	12
ROYAL KPN NV	SPONSORED ADR	780641205	195	26030	SH	DEFINED	6
ROYCE FOCUS TR	COM	78080N108	96	10126	SH	DEFINED	12
ROYCE MICRO-CAP TR INC	COM	780915104	1246	94285	SH	DEFINED	12
ROYCE VALUE TR INC	COM	780910105	5344	297358	SH	DEFINED	12
RPC INC	COM	749660106	925	51750	SH	DEFINED	3
RPM INTL INC	COM	749685103	19828	1123410	SH	DEFINED	3
RPM INTL INC	COM	749685103	9095	515284	SH	DEFINED	6
RPM INTL INC	COM	749685103	4015	227495	SH	DEFINED	11
RPM INTL INC	COM	749685103	343	19429	SH	DEFINED	12
RSA SEC INC	COM	749719100	218	11300	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	10	353	SH	DEFINED	11
RUBY TUESDAY INC	COM	781182100	103	3680	SH	DEFINED	2
RUBY TUESDAY INC	COM	781182100	3036	108919	SH	DEFINED	12
RUBY TUESDAY INC	COM	781182100	4149	148870	SH	DEFINED	3
RUDDICK CORP	COM	781258108	18922	963450	SH	DEFINED	6
RUDDICK CORP	COM	781258108	10	504	SH	DEFINED	12
RUDDICK CORP	COM	781258108	6951	353920	SH	DEFINED	3
RUSS BERRIE & CO	COM	782233100	14949	735276	SH	DEFINED	6
RUSSELL CORP	COM	782352108	8	450	SH	DEFINED	12
RUSSELL CORP	COM	782352108	14430	856880	SH	DEFINED	6
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	2189	59300	SH	DEFINED	7
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	21686	739522	SH	DEFINED	6
RYANS RESTAURANT GROUP INC	COM	783520109	10	700	SH	DEFINED	11
RYANS RESTAURANT GROUP INC	COM	783520109	90	6081	SH	DEFINED	12
RYANS RESTAURANT GROUP INC	COM	783520109	10425	702525	SH	DEFINED	6
RYDER SYS INC	COM	783549108	1275	27100	SH	DEFINED	12
RYDER SYS INC	COM	783549108	3916	83240	SH	DEFINED	3
RYDER SYS INC	COM	783549108	924	19650	SH	DEFINED	6
RYDER SYS INC	COM	783549108	49	1050	SH	DEFINED	11
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	695	4985	SH	DEFINED	12
RYERSON TULL INC NEW	COM	78375P107	658	38347	SH	DEFINED	12
RYERSON TULL INC NEW	COM	78375P107	1377	80200	SH	DEFINED	3
RYLAND GROUP INC	COM	783764103	14	150	SH	DEFINED	11
RYLAND GROUP INC	COM	783764103	63	683	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	204	2200	SH	DEFINED	5
RYLAND GROUP INC	COM	783764103	20432	220500	SH	DEFINED	3
RYLAND GROUP INC	COM	783764103	37064	400000	SH	DEFINED	13
S & T BANCORP INC	COM	783859101	4289	120109	SH	DEFINED	6
S Y BANCORP INC	COM	785060104	23	1000	SH	DEFINED	12
S&K FAMOUS BRANDS INC	COM	783774102	323	20600	SH	DEFINED	6
S&P 500 PROTECTED EQUITY FD	COM	78379P103	19	2080	SH	DEFINED	12
S1 CORPORATION	COM	78463B101	13	1600	SH	DEFINED	12
SABINE ROYALTY TR	UNIT BEN INT	785688102	2881	71833	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	17470	707164	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	1234	50315	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	16762	683310	SH	DEFINED	3
SAFECO CORP	COM	786429100	100	2200	SH	DEFINED	11
SAFECO CORP	COM	786429100	3800	83241	SH	DEFINED	2
SAFECO CORP	COM	786429100	1447	31687	SH	DEFINED	12
SAFECO CORP	COM	786429100	174	3810	SH	DEFINED	3
SAFECO CORP	COM	786429100	124	2710	SH	DEFINED	6
SAFEGUARD SCIENTIFICS INC	COM	786449108	182	97440	SH	DEFINED	12

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

SAFEGUARD SCIENTIFICS INC	COM	786449108	2	1000	SH	DEFINED	9
SAFENET INC	COM	78645R107	10	374	SH	DEFINED	11
SAFENET INC	COM	78645R107	0	14	SH	DEFINED	12
SAFETY INS GROUP INC	COM	78648T100	5428	244160	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	335	17360	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	312	16139	SH	DEFINED	12
SAFEWAY INC	COM NEW	786514208	67	3486	SH	DEFINED	11
SAFEWAY INC	COM NEW	786514208	6	325	SH	DEFINED	4
SAFEWAY INC	COM NEW	786514208	629	32565	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	2184	113085	SH	DEFINED	6
SAKS INC	COM	79377W108	65	5430	SH	DEFINED	6
SAKS INC	COM	79377W108	565	46855	SH	DEFINED	12
SAKS INC	COM	79377W108	10	800	SH	DEFINED	1
SALEM COMMUNICATIONS CORP DE	CL A	794093104	1	26	SH	DEFINED	12
SALISBURY BANCORP INC	COM	795226109	9	200	SH	DEFINED	12
SALIX PHARMACEUTICALS INC	COM	795435106	161	7500	SH	DEFINED	12
SALOMON BR EMRG MKTS INC II.	COM	794910109	15	1000	SH	DEFINED	9
SALOMON BR EMRG MKTS INC II.	COM	794910109	74	5000	SH	DEFINED	12
SALOMON BR GLBL PRTRNS INC F	COM	794914101	7	500	SH	DEFINED	12
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	275	24770	SH	DEFINED	12
SALOMON BROS EMERG MKT DEBT	COM	79550E107	110	5862	SH	DEFINED	12
SALOMON BROS GLBL HIGH INC F	COM	79550G102	24	1725	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	79547Q106	125	12100	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	794907105	341	28396	SH	DEFINED	12
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	491	30900	SH	DEFINED	12
SALOMON BROTHERS FD INC	COM	795477108	189	15880	SH	DEFINED	12
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	215	7050	SH	DEFINED	12
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	238	10523	SH	DEFINED	2
SANDERSON FARMS INC	COM	800013104	52	1549	SH	DEFINED	12
SANDERSON FARMS INC	COM	800013104	1500	44850	SH	DEFINED	6
SANDERSON FARMS INC	COM	800013104	7505	224350	SH	DEFINED	3
SANDERSON FARMS INC	COM	800013104	3	82	SH	DEFINED	11
SANDISK CORP	COM	80004C101	8	270	SH	DEFINED	4
SANDISK CORP	COM	80004C101	38	1310	SH	DEFINED	2
SANDISK CORP	COM	80004C101	5521	150000	SH	DEFINED	7
SANDISK CORP	COM	80004C101	144	4941	SH	DEFINED	12
SANDY SPRING BANCORP INC	COM	800363103	34	1048	SH	DEFINED	11
SANDY SPRING BANCORP INC	COM	800363103	1134	34677	SH	DEFINED	12
SANFILIPPO JOHN B & SON INC	COM	800422107	193	7350	SH	DEFINED	6
SANGAMO BIOSCIENCES INC	COM	800677106	21	4350	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	24	3400	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	191	27150	SH	DEFINED	5
SANMINA SCI CORP	COM	800907107	198	28155	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	786	111500	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	44	6310	SH	DEFINED	6
SANOFI AVENTIS	SP ADR TEMP 04	80105N204	761	20860	SH	DEFINED	6
SANOFI AVENTIS	SP ADR TEMP 04	80105N204	7	198	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	17354	472339	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	24	650	SH	DEFINED	11
SANTOS LIMITED	SPONSORED ADR	803021609	5	254	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	21	538	SH	DEFINED	9
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	81	2070	SH	DEFINED	2
SAPIENT CORP	COM	803062108	5	600	SH	DEFINED	12
SAPPI LTD	SPON ADR NEW	803069202	35591	2484050	SH	DEFINED	6
SARA LEE CORP	COM	803111103	724	31689	SH	DEFINED	5
SARA LEE CORP	COM	803111103	24973	1092412	SH	DEFINED	6
SARA LEE CORP	COM	803111103	6058	264994	SH	DEFINED	12
SARA LEE CORP	COM	803111103	4475	195740	SH	DEFINED	3
SARA LEE CORP	COM	803111103	2162	94579	SH	DEFINED	2
SARA LEE CORP	COM	803111103	94	4100	SH	DEFINED	11
SARA LEE CORP	COM	803111103	1469	64254	SH	DEFINED	9
SATYAM COMPUTER SERVICES LTD	ADR	804098101	250	10800	SH	DEFINED	5

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

SAUER-DANFOSS INC	COM	804137107	34	2000	SH	DEFINED	12
SAUL CTRS INC	COM	804395101	749	22770	SH	DEFINED	12
SAUL CTRS INC	COM	804395101	77	2350	SH	DEFINED	11
SAVVIS COMMUNICATIONS CORP	COM	805423100	56	45000	SH	DEFINED	12
SBA COMMUNICATIONS CORP	COM	78388J106	235	33500	SH	DEFINED	12
SBC COMMUNICATIONS INC	COM	78387G103	21144	814341	SH	DEFINED	6
SBC COMMUNICATIONS INC	COM	78387G103	3280	100000	SH	DEFINED	7
SBC COMMUNICATIONS INC	COM	78387G103	43	1646	SH	DEFINED	4
SBC COMMUNICATIONS INC	COM	78387G103	34549	1331352	SH	DEFINED	3
SBC COMMUNICATIONS INC	COM	78387G103	8163	314564	SH	DEFINED	12
SBC COMMUNICATIONS INC	COM	78387G103	462	17790	SH	DEFINED	9
SBC COMMUNICATIONS INC	COM	78387G103	527	20304	SH	DEFINED	5
SBC COMMUNICATIONS INC	COM	78387G103	232	8941	SH	DEFINED	1
SBC COMMUNICATIONS INC	COM	78387G103	560	21581	SH	DEFINED	11
SBC COMMUNICATIONS INC	COM	78387G103	5917	228001	SH	DEFINED	2
SBS BROADCASTING SA	ORD	L8137F102	3	100	SH	DEFINED	12
SBS TECHNOLOGIES INC	COM	78387P103	937	76800	SH	DEFINED	3
SCANA CORP NEW	COM	80589M102	13	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	131	3520	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	163	4352	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	2297	61525	SH	DEFINED	12
SCANSOFT INC	COM	80603P107	38	9275	SH	DEFINED	12
SCANSOFT INC	COM	80603P107	298	73154	SH	DEFINED	11
SCANSOURCE INC	COM	806037107	23	358	SH	DEFINED	12
SCANSOURCE INC	COM	806037107	6536	102440	SH	DEFINED	3
SCHEID VINEYARDS INC	CL A	806403101	68	13083	SH	DEFINED	6
SCHEIN HENRY INC	COM	806407102	5	74	SH	DEFINED	11
SCHEIN HENRY INC	COM	806407102	46	740	SH	DEFINED	12
SCHERING A G	SPONSORED ADR	806585204	22	355	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	1211	63516	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	3241	170029	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	128	6700	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	94	4931	SH	DEFINED	9
SCHERING PLOUGH CORP	COM	806605101	77	4050	SH	DEFINED	4
SCHERING PLOUGH CORP	COM	806605101	8072	423515	SH	DEFINED	12
SCHLUMBERGER LTD	COM	806857108	378	5610	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	824	12247	SH	DEFINED	9
SCHLUMBERGER LTD	COM	806857108	987	14668	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	1596	23706	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	2531	37606	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	2821	41903	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	4177	62050	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	6150	91371	SH	DEFINED	12
SCHLUMBERGER LTD	COM	806857108	8763	103000	SH	DEFINED	7
SCHNITZER STL INDS	CL A	806882106	35679	1102899	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	17	550	SH	DEFINED	12
SCHOLASTIC CORP	COM	807066105	35	1130	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	4632	149954	SH	DEFINED	6
SCHOOL SPECIALTY INC	COM	807863105	7372	187060	SH	DEFINED	3
SCHOOL SPECIALTY INC	COM	807863105	9286	235631	SH	DEFINED	6
SCHULMAN A INC	COM	808194104	15	700	SH	DEFINED	11
SCHULMAN A INC	COM	808194104	392	17790	SH	DEFINED	12
SCHULMAN A INC	COM	808194104	6965	316000	SH	DEFINED	3
SCHWAB CHARLES CORP NEW	COM	808513105	749	81484	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	5	525	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	162	17589	SH	DEFINED	12
SCHWAB CHARLES CORP NEW	COM	808513105	661	71962	SH	DEFINED	9
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	10366	319950	SH	DEFINED	6
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1010	31180	SH	DEFINED	3
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	4	124	SH	DEFINED	12
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	24	750	SH	DEFINED	11
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1312	368500	SH	DEFINED	12

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

SCIENTIFIC ATLANTA INC	COM	808655104	3	100	SH	DEFINED	9
SCIENTIFIC ATLANTA INC	COM	808655104	26	1000	SH	DEFINED	3
SCIENTIFIC ATLANTA INC	COM	808655104	156	6000	SH	DEFINED	2
SCIENTIFIC ATLANTA INC	COM	808655104	337	13000	SH	DEFINED	11
SCIENTIFIC ATLANTA INC	COM	808655104	534	20600	SH	DEFINED	5
SCIENTIFIC ATLANTA INC	COM	808655104	2727	105189	SH	DEFINED	12
SCIENTIFIC GAMES CORP	CL A	80874P109	5997	313990	SH	DEFINED	3
SCIENTIFIC GAMES CORP	CL A	80874P109	53	2800	SH	DEFINED	9
SCIENTIFIC GAMES CORP	CL A	80874P109	2	100	SH	DEFINED	12
SCITEX LTD	ORD	809090103	20	4875	SH	DEFINED	12
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	16	526	SH	DEFINED	9
SCOTTISH RE GROUP LTD	ORD	G7885T104	14	660	SH	DEFINED	11
SCOTTS CO	CL A	810186106	1	20	SH	DEFINED	6
SCOTTS CO	CL A	810186106	430	6700	SH	DEFINED	2
SCOTTS CO	CL A	810186106	1846	28770	SH	DEFINED	12
SCP POOL CORP	COM	784028102	397	14865	SH	DEFINED	11
SCP POOL CORP	COM	784028102	3000	112210	SH	DEFINED	3
SCP POOL CORP	COM	784028102	88	3292	SH	DEFINED	12
SCRIPPS E W CO OHIO	CL A	811054204	24	500	SH	DEFINED	11
SCRIPPS E W CO OHIO	CL A	811054204	134	2800	SH	DEFINED	12
SCRIPPS E W CO OHIO	CL A	811054204	411	8600	SH	DEFINED	2
SCS TRANSN INC	COM	81111T102	456	24050	SH	DEFINED	3
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	22	3000	SH	DEFINED	12
SCUDDER INTER GOVT TR	SH BEN INT	811163104	45	6725	SH	DEFINED	12
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	94	10900	SH	DEFINED	12
SCUDDER MUN INCOME TR	COM SH BEN INT	81118R604	49	4000	SH	DEFINED	12
SCUDDER RREEF REAL EST FD II	COM	81119R108	679	45750	SH	DEFINED	12
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	463	23635	SH	DEFINED	12
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	105	8425	SH	DEFINED	12
SEA CONTAINERS LTD	CL B	811371103	10	632	SH	DEFINED	12
SEA CONTAINERS LTD	CL A	811371707	24	1600	SH	DEFINED	12
SEABOARD CORP	COM	811543107	29	50	SH	DEFINED	12
SEABULK INTL INC	COM	81169P101	2	174	SH	DEFINED	12
SEACHANGE INTL INC	COM	811699107	48	3000	SH	DEFINED	12
SEACHANGE INTL INC	COM	811699107	5579	348890	SH	DEFINED	3
SEACOAST BKG CORP FLA	COM	811707306	127	5940	SH	DEFINED	1
SEACOAST BKG CORP FLA	COM	811707306	1723	80676	SH	DEFINED	12
SEACOAST BKG CORP FLA	COM	811707306	23	1100	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	10342	754690	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	2539	187790	SH	DEFINED	12
SEAGATE TECHNOLOGY	SHS	G7945J104	2538	183200	SH	DEFINED	7
SEAGATE TECHNOLOGY	SHS	G7945J104	541	40000	SH	DEFINED	
SEAGATE TECHNOLOGY	SHS	G7945J104	122	9000	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	213988	15827500	SH	DEFINED	10
SEAGATE TECHNOLOGY	SHS	G7945J104	107119	7923000	SH	DEFINED	8
SEALED AIR CORP NEW	COM	81211K100	22	480	SH	DEFINED	11
SEALED AIR CORP NEW	COM	81211K100	23	500	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	84	1819	SH	DEFINED	4
SEALED AIR CORP NEW	COM	81211K100	165	3561	SH	DEFINED	12
SEALED AIR CORP NEW	COM	81211K100	9	195	SH	DEFINED	9
SEARS ROEBUCK & CO	COM	812387108	5890	147800	SH	DEFINED	8
SEARS ROEBUCK & CO	COM	812387108	4128	103550	SH	DEFINED	6
SEARS ROEBUCK & CO	COM	812387108	680	17063	SH	DEFINED	12
SEARS ROEBUCK & CO	COM	812387108	67	1677	SH	DEFINED	2
SEARS ROEBUCK & CO	COM	812387108	10	248	SH	DEFINED	9
SEARS ROEBUCK & CO	COM	812387108	63760	1600000	SH	DEFINED	10
SEATTLE GENETICS INC	COM	812578102	591	90000	SH	DEFINED	
SEATTLE GENETICS INC	COM	812578102	1025	155951	SH	DEFINED	12
SECURE COMPUTING CORP	COM	813705100	9	1250	SH	DEFINED	12
SEI INVESTMENTS CO	COM	784117103	877	26038	SH	DEFINED	12
SEI INVESTMENTS CO	COM	784117103	6	180	SH	DEFINED	9
SELECT COMFORT CORP	COM	81616X103	3	150	SH	DEFINED	12

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

SELECT MEDICAL CORP	COM	816196109	618	46030	SH	DEFINED	12
SELECT MEDICAL CORP	COM	816196109	46992	3499000	SH	DEFINED	10
SELECT MEDICAL CORP	COM	816196109	24504	1824600	SH	DEFINED	8
SELECT MEDICAL CORP	COM	816196109	27	2000	SH	DEFINED	11
SELECT MEDICAL CORP	COM	816196109	29829	2221040	SH	DEFINED	3
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	159	5528	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	6	180	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	6	260	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	54	1550	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	40	1408	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	197	6919	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	37	1335	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	567	22630	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	246	12850	SH	DEFINED	12
SELECTIVE INS GROUP INC	COM	816300107	11	300	SH	DEFINED	12
SELECTIVE INS GROUP INC	COM	816300107	80	2150	SH	DEFINED	11
SELECTIVE INS GROUP INC	COM	816300107	8879	238670	SH	DEFINED	3
SELIGMAN QUALITY MUN FD INC	COM	816343107	10	835	SH	DEFINED	12
SELIGMAN SELECT MUN FD INC	COM	816344105	72	6700	SH	DEFINED	12
SEMCO ENERGY INC	COM	78412D109	5	1000	SH	DEFINED	12
SEMCO ENERGY INC	COM	78412D109	95	17320	SH	DEFINED	3
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	13	420	SH	DEFINED	2
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	2304	76300	SH	DEFINED	12
SEMITOOL INC	COM	816909105	359	47300	SH	DEFINED	3
SEMOTUS SOLUTIONS INC	COM	81684P107	1	2600	SH	DEFINED	12
SEMPRA ENERGY	COM	816851109	254	7010	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	46	1270	SH	DEFINED	11
SEMPRA ENERGY	COM	816851109	459	12692	SH	DEFINED	12
SEMPRA ENERGY	INCOME EQTY UT	816851208	10370	265000	SH	DEFINED	7
SEMTECH CORP	COM	816850101	10	498	SH	DEFINED	11
SEMTECH CORP	COM	816850101	58	3000	SH	DEFINED	12
SENECA FOODS CORP NEW	CL B	817070105	7	400	SH	DEFINED	12
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	165	27552	SH	DEFINED	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	3	187	SH	DEFINED	9
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1910	107173	SH	DEFINED	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	9966	559250	SH	DEFINED	3
SENSIENT TECHNOLOGIES CORP	COM	81725T100	11	500	SH	DEFINED	9
SENSIENT TECHNOLOGIES CORP	COM	81725T100	22835	1055200	SH	DEFINED	6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2673	123533	SH	DEFINED	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	15	700	SH	DEFINED	11
SENSIENT TECHNOLOGIES CORP	COM	81725T100	30	1400	SH	DEFINED	2
SEPRACOR INC	COM	817315104	141	2895	SH	DEFINED	12
SEPRACOR INC	COM	817315104	60073	1231500	SH	DEFINED	8
SEPRACOR INC	COM	817315104	92682	1900000	SH	DEFINED	10
SEPRACOR INC	COM	817315104	131706	2700000	SH	DEFINED	13
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	12	703	SH	DEFINED	11
SERENA SOFTWARE INC	COM	817492101	5106	305190	SH	DEFINED	3
SERVICE CORP INTL	COM	817565104	3	500	SH	DEFINED	9
SERVICE CORP INTL	COM	817565104	5	860	SH	DEFINED	6
SERVICE CORP INTL	COM	817565104	7	1200	SH	DEFINED	11
SERVICE CORP INTL	COM	817565104	47	7500	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	973	156700	SH	DEFINED	12
SERVICEMASTER CO	COM	81760N109	281	21886	SH	DEFINED	2
SERVICEMASTER CO	COM	81760N109	542	42131	SH	DEFINED	9
SERVICEMASTER CO	COM	81760N109	1124	87369	SH	DEFINED	3
SERVICEMASTER CO	COM	81760N109	2899	225412	SH	DEFINED	12
SFBC INTL INC	COM	784121105	26	1000	SH	DEFINED	12
SFBC INTL INC	COM	784121105	13790	524125	SH	DEFINED	3
SHARPER IMAGE CORP	COM	820013100	3303	154000	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1121	63614	SH	DEFINED	6

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

SHAW COMMUNICATIONS INC	CL B CONV	82028K200	335	20100	SH	DEFINED	12
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	30	1400	SH	DEFINED	7
SHAW GROUP INC	COM	820280105	520	43316	SH	DEFINED	12
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	34	770	SH	DEFINED	9
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	695	15612	SH	DEFINED	2
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	3605	80983	SH	DEFINED	12
SHENANDOAH TELECOMMUNICATION	COM	82312B106	173	6760	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	6	140	SH	DEFINED	9
SHERWIN WILLIAMS CO	COM	824348106	18	400	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM	824348106	352	8000	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	684	15570	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	748	17024	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	34268	779517	SH	DEFINED	3
SHILOH INDS INC	COM	824543102	727	52260	SH	DEFINED	3
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	31	1540	SH	DEFINED	3
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	22884	799727	SH	DEFINED	6
SHOE CARNIVAL INC	COM	824889109	6	500	SH	DEFINED	12
SHOE CARNIVAL INC	COM	824889109	2001	170330	SH	DEFINED	6
SHOPKO STORES INC	COM	824911101	10	570	SH	DEFINED	11
SHOPKO STORES INC	COM	824911101	82	4725	SH	DEFINED	12
SHOPKO STORES INC	COM	824911101	11797	677595	SH	DEFINED	6
SHORE BANCSHARES INC	COM	825107105	309	10642	SH	DEFINED	12
SHUFFLE MASTER INC	COM	825549108	3972	106040	SH	DEFINED	12
SHURGARD STORAGE CTRS INC	COM	82567D104	93	2386	SH	DEFINED	12
SHURGARD STORAGE CTRS INC	COM	82567D104	11	275	SH	DEFINED	9
SI INTL INC	COM	78427V102	6641	303110	SH	DEFINED	3
SI INTL INC	COM	78427V102	90	4100	SH	DEFINED	12
SIEBEL SYS INC	COM	826170102	7	900	SH	DEFINED	2
SIEBEL SYS INC	COM	826170102	11	1400	SH	DEFINED	1
SIEBEL SYS INC	COM	826170102	36	4840	SH	DEFINED	12
SIEMENS A G	SPONSORED ADR	826197501	8754	117435	SH	DEFINED	6
SIERRA BANCORP	COM	82620P102	560	34811	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	26	550	SH	DEFINED	11
SIERRA HEALTH SVCS INC	COM	826322109	54078	1128260	SH	DEFINED	3
SIERRA HEALTH SVCS INC	COM	826322109	33	679	SH	DEFINED	12
SIERRA PAC RES NEW	COM	826428104	378	42200	SH	DEFINED	6
SIERRA PAC RES NEW	COM	826428104	45	5078	SH	DEFINED	12
SIERRA PAC RES NEW	COM	826428104	3	281	SH	DEFINED	11
SIERRA WIRELESS INC	COM	826516106	5	300	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	978	16862	SH	DEFINED	12
SIGMA ALDRICH CORP	COM	826552101	340	5862	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	128	2200	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	336	5800	SH	DEFINED	5
SIGMA DESIGNS INC	COM	826565103	150	16000	SH	DEFINED	12
SILGAN HOLDINGS INC	COM	827048109	28802	621554	SH	DEFINED	6
SILGAN HOLDINGS INC	COM	827048109	22099	477304	SH	DEFINED	3
SILGAN HOLDINGS INC	COM	827048109	324	7000	SH	DEFINED	12
SILICON GRAPHICS INC	COM	827056102	1	1000	SH	DEFINED	12
SILICON LABORATORIES INC	COM	826919102	7	214	SH	DEFINED	11
SILICON STORAGE TECHNOLOGY I	COM	827057100	2	300	SH	DEFINED	9
SILICON STORAGE TECHNOLOGY I	COM	827057100	17	2600	SH	DEFINED	12
SILICON STORAGE TECHNOLOGY I	COM	827057100	211	33200	SH	DEFINED	3
SILICON VY BANCSHARES	COM	827064106	364	9800	SH	DEFINED	11
SILICON VY BANCSHARES	COM	827064106	1747	47000	SH	DEFINED	3
SILICONIX INC	COM NEW	827079203	697	19450	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	1488	441430	SH	DEFINED	3
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	2517	98400	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	147	2750	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	COM	828806109	405	6600	SH	DEFINED	7
SIMON PPTY GROUP INC NEW	COM	828806109	2418	45093	SH	DEFINED	9
SIMON PPTY GROUP INC NEW	COM	828806109	4213	78565	SH	DEFINED	12
SIMON PPTY GROUP INC NEW	COM	828806109	80	1500	SH	DEFINED	2

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

SIMPSON MANUFACTURING CO INC	COM	829073105	100	1575	SH	DEFINED	12
SINA CORP	ORD	G81477104	38235	1500000	SH	DEFINED	13
SINCLAIR BROADCAST GROUP INC	CL A	829226109	100	13750	SH	DEFINED	12
SINCLAIR BROADCAST GROUP INC	CL A	829226109	287	39300	SH	DEFINED	3
SINCLAIR BROADCAST GROUP INC	PFD CV EXCH D	829226505	58	1445	SH	DEFINED	12
SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	15	400	SH	DEFINED	2
SIRIUS SATELLITE RADIO INC	COM	82966U103	379	118520	SH	DEFINED	12
SIRNA THERAPEUTICS INC	COM	829669100	2	664	SH	DEFINED	12
SIRVA INC	COM	82967Y104	716	31270	SH	DEFINED	3
SIX FLAGS INC	COM	83001P109	20	3650	SH	DEFINED	12
SK TELECOM LTD	SPONSORED ADR	78440P108	65	3350	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	28836	1463868	SH	DEFINED	6
SKECHERS U S A INC	CL A	830566105	8600	592310	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	51	2025	SH	DEFINED	11
SKY FINL GROUP INC	COM	83080P103	185	7400	SH	DEFINED	12
SKY FINL GROUP INC	COM	83080P103	13300	531989	SH	DEFINED	6
SKYLINE CORP	COM	830830105	4	100	SH	DEFINED	12
SKYWEST INC	COM	830879102	14068	934728	SH	DEFINED	6
SKYWORKS SOLUTIONS INC	COM	83088M102	1917	201786	SH	DEFINED	12
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	9
SL GREEN RLTY CORP	COM	78440X101	5	100	SH	DEFINED	12
SL GREEN RLTY CORP	COM	78440X101	17599	339680	SH	DEFINED	3
SLM CORP	COM	78442P106	846	18977	SH	DEFINED	12
SLM CORP	COM	78442P106	236	5300	SH	DEFINED	11
SLM CORP	COM	78442P106	195	4368	SH	DEFINED	2
SLM CORP	COM	78442P106	65	1455	SH	DEFINED	9
SLM CORP	COM	78442P106	6	132	SH	DEFINED	4
SMART & FINAL INC	COM	831683107	9	546	SH	DEFINED	12
SMART & FINAL INC	COM	831683107	2168	129340	SH	DEFINED	3
SMEDVIG A S	SPON ADR REP A	83169H105	161	12320	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	655	13948	SH	DEFINED	6
SMITH & WOLLENSKY RESTAURANT	COM	831758107	7	1200	SH	DEFINED	12
SMITH A O	COM	831865209	5	200	SH	DEFINED	12
SMITH A O	COM	831865209	19	800	SH	DEFINED	11
SMITH A O	COM	831865209	27	1100	SH	DEFINED	2
SMITH INTL INC	COM	832110100	9	154	SH	DEFINED	12
SMITH INTL INC	COM	832110100	6412	105585	SH	DEFINED	11
SMITHFIELD FOODS INC	COM	832248108	129	5170	SH	DEFINED	6
SMITHFIELD FOODS INC	COM	832248108	200	8000	SH	DEFINED	2
SMITHFIELD FOODS INC	COM	832248108	4648	185929	SH	DEFINED	12
SMITHFIELD FOODS INC	COM	832248108	9406	376250	SH	DEFINED	3
SMUCKER J M CO	COM NEW	832696405	1766	39775	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	2581	58113	SH	DEFINED	12
SMUCKER J M CO	COM NEW	832696405	1	28	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	9	204	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	11	240	SH	DEFINED	9
SMURFIT-STONE CONTAINER CORP	COM	832727101	6	330	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	PFD CV EX A 7%	832727200	10	400	SH	DEFINED	12
SMURFIT-STONE CONTAINER CORP	COM	832727101	368	19000	SH	DEFINED	5
SMURFIT-STONE CONTAINER CORP	COM	832727101	82	4239	SH	DEFINED	12
SNAP ON INC	COM	833034101	807	29275	SH	DEFINED	12
SNAP ON INC	COM	833034101	6	200	SH	DEFINED	2
SNAP ON INC	COM	833034101	29	1050	SH	DEFINED	11
SNAP ON INC	COM	833034101	30	1080	SH	DEFINED	6
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	96	2000	SH	DEFINED	2
SOLA INTL INC	COM	834092108	8260	433600	SH	DEFINED	6
SOLETRON CORP	COM	834182107	2	500	SH	DEFINED	2
SOLETRON CORP	COM	834182107	12	2500	SH	DEFINED	11
SOLETRON CORP	COM	834182107	62	12575	SH	DEFINED	12
SOLETRON CORP	COM	834182107	453	91500	SH	DEFINED	5
SOLETRON CORP	COM	834182107	66	13300	SH	DEFINED	4
SONIC AUTOMOTIVE INC	CL A	83545G102	12956	646200	SH	DEFINED	6

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

SONIC AUTOMOTIVE INC	CL A	83545G102	24	1200	SH	DEFINED	12
SONIC CORP	COM	835451105	82	3200	SH	DEFINED	12
SONIC CORP	COM	835451105	459	17900	SH	DEFINED	3
SONIC FDY INC	COM	83545R108	0	200	SH	DEFINED	12
SONIC INNOVATIONS INC	COM	83545M109	5	1000	SH	DEFINED	12
SONIC SOLUTIONS	COM	835460106	12	750	SH	DEFINED	12
SONICWALL INC	COM	835470105	274	40570	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	1553	58732	SH	DEFINED	12
SONOCO PRODS CO	COM	835495102	13084	494840	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	24680	931695	SH	DEFINED	6
SONOSITE INC	COM	83568G104	206	7910	SH	DEFINED	12
SONUS NETWORKS INC	COM	835916107	218	38650	SH	DEFINED	12
SONY CORP	ADR NEW	835699307	8	237	SH	DEFINED	9
SONY CORP	ADR NEW	835699307	932	27100	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	0	14	SH	DEFINED	6
SOTHEBYS HLDGS INC	CL A	835898107	15	925	SH	DEFINED	12
SOURCE INTERLINK COS INC	COM NEW	836151209	1147	117980	SH	DEFINED	3
SOURCECORP	COM	836167106	4603	207891	SH	DEFINED	6
SOURCECORP	COM	836167106	9	425	SH	DEFINED	12
SOURCECORP	COM	836167106	1186	53590	SH	DEFINED	3
SOUTH FINL GROUP INC	COM	837841105	24	847	SH	DEFINED	2
SOUTH FINL GROUP INC	COM	837841105	340	12050	SH	DEFINED	12
SOUTH FINL GROUP INC	COM	837841105	11	400	SH	DEFINED	11
SOUTH JERSEY INDS INC	COM	838518108	513	10750	SH	DEFINED	3
SOUTH JERSEY INDS INC	COM	838518108	10928	228850	SH	DEFINED	6
SOUTHERN CMNTY FINL CORP	COM	842632101	174	15657	SH	DEFINED	12
SOUTHERN CMNTY FINL CORP VA	COM	84263N105	1	100	SH	DEFINED	12
SOUTHERN CO	COM	842587107	92	3078	SH	DEFINED	2
SOUTHERN CO	COM	842587107	4003	133519	SH	DEFINED	12
SOUTHERN CO	COM	842587107	995	33183	SH	DEFINED	9
SOUTHERN CO	COM	842587107	100	3340	SH	DEFINED	11
SOUTHERN CO	COM	842587107	9	300	SH	DEFINED	6
SOUTHERN CO	COM	842587107	155	4100	SH	DEFINED	7
SOUTHERN PERU COPPER CORP	COM	843611104	19758	382468	SH	DEFINED	3
SOUTHERN PERU COPPER CORP	COM	843611104	52	1014	SH	DEFINED	12
SOUTHERN UN CO NEW	COM	844030106	15	735	SH	DEFINED	9
SOUTHERN UN CO NEW	COM	844030106	125	6117	SH	DEFINED	12
SOUTHSIDE BANCSHARES INC	COM	84470P109	83	4095	SH	DEFINED	12
SOUTHTRUST CORP	COM	844730101	7	160	SH	DEFINED	6
SOUTHTRUST CORP	COM	844730101	50	1200	SH	DEFINED	2
SOUTHTRUST CORP	COM	844730101	133	3200	SH	DEFINED	11
SOUTHTRUST CORP	COM	844730101	600	14400	SH	DEFINED	5
SOUTHTRUST CORP	COM	844730101	2434	58419	SH	DEFINED	12
SOUTHWEST AIRLS CO	COM	844741108	1558	114395	SH	DEFINED	12
SOUTHWEST AIRLS CO	COM	844741108	1	100	SH	DEFINED	6
SOUTHWEST AIRLS CO	COM	844741108	50	3680	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	84	6169	SH	DEFINED	9
SOUTHWEST AIRLS CO	COM	844741108	69	5034	SH	DEFINED	11
SOUTHWEST BANCORP INC OKLA	COM	844767103	9	400	SH	DEFINED	12
SOUTHWEST BANCORP INC OKLA	COM	844767103	2254	102200	SH	DEFINED	6
SOUTHWEST BANCORPORATION TEX	COM	84476R109	133	6590	SH	DEFINED	12
SOUTHWEST BANCORPORATION TEX	COM	84476R109	8	400	SH	DEFINED	11
SOUTHWEST GAS CORP	COM	844895102	48	2000	SH	DEFINED	9
SOUTHWEST GAS CORP	COM	844895102	848	35400	SH	DEFINED	6
SOUTHWEST GAS CORP	COM	844895102	970	40500	SH	DEFINED	3
SOUTHWEST GAS CORP	COM	844895102	189	7892	SH	DEFINED	12
SOUTHWEST WTR CO	COM	845331107	8	633	SH	DEFINED	12
SOUTHWESTERN ENERGY CO	COM	845467109	26161	623020	SH	DEFINED	3
SOUTHWESTERN ENERGY CO	COM	845467109	57	1368	SH	DEFINED	12
SOVEREIGN BANCORP INC	COM	845905108	37	1673	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	8390	384525	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	2718	124554	SH	DEFINED	12

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

SOVEREIGN BANCORP INC	COM	845905108	30	1387	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	3	142	SH	DEFINED	9
SOVEREIGN BANCORP INC	COM	845905108	6486	297240	SH	DEFINED	1
SOVRAN SELF STORAGE INC	COM	84610H108	17	425	SH	DEFINED	12
SPARTAN MTRS INC	COM	846819100	20	1400	SH	DEFINED	11
SPARTECH CORP	COM NEW	847220209	991	39470	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	13	500	SH	DEFINED	12
SPATIALIGHT INC	COM	847248101	12	2000	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	1862	13188	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	2861	25596	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	352	3150	SH	DEFINED	5
SPECTRUM CTL INC	COM	847615101	8	1065	SH	DEFINED	12
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	4	713	SH	DEFINED	12
SPECTRUM SIGNAL PROCESSING I	COM	84763F107	34	18000	SH	DEFINED	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	11	335	SH	DEFINED	12
SPHERION CORP	COM	848420105	162	20744	SH	DEFINED	12
SPHERIX INC	COM	84842R106	31	9330	SH	DEFINED	12
SPINNAKER EXPL CO	COM	84855W109	16	470	SH	DEFINED	11
SPINNAKER EXPL CO	COM	84855W109	98	2800	SH	DEFINED	6
SPINNAKER EXPL CO	COM	84855W109	1349	38495	SH	DEFINED	12
SPORTS AUTH INC NEW	COM	84917U109	18	762	SH	DEFINED	12
SPORTSMANS GUIDE INC	COM NEW	848907200	6	302	SH	DEFINED	12
SPRINT CORP	COM FON	852061100	116	5750	SH	DEFINED	9
SPRINT CORP	COM FON	852061100	109	5400	SH	DEFINED	11
SPRINT CORP	COM FON	852061100	401	19936	SH	DEFINED	2
SPRINT CORP	COM FON	852061100	6588	327258	SH	DEFINED	12
SPRINT CORP	COM FON	852061100	575	28575	SH	DEFINED	5
SPRINT CORP	COM FON	852061100	6466	320998	SH	DEFINED	6
SPRINT CORP	COM FON	852061100	3419	169825	SH	DEFINED	3
SPSS INC	COM	78462K102	1	112	SH	DEFINED	11
SPSS INC	COM	78462K102	5	400	SH	DEFINED	12
SPX CORP	COM	784635104	163	4606	SH	DEFINED	12
SPX CORP	COM	784635104	15528	438650	SH	DEFINED	6
SPX CORP	COM	784635104	125	3522	SH	DEFINED	9
SPX CORP	COM	784635104	3	94	SH	DEFINED	11
SS&C TECHNOLOGIES INC	COM	85227Q100	7451	381510	SH	DEFINED	3
SS&C TECHNOLOGIES INC	COM	85227Q100	5	250	SH	DEFINED	9
ST JOE CO	COM	790148100	12	250	SH	DEFINED	2
ST JOE CO	COM	790148100	56	1175	SH	DEFINED	11
ST JOE CO	COM	790148100	2523	52814	SH	DEFINED	12
ST JUDE MED INC	COM	790849103	61	805	SH	DEFINED	9
ST JUDE MED INC	COM	790849103	507	6730	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	528	7009	SH	DEFINED	12
ST MARY LD & EXPL CO	COM	792228108	52	1300	SH	DEFINED	12
ST MARY LD & EXPL CO	COM	792228108	13202	330550	SH	DEFINED	6
ST MARY LD & EXPL CO	COM	792228108	454	11400	SH	DEFINED	2
ST PAUL TRAVELERS INC	COM	792860108	2833	85682	SH	DEFINED	12
ST PAUL TRAVELERS INC	EQUITY UNIT	792860306	4382	56500	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	3622	86691	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	31660	957525	SH	DEFINED	6
ST PAUL TRAVELERS INC	COM	792860108	328	9927	SH	DEFINED	5
ST PAUL TRAVELERS INC	COM	792860108	8	255	SH	DEFINED	1
ST PAUL TRAVELERS INC	COM	792860108	114	3442	SH	DEFINED	2
ST PAUL TRAVELERS INC	COM	792860108	46	1400	SH	DEFINED	11
ST PAUL TRAVELERS INC	COM	792860108	45	1358	SH	DEFINED	9
ST PAUL TRAVELERS INC	COM	792860108	22549	682062	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	7	200	SH	DEFINED	4
ST PAUL TRAVELERS INC	COM	792860108	9125	276000	SH	DEFINED	10
STAGE STORES INC	COM NEW	85254C305	12213	356900	SH	DEFINED	3
STAGE STORES INC	COM NEW	85254C305	13404	391698	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	4	50	SH	DEFINED	12
STANCORP FINL GROUP INC	COM	852891100	6372	89500	SH	DEFINED	1

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

STANCORP FINL GROUP INC	COM	852891100	9337	131140	SH	DEFINED	6
STANDARD COML CORP	COM	853258101	2834	179950	SH	DEFINED	6
STANDARD MICROSYSTEMS CORP	COM	853626109	3013	172070	SH	DEFINED	3
STANDARD MICROSYSTEMS CORP	COM	853626109	2952	168600	SH	DEFINED	6
STANDARD MICROSYSTEMS CORP	COM	853626109	15	880	SH	DEFINED	4
STANDARD MTR PRODS INC	COM	853666105	11	750	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	54	950	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	203	3600	SH	DEFINED	5
STANDARD PAC CORP NEW	COM	85375C101	23875	423545	SH	DEFINED	6
STANDARD PAC CORP NEW	COM	85375C101	32709	580256	SH	DEFINED	3
STANDARD PARKING CORP	COM	853790103	82	6200	SH	DEFINED	3
STANDEX INTL CORP	COM	854231107	3437	140300	SH	DEFINED	6
STANDEX INTL CORP	COM	854231107	195	7955	SH	DEFINED	12
STANLEY FURNITURE INC	COM NEW	854305208	3122	70950	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	3	74	SH	DEFINED	11
STANLEY FURNITURE INC	COM NEW	854305208	2641	60017	SH	DEFINED	3
STANLEY WKS	COM	854616109	5	125	SH	DEFINED	11
STANLEY WKS	COM	854616109	794	18676	SH	DEFINED	12
STANLEY WKS	COM	854616109	2403	56500	SH	DEFINED	6
STAPLES INC	COM	855030102	506	16971	SH	DEFINED	12
STAPLES INC	COM	855030102	7	236	SH	DEFINED	11
STAPLES INC	COM	855030102	7767	260475	SH	DEFINED	1
STAPLES INC	COM	855030102	2	60	SH	DEFINED	6
STAPLES INC	COM	855030102	97	3258	SH	DEFINED	9
STAPLES INC	COM	855030102	207	6950	SH	DEFINED	2
STAPLES INC	COM	855030102	251	8433	SH	DEFINED	5
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C105	102	4660	SH	DEFINED	12
STAR SCIENTIFIC INC	COM	85517P101	1	100	SH	DEFINED	12
STARBUCKS CORP	COM	855244109	50	1100	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	894	19655	SH	DEFINED	5
STARBUCKS CORP	COM	855244109	41	894	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	17	377	SH	DEFINED	9
STARBUCKS CORP	COM	855244109	1516	33338	SH	DEFINED	12
STARTEK INC	COM	85569C107	1	40	SH	DEFINED	6
STARTEK INC	COM	85569C107	113	3610	SH	DEFINED	12
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	6	100	SH	DEFINED	7
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	119	2559	SH	DEFINED	9
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	1350	29075	SH	DEFINED	1
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	90	1930	SH	DEFINED	6
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	96	2068	SH	DEFINED	2
STATE AUTO FINL CORP	COM	855707105	244	8412	SH	DEFINED	12
STATE FINL SVCS CORP	CL A	856855101	14	500	SH	DEFINED	12
STATE STR CORP	COM	857477103	225	5274	SH	DEFINED	11
STATE STR CORP	COM	857477103	27993	655418	SH	DEFINED	1
STATE STR CORP	COM	857477103	3135	73400	SH	DEFINED	3
STATE STR CORP	COM	857477103	310	7250	SH	DEFINED	5
STATE STR CORP	COM	857477103	111	2600	SH	DEFINED	2
STATE STR CORP	COM	857477103	45	1043	SH	DEFINED	9
STATE STR CORP	COM	857477103	30	704	SH	DEFINED	4
STATE STR CORP	COM	857477103	4	100	SH	DEFINED	6
STATE STR CORP	COM	857477103	3064	71745	SH	DEFINED	12
STATION CASINOS INC	COM	857689103	518	10564	SH	DEFINED	12
STATOIL ASA	SPONSORED ADR	85771P102	2	141	SH	DEFINED	6
STEAK N SHAKE CO	COM	857873103	9	503	SH	DEFINED	12
STEAK N SHAKE CO	COM	857873103	287	16800	SH	DEFINED	3
STEEL DYNAMICS INC	COM	858119100	4578	118540	SH	DEFINED	3
STEEL DYNAMICS INC	COM	858119100	100	2580	SH	DEFINED	12
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	84	6020	SH	DEFINED	6
STEIN MART INC	COM	858375108	8	500	SH	DEFINED	12
STEIN MART INC	COM	858375108	2629	172740	SH	DEFINED	3

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

STEINER LEISURE LTD	ORD	P8744Y102	2	100	SH	DEFINED	12
STEINER LEISURE LTD	ORD	P8744Y102	2965	134160	SH	DEFINED	3
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	255	9370	SH	DEFINED	3
STEMCELLS INC	COM	85857R105	5	3000	SH	DEFINED	12
STERICYCLE INC	COM	858912108	85	1850	SH	DEFINED	12
STERIS CORP	COM	859152100	3220	146772	SH	DEFINED	2
STERIS CORP	COM	859152100	50	2300	SH	DEFINED	11
STERIS CORP	COM	859152100	1920	87498	SH	DEFINED	12
STERIS CORP	COM	859152100	133	6050	SH	DEFINED	6
STERLING BANCORP	COM	859158107	242	8950	SH	DEFINED	3
STERLING BANCSHARES INC	COM	858907108	124	9234	SH	DEFINED	12
STERLING CONSTRUCTION CO INC	COM	859241101	0	11	SH	DEFINED	12
STERLING FINL CORP	COM	859317109	279	10393	SH	DEFINED	12
STERLING FINL CORP WASH	COM	859319105	5	151	SH	DEFINED	12
STERLING FINL CORP WASH	COM	859319105	16	440	SH	DEFINED	11
STERLING FINL CORP WASH	COM	859319105	4986	141485	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	5194	147386	SH	DEFINED	6
STEWART & STEVENSON SVCS INC	COM	860342104	914	51700	SH	DEFINED	12
STEWART & STEVENSON SVCS INC	COM	860342104	1471	83250	SH	DEFINED	3
STEWART ENTERPRISES INC	CL A	860370105	5743	826359	SH	DEFINED	3
STEWART ENTERPRISES INC	CL A	860370105	46	6585	SH	DEFINED	12
STEWART INFORMATION SVCS COR	COM	860372101	1	34	SH	DEFINED	11
STEWART INFORMATION SVCS COR	COM	860372101	55	1400	SH	DEFINED	12
STEWART INFORMATION SVCS COR	COM	860372101	11588	294100	SH	DEFINED	6
STILLWATER MNG CO	COM	86074Q102	3	214	SH	DEFINED	9
STILLWATER MNG CO	COM	86074Q102	3432	221400	SH	DEFINED	3
STILLWATER MNG CO	COM	86074Q102	14	900	SH	DEFINED	12
STILLWATER MNG CO	COM	86074Q102	17	872	SH	DEFINED	7
STMICROELECTRONICS N V	NY REGISTRY	861012102	24	1400	SH	DEFINED	3
STMICROELECTRONICS N V	NY REGISTRY	861012102	366	21199	SH	DEFINED	12
STONE ENERGY CORP	COM	861642106	32	735	SH	DEFINED	12
STONE ENERGY CORP	COM	861642106	1564	35748	SH	DEFINED	2
STONE ENERGY CORP	COM	861642106	48684	1112470	SH	DEFINED	6
STONEPATH GROUP INC	COM	861837102	105	115800	SH	DEFINED	6
STONERIDGE INC	COM	86183P102	3641	258250	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	9400	687782	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	9453	698700	SH	DEFINED	5
STORAGE COMPUTER CORP	COM	86211A101	13	39000	SH	DEFINED	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	3	100	SH	DEFINED	6
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	38	1500	SH	DEFINED	11
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	456	18046	SH	DEFINED	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	17158	679261	SH	DEFINED	3
STRATEGIC DISTR INC	COM NEW	862701307	0	3	SH	DEFINED	12
STRATEGIC GLOBAL INCOME FD	COM	862719101	28	2000	SH	DEFINED	12
STRATEGIC HOTEL CAP INC	COM	86272T106	20	1500	SH	DEFINED	12
STRATEGIC HOTEL CAP INC	COM	86272T106	477	35300	SH	DEFINED	3
STRATEX NETWORKS INC	COM	86279T109	6	2818	SH	DEFINED	9
STRATTEC SEC CORP	COM	863111100	10	168	SH	DEFINED	12
STRATTEC SEC CORP	COM	863111100	2559	41103	SH	DEFINED	6
STRATUS PPTYS INC	COM NEW	863167201	6	419	SH	DEFINED	12
STRAYER ED INC	COM	863236105	32	280	SH	DEFINED	12
STREETTRACKS SER TR	DJ LRG CAP VAL	86330E208	120	950	SH	DEFINED	12
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	580	3445	SH	DEFINED	12
STRIDE RITE CORP	COM	863314100	9	900	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	8962	869610	SH	DEFINED	6
STRYKER CORP	COM	863667101	384	7990	SH	DEFINED	5
STRYKER CORP	COM	863667101	3017	62748	SH	DEFINED	12
STRYKER CORP	COM	863667101	6007	124937	SH	DEFINED	11
STRYKER CORP	COM	863667101	22039	458377	SH	DEFINED	1
STRYKER CORP	COM	863667101	154	3200	SH	DEFINED	2
STRYKER CORP	COM	863667101	18	370	SH	DEFINED	9
STUDENT LN CORP	COM	863902102	21	150	SH	DEFINED	12

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

STURGIS BANCORP INC	COM	864087101	16	1100	SH	DEFINED	12
STURM RUGER & CO INC	COM	864159108	13	1456	SH	DEFINED	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	536	15544	SH	DEFINED	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUEZ	SPONSORED ADR	864686100	13	600	SH	DEFINED	2
SUEZ	SPONSORED ADR	864686100	37	1700	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	0	6	SH	DEFINED	12
SUFFOLK BANCORP	COM	864739107	12	400	SH	DEFINED	11
SUMMA INDS	COM	86562T105	6	500	SH	DEFINED	11
SUMMA INDS	COM	86562T105	630	57100	SH	DEFINED	6
SUMMIT BANCSHARES INC TEX	COM	866011109	111	3338	SH	DEFINED	12
SUMMIT PPTYS INC	COM	866239106	66	2425	SH	DEFINED	11
SUMMIT PPTYS INC	COM	866239106	156	5771	SH	DEFINED	12
SUN BANCORP INC	COM	86663B102	4	163	SH	DEFINED	12
SUN COMMUNITIES INC	COM	866674104	25	650	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	25	650	SH	DEFINED	11
SUN HYDRAULICS CORP	COM	866942105	5	400	SH	DEFINED	12
SUN LIFE FINL INC	COM	866796105	24533	642382	SH	DEFINED	7
SUN LIFE FINL INC	COM	866796105	35	1175	SH	DEFINED	12
SUN MICROSYSTEMS INC	COM	866810104	11987	2967007	SH	DEFINED	4
SUN MICROSYSTEMS INC	COM	866810104	85	20944	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	5638	1395446	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	2504	619816	SH	DEFINED	12
SUN MICROSYSTEMS INC	COM	866810104	364	90168	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	168	41471	SH	DEFINED	9
SUN MICROSYSTEMS INC	COM	866810104	355	69500	SH	DEFINED	7
SUNCOR ENERGY INC	COM	867229106	175	5474	SH	DEFINED	12
SUNCOR ENERGY INC	COM	867229106	21370	528950	SH	DEFINED	7
SUNGARD DATA SYS INC	COM	867363103	8663	364470	SH	DEFINED	3
SUNGARD DATA SYS INC	COM	867363103	3403	143168	SH	DEFINED	2
SUNGARD DATA SYS INC	COM	867363103	2339	98404	SH	DEFINED	12
SUNGARD DATA SYS INC	COM	867363103	1101	46300	SH	DEFINED	9
SUNGARD DATA SYS INC	COM	867363103	14	575	SH	DEFINED	11
SUNGARD DATA SYS INC	COM	867363103	7	300	SH	DEFINED	6
SUNOCO INC	COM	86764P109	37	500	SH	DEFINED	11
SUNOCO INC	COM	86764P109	107	1440	SH	DEFINED	6
SUNOCO INC	COM	86764P109	156	2103	SH	DEFINED	9
SUNOCO INC	COM	86764P109	1095	14800	SH	DEFINED	12
SUNOCO INC	COM	86764P109	29717	401694	SH	DEFINED	3
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	1133	28800	SH	DEFINED	3
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	118	3005	SH	DEFINED	12
SUNOPTA INC	COM	8676EP108	7	890	SH	DEFINED	11
SUNOPTA INC	COM	8676EP108	19	2500	SH	DEFINED	12
SUNRISE SENIOR LIVING INC	COM	86768K106	18	500	SH	DEFINED	9
SUNRISE SENIOR LIVING INC	COM	86768K106	1932	55000	SH	DEFINED	
SUNRISE SENIOR LIVING INC	COM	86768K106	5802	165193	SH	DEFINED	12
SUNTRUST BKS INC	COM	867914103	11252	159814	SH	DEFINED	12
SUNTRUST BKS INC	COM	867914103	11	150	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	1715	24352	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	773	10975	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	615	8735	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	35	491	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	72	1026	SH	DEFINED	9
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	1	1100	SH	DEFINED	12
SUPERGEN INC	COM	868059106	25	4000	SH	DEFINED	12
SUPERIOR ENERGY SVCS INC	COM	868157108	13	1000	SH	DEFINED	12
SUPERIOR ENERGY SVCS INC	COM	868157108	84	6500	SH	DEFINED	3
SUPERIOR INDS INTL INC	COM	868168105	243	8100	SH	DEFINED	11
SUPERIOR INDS INTL INC	COM	868168105	300	10000	SH	DEFINED	5
SUPERIOR INDS INTL INC	COM	868168105	14544	485600	SH	DEFINED	6
SUPERIOR INDS INTL INC	COM	868168105	287	9581	SH	DEFINED	12
SUPERIOR UNIFORM GP INC	COM	868358102	171	12500	SH	DEFINED	12

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

SUPERTEX INC	COM	868532102	2	90	SH	DEFINED	12
SUPERVALU INC	COM	868536103	6	205	SH	DEFINED	9
SUPERVALU INC	COM	868536103	21	780	SH	DEFINED	11
SUPERVALU INC	COM	868536103	293	10625	SH	DEFINED	5
SUPERVALU INC	COM	868536103	753	27320	SH	DEFINED	12
SUPERVALU INC	COM	868536103	4942	179385	SH	DEFINED	3
SUPERVALU INC	COM	868536103	18987	688910	SH	DEFINED	6
SUPREME INDS INC	CL A	868607102	15	2546	SH	DEFINED	11
SURMODICS INC	COM	868873100	19	800	SH	DEFINED	2
SUSQUEHANNA BANCSHARES INC P	COM	869099101	28	1125	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	317	12900	SH	DEFINED	6
SUSQUEHANNA BANCSHARES INC P	COM	869099101	223	9075	SH	DEFINED	12
SUSQUEHANNA BANCSHARES INC P	COM	869099101	10	420	SH	DEFINED	9
SUSQUEHANNA BANCSHARES INC P	COM	869099101	239	9725	SH	DEFINED	4
SWIFT ENERGY CO	COM	870738101	1119	46700	SH	DEFINED	12
SWIFT ENERGY CO	COM	870738101	15666	653830	SH	DEFINED	3
SWIFT TRANSN CO	COM	870756103	238	14147	SH	DEFINED	12
SWISS HELVETIA FD INC	COM	870875101	61	4669	SH	DEFINED	12
SWISSCOM AG	SPONSORED ADR	871013108	31	885	SH	DEFINED	11
SWS GROUP INC	COM	78503N107	4	220	SH	DEFINED	12
SYBASE INC	COM	871130100	3649	264600	SH	DEFINED	8
SYBASE INC	COM	871130100	2611	189358	SH	DEFINED	12
SYBASE INC	COM	871130100	172	12500	SH	DEFINED	6
SYBASE INC	COM	871130100	156	11300	SH	DEFINED	5
SYBASE INC	COM	871130100	42235	3062700	SH	DEFINED	10
SYBASE INC	COM	871130100	325	23600	SH	DEFINED	11
SYBRON DENTAL SPECIALTIES IN	COM	871142105	912	30704	SH	DEFINED	12
SYBRON DENTAL SPECIALTIES IN	COM	871142105	20614	694310	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	36	1215	SH	DEFINED	11
SYCAMORE NETWORKS INC	COM	871206108	0	125	SH	DEFINED	12
SYMANTEC CORP	COM	871503108	82	1500	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	7052	128500	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	143	2602	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	76832	1400000	SH	DEFINED	10
SYMANTEC CORP	COM	871503108	71	1290	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	55	1004	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	3998	72847	SH	DEFINED	12
SYMBION INC DEL	COM	871507109	10	650	SH	DEFINED	12
SYMBOL TECHNOLOGIES INC	COM	871508107	131	10400	SH	DEFINED	1
SYMBOL TECHNOLOGIES INC	COM	871508107	117	9253	SH	DEFINED	12
SYMBOL TECHNOLOGIES INC	COM	871508107	16	1282	SH	DEFINED	2
SYMMETRICOM INC	COM	871543104	1	145	SH	DEFINED	11
SYMYX TECHNOLOGIES	COM	87155S108	26	1100	SH	DEFINED	12
SYNERGX SYSTEMS INC	COM	87160C106	0	84	SH	DEFINED	1
SYNGENTA AG	SPONSORED ADR	87160A100	12	614	SH	DEFINED	9
SYNOPSIS INC	COM	871607107	3	200	SH	DEFINED	2
SYNOPSIS INC	COM	871607107	1937	122880	SH	DEFINED	3
SYNOPSIS INC	COM	871607107	12350	783658	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	39	2490	SH	DEFINED	12
SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	31	1192	SH	DEFINED	2
SYNOVUS FINL CORP	COM	87161C105	2764	105685	SH	DEFINED	12
SYPRIS SOLUTIONS INC	COM	871655106	539	39500	SH	DEFINED	12
SYSCO CORP	COM	871829107	2085	69674	SH	DEFINED	12
SYSCO CORP	COM	871829107	4771	159444	SH	DEFINED	1
SYSCO CORP	COM	871829107	17933	599359	SH	DEFINED	2
SYSCO CORP	COM	871829107	249	8316	SH	DEFINED	5
SYSCO CORP	COM	871829107	38	1283	SH	DEFINED	9
SYSCO CORP	COM	871829107	355	11864	SH	DEFINED	11
SYSTEMAX INC	COM	871851101	23	4000	SH	DEFINED	12
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	9	1209	SH	DEFINED	9
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	310	43356	SH	DEFINED	3

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

TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1	67	SH	DEFINED	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	68	9487	SH	DEFINED	2
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	18	550	SH	DEFINED	12
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	42	1285	SH	DEFINED	11
TALBOTS INC	COM	874161102	170	6838	SH	DEFINED	12
TALBOTS INC	COM	874161102	791	31900	SH	DEFINED	9
TALBOTS INC	COM	874161102	3937	158800	SH	DEFINED	6
TALISMAN ENERGY INC	COM	87425E103	262	10100	SH	DEFINED	3
TALISMAN ENERGY INC	COM	87425E103	66	2559	SH	DEFINED	12
TALISMAN ENERGY INC	COM	87425E103	9	348	SH	DEFINED	9
TALISMAN ENERGY INC	COM	87425E103	16821	513000	SH	DEFINED	7
TALISMAN ENERGY INC	COM	87425E103	7	270	SH	DEFINED	1
TALK AMERICA HLDGS INC	COM NEW	87426R202	54	10345	SH	DEFINED	12
TALK AMERICA HLDGS INC	COM NEW	87426R202	1741	332923	SH	DEFINED	6
TANDY BRANDS ACCESSORIES INC	COM	875378101	1473	103368	SH	DEFINED	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	4226	94380	SH	DEFINED	3
TANGER FACTORY OUTLET CTRS I	COM	875465106	219	4900	SH	DEFINED	1
TANGER FACTORY OUTLET CTRS I	COM	875465106	1920	42875	SH	DEFINED	12
TANOX INC	COM	87588Q109	27	1600	SH	DEFINED	2
TAPESTRY PHARMACEUTICALS INC	COM	876031105	1	500	SH	DEFINED	12
TARGET CORP	COM	87612E106	34683	766471	SH	DEFINED	2
TARGET CORP	COM	87612E106	915	20220	SH	DEFINED	9
TARGET CORP	COM	87612E106	114	2000	SH	DEFINED	7
TARGET CORP	COM	87612E106	303	6700	SH	DEFINED	5
TARGET CORP	COM	87612E106	4747	104909	SH	DEFINED	11
TARGET CORP	COM	87612E106	15368	339630	SH	DEFINED	3
TARGET CORP	COM	87612E106	9093	200951	SH	DEFINED	1
TARGET CORP	COM	87612E106	38	838	SH	DEFINED	4
TARGET CORP	COM	87612E106	21996	486108	SH	DEFINED	6
TARGET CORP	COM	87612E106	4721	104339	SH	DEFINED	12
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	2	83	SH	DEFINED	11
TARRAGON CORP	COM	876287103	19	1424	SH	DEFINED	9
TASER INTL INC	COM	87651B104	38	1000	SH	DEFINED	12
TASTY BAKING CO	COM	876553306	229	28630	SH	DEFINED	12
TASTY BAKING CO	COM	876553306	40	5000	SH	DEFINED	9
TAUBMAN CTRS INC	COM	876664103	65	2500	SH	DEFINED	12
TAYLOR CAP GROUP INC	COM	876851106	1431	59635	SH	DEFINED	6
TBC CORP	COM	872180104	152	6787	SH	DEFINED	12
TBC CORP	COM	872180104	874	39130	SH	DEFINED	3
TBC CORP	COM	872180104	16	700	SH	DEFINED	11
TC PIPELINES LP	UT COM LTD PRT	87233Q108	478	12950	SH	DEFINED	12
TCF FINL CORP	COM	872275102	148	4880	SH	DEFINED	12
TCF FINL CORP	COM	872275102	4659	153800	SH	DEFINED	3
TCF FINL CORP	COM	872275102	5027	165950	SH	DEFINED	1
TCW CONV SECS FD INC	COM	872340104	91	18900	SH	DEFINED	12
TDK CORP	AMERN DEP SH	872351408	21017	305571	SH	DEFINED	6
TDK CORP	AMERN DEP SH	872351408	13	190	SH	DEFINED	11
TEAM INC	COM	878155100	9	551	SH	DEFINED	12
TECH DATA CORP	COM	878237106	85	2200	SH	DEFINED	6
TECH DATA CORP	COM	878237106	6758	175300	SH	DEFINED	3
TECH DATA CORP	COM	878237106	126	3271	SH	DEFINED	12
TECH DATA CORP	COM	878237106	226	5875	SH	DEFINED	5
TECHNE CORP	COM	878377100	962	25200	SH	DEFINED	11
TECHNE CORP	COM	878377100	10	265	SH	DEFINED	12
TECHNE CORP	COM	878377100	18280	478783	SH	DEFINED	3
TECHNIP NEW	SPONSORED ADR	878546209	24103	591260	SH	DEFINED	6
TECHNITROL INC	COM	878555101	62	3177	SH	DEFINED	12
TECHNITROL INC	COM	878555101	71	2900	SH	DEFINED	7
TECHNITROL INC	COM	878555101	5451	279553	SH	DEFINED	5
TECHNITROL INC	COM	878555101	9269	475352	SH	DEFINED	4
TECHNITROL INC	COM	878555101	19	995	SH	DEFINED	11
TECHNOLOGY INVT CAP CORP	COM	878717305	28	2013	SH	DEFINED	11

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

TECHNOLOGY INVT CAP CORP	COM	878717305	5950	425005	SH	DEFINED	12
TECO ENERGY INC	COM	872375100	27	2000	SH	DEFINED	11
TECO ENERGY INC	COM	872375100	73	5400	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	1760	130083	SH	DEFINED	12
TECO ENERGY INC	COM	872375100	6854	506610	SH	DEFINED	6
TECUMSEH PRODS CO	CL A	878895200	9	225	SH	DEFINED	11
TECUMSEH PRODS CO	CL A	878895200	91	2180	SH	DEFINED	12
TECUMSEH PRODS CO	CL A	878895200	7665	183057	SH	DEFINED	6
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	2448	56820	SH	DEFINED	3
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	86	2000	SH	DEFINED	12
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	4	93	SH	DEFINED	11
TEGAL CORP	COM	879008100	6	5000	SH	DEFINED	12
TEJON RANCH CO DEL	COM	879080109	32	837	SH	DEFINED	12
TEKELEC	COM	879101103	28	1700	SH	DEFINED	11
TEKELEC	COM	879101103	8	500	SH	DEFINED	12
TEKTRONIX INC	COM	879131100	195	5863	SH	DEFINED	12
TEKTRONIX INC	COM	879131100	3877	116600	SH	DEFINED	3
TEKTRONIX INC	COM	879131100	2149	64622	SH	DEFINED	2
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	1	116	SH	DEFINED	11
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	0	30	SH	DEFINED	9
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	12	1080	SH	DEFINED	11
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	43	1360	SH	DEFINED	11
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	33	1061	SH	DEFINED	11
TELECOMMUNICATION SYS INC	CL A	87929J103	92	28550	SH	DEFINED	12
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	10	350	SH	DEFINED	11
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	2	90	SH	DEFINED	9
TELEDYNE TECHNOLOGIES INC	COM	879360105	61	2431	SH	DEFINED	12
TELEFLEX INC	COM	879369106	6251	147092	SH	DEFINED	12
TELEFLEX INC	COM	879369106	4680	110120	SH	DEFINED	6
TELEFLEX INC	COM	879369106	43	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	39	914	SH	DEFINED	11
TELEFLEX INC	COM	879369106	6	140	SH	DEFINED	9
TELEFONICA S A	SPONSORED ADR	879382208	23	522	SH	DEFINED	11
TELEFONICA S A	SPONSORED ADR	879382208	18217	395620	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	759	16881	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	116	2589	SH	DEFINED	9
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	3224	99900	SH	DEFINED	3
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	74	2306	SH	DEFINED	9
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	25	785	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1452	35600	SH	DEFINED	7
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	122	3774	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	21266	656118	SH	DEFINED	6
TELEGLOBE INTL HLDGS LTD	COM	G87340108	18	5188	SH	DEFINED	12
TELELESTE CELULAR PART S A	SPON ADR PFD	87943B102	0	1	SH	DEFINED	9
TELELESTE CELULAR PART S A	SPON ADR PFD	87943B102	0	7	SH	DEFINED	11
TELEPHONE & DATA SYS INC	COM	879433100	8	95	SH	DEFINED	11
TELEPHONE & DATA SYS INC	COM	879433100	86	1025	SH	DEFINED	9
TELEPHONE & DATA SYS INC	COM	879433100	131	1560	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	426	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	2261	26862	SH	DEFINED	12
TELETECH HOLDINGS INC	COM	879939106	314	33230	SH	DEFINED	3
TELIK INC	COM	87959M109	2862	128353	SH	DEFINED	12
TELIK INC	COM	87959M109	1396	62580	SH	DEFINED	3
TELKONET INC	COM	879604106	0	100	SH	DEFINED	12
TELLABS INC	COM	879664100	302	32847	SH	DEFINED	9
TELLABS INC	COM	879664100	107	11610	SH	DEFINED	6
TELLABS INC	COM	879664100	5686	618680	SH	DEFINED	3
TELLABS INC	COM	879664100	400	43548	SH	DEFINED	12
TELLABS INC	COM	879664100	233	25300	SH	DEFINED	5
TELUS CORP	NON-VTG SHS	87971M202	60	2430	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	33	486	SH	DEFINED	11
TEMPLE INLAND INC	COM	879868107	49	735	SH	DEFINED	9

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

TEMPLE INLAND INC	COM	879868107	161	2400	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	165	2453	SH	DEFINED	12
TEMPLE INLAND INC	COM	879868107	1111	16550	SH	DEFINED	6
TEMPLETON DRAGON FD INC	COM	88018T101	5105	320674	SH	DEFINED	5
TEMPLETON DRAGON FD INC	COM	88018T101	470	29545	SH	DEFINED	12
TEMPLETON EMERG MKTS INCOME	COM	880192109	3980	308492	SH	DEFINED	12
TEMPLETON EMERGING MKTS FD I	COM	880191101	276	19050	SH	DEFINED	12
TEMPLETON GLOBAL INCOME FD	COM	880198106	1097	125951	SH	DEFINED	5
TEMPLETON GLOBAL INCOME FD	COM	880198106	1899	218070	SH	DEFINED	12
TEMPLETON RUS AND EAST EUR F	COM	88022F105	133	3500	SH	DEFINED	12
TEMPUR PEDIC INTL INC	COM	88023U101	15	1000	SH	DEFINED	12
TENARIS S A	SPONSORED ADR	88031M109	10477	229800	SH	DEFINED	3
TENET HEALTHCARE CORP	COM	88033G100	224993	20852028	SH	DEFINED	10
TENET HEALTHCARE CORP	COM	88033G100	4	402	SH	DEFINED	9
TENET HEALTHCARE CORP	COM	88033G100	99686	9238700	SH	DEFINED	8
TENET HEALTHCARE CORP	COM	88033G100	13714	1262292	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	2449	220900	SH	DEFINED	7
TENET HEALTHCARE CORP	COM	88033G100	903	83695	SH	DEFINED	12
TENET HEALTHCARE CORP	COM	88033G100	65	6000	SH	DEFINED	11
TENGASCO INC	COM NEW	88033R205	2	10000	SH	DEFINED	12
TENNANT CO	COM	880345103	36	900	SH	DEFINED	2
TENNECO AUTOMOTIVE INC	COM	880349105	21836	1666840	SH	DEFINED	3
TENNECO AUTOMOTIVE INC	COM	880349105	3	236	SH	DEFINED	12
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1606	38598	SH	DEFINED	12
TERADYNE INC	COM	880770102	8	575	SH	DEFINED	11
TERADYNE INC	COM	880770102	457	34116	SH	DEFINED	12
TERAYON COMMUNICATION SYS	COM	880775101	13	6320	SH	DEFINED	12
TEREX CORP NEW	COM	880779103	67745	1560941	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	17	400	SH	DEFINED	11
TEREX CORP NEW	COM	880779103	1109	25560	SH	DEFINED	12
TERRA INDS INC	COM	880915103	16342	1887100	SH	DEFINED	3
TERRA NITROGEN CO L P	COM UNIT	881005201	149	6500	SH	DEFINED	12
TESORO PETE CORP	COM	881609101	79920	2706406	SH	DEFINED	3
TESSCO TECHNOLOGIES INC	COM	872386107	367	32824	SH	DEFINED	6
TESSCO TECHNOLOGIES INC	COM	872386107	29	2575	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	1442	113840	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	6	450	SH	DEFINED	11
TETRA TECHNOLOGIES INC DEL	COM	88162F105	20	650	SH	DEFINED	12
TETRA TECHNOLOGIES INC DEL	COM	88162F105	9	300	SH	DEFINED	9
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	21	802	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	62	2400	SH	DEFINED	9
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	25934	999400	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	642	24750	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	104	4000	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	39	1500	SH	DEFINED	11
TEXAS GENCO HLDGS INC	COM	882443104	3	56	SH	DEFINED	2
TEXAS GENCO HLDGS INC	COM	882443104	4	88	SH	DEFINED	12
TEXAS GENCO HLDGS INC	COM	882443104	1	20	SH	DEFINED	9
TEXAS INDS INC	COM	882491103	10	200	SH	DEFINED	9
TEXAS INDS INC	COM	882491103	53	1030	SH	DEFINED	12
TEXAS INDS INC	COM	882491103	3	53	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	11483	539630	SH	DEFINED	12
TEXAS INSTRS INC	COM	882508104	336	15768	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	161	7588	SH	DEFINED	9
TEXAS INSTRS INC	COM	882508104	49	2300	SH	DEFINED	6
TEXAS INSTRS INC	COM	882508104	1578	74150	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	45	2095	SH	DEFINED	4
TEXAS INSTRS INC	COM	882508104	525	24650	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	14750	693131	SH	DEFINED	3
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	35	350	SH	DEFINED	12
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	7251	233234	SH	DEFINED	1
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	2543	81810	SH	DEFINED	3

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

TEXAS REGL BANCSHARES INC	CL A VTG	882673106	131	4222	SH	DEFINED	12
TEXTRON INC	COM	883203101	48119	748699	SH	DEFINED	6
TEXTRON INC	COM	883203101	64	1000	SH	DEFINED	11
TEXTRON INC	COM	883203101	13	200	SH	DEFINED	2
TEXTRON INC	COM	883203101	1083	16850	SH	DEFINED	5
TEXTRON INC	COM	883203101	643	10000	SH	DEFINED	9
TEXTRON INC	COM	883203101	17168	267121	SH	DEFINED	3
TEXTRON INC	COM	883203101	3404	52969	SH	DEFINED	12
TF FINL CORP	COM	872391107	11	400	SH	DEFINED	11
THAI CAP FD INC	COM NEW	882905201	3	350	SH	DEFINED	12
THERAGENICS CORP	COM	883375107	5	1500	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	27	1012	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	38	1413	SH	DEFINED	11
THERMO ELECTRON CORP	COM	883556102	44	1635	SH	DEFINED	2
THERMO ELECTRON CORP	COM	883556102	124	4590	SH	DEFINED	6
THOMAS & BETTS CORP	COM	884315102	42	1575	SH	DEFINED	12
THOMAS & BETTS CORP	COM	884315102	27	1000	SH	DEFINED	9
THOMAS & BETTS CORP	COM	884315102	16102	600370	SH	DEFINED	3
THOMAS INDS INC	COM	884425109	49	1575	SH	DEFINED	12
THOMAS INDS INC	COM	884425109	8169	260150	SH	DEFINED	6
THOMAS INDS INC	COM	884425109	71	2250	SH	DEFINED	9
THOMSON CORP	COM	884903105	27692	630935	SH	DEFINED	7
THOMSON CORP	COM	884903105	52	1500	SH	DEFINED	12
THOR INDS INC	COM	885160101	19	725	SH	DEFINED	12
THORATEC CORP	COM NEW	885175307	273	28375	SH	DEFINED	12
THORATEC CORP	COM NEW	885175307	20	2100	SH	DEFINED	2
THORATEC CORP	COM NEW	885175307	5	501	SH	DEFINED	11
THORNBURG MTG INC	COM	885218107	5296	182550	SH	DEFINED	3
THORNBURG MTG INC	COM	885218107	131	4500	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	386	13300	SH	DEFINED	12
THQ INC	COM NEW	872443403	419	21525	SH	DEFINED	12
THREE FIVE SYS INC	COM	88554L108	1	300	SH	DEFINED	12
TIBCO SOFTWARE INC	COM	88632Q103	2184	256590	SH	DEFINED	6
TIBCO SOFTWARE INC	COM	88632Q103	18	2100	SH	DEFINED	12
TIDEWATER INC	COM	886423102	21134	648318	SH	DEFINED	6
TIDEWATER INC	COM	886423102	2116	65011	SH	DEFINED	12
TIDEWATER INC	COM	886423102	6	175	SH	DEFINED	9
TIDEWATER INC	COM	886423102	54	1650	SH	DEFINED	11
TIERONE CORP	COM	88650R108	2	80	SH	DEFINED	12
TIERONE CORP	COM	88650R108	73	3160	SH	DEFINED	3
TIERONE CORP	COM	88650R108	23	1000	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	6	200	SH	DEFINED	9
TIFFANY & CO NEW	COM	886547108	1230	40016	SH	DEFINED	12
TIFFANY & CO NEW	COM	886547108	9	300	SH	DEFINED	11
TIMBERLAND BANCORP INC	COM	887098101	972	41400	SH	DEFINED	6
TIMBERLAND BANCORP INC	COM	887098101	22	950	SH	DEFINED	12
TIMBERLAND CO	CL A	887100105	1046	18413	SH	DEFINED	12
TIMBERLAND CO	CL A	887100105	49	865	SH	DEFINED	11
TIMBERLAND CO	CL A	887100105	6	100	SH	DEFINED	9
TIMBERLAND CO	CL A	887100105	44172	777678	SH	DEFINED	3
TIME WARNER INC	COM	887317105	2323	143901	SH	DEFINED	9
TIME WARNER INC	COM	887317105	591	36629	SH	DEFINED	11
TIME WARNER INC	COM	887317105	866	53625	SH	DEFINED	5
TIME WARNER INC	COM	887317105	3544	219615	SH	DEFINED	6
TIME WARNER INC	COM	887317105	233108	14442900	SH	DEFINED	8
TIME WARNER INC	COM	887317105	14008	867884	SH	DEFINED	12
TIME WARNER INC	COM	887317105	12846	795936	SH	DEFINED	3
TIME WARNER INC	COM	887317105	477740	29599761	SH	DEFINED	10
TIME WARNER INC	COM	887317105	8592	487800	SH	DEFINED	7
TIME WARNER INC	COM	887317105	8529	528435	SH	DEFINED	2
TIME WARNER INC	COM	887317105	8	500	SH	DEFINED	4
TIME WARNER INC	COM	887317105	192	11901	SH	DEFINED	1

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

TIMKEN CO	COM	887389104	4815	195590	SH	DEFINED	3
TIMKEN CO	COM	887389104	356	14449	SH	DEFINED	12
TIMKEN CO	COM	887389104	22	900	SH	DEFINED	2
TIMKEN CO	COM	887389104	19	770	SH	DEFINED	6
TITAN CORP	COM	888266103	1832	131130	SH	DEFINED	12
TITAN INTL INC ILL	COM	88830M102	2980	310430	SH	DEFINED	3
TITAN PHARMACEUTICALS INC DE	COM	888314101	26	11000	SH	DEFINED	12
TIVO INC	COM	888706108	5	700	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	30	1376	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	141	6400	SH	DEFINED	4
TJX COS INC NEW	COM	872540109	17	767	SH	DEFINED	9
TJX COS INC NEW	COM	872540109	4603	208859	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	13885	630000	SH	DEFINED	10
TJX COS INC NEW	COM	872540109	4	200	SH	DEFINED	6
TJX COS INC NEW	COM	872540109	5	210	SH	DEFINED	3
TLC VISION CORP	COM	872549100	769	69800	SH	DEFINED	7
TLC VISION CORP	COM	872549100	3141	357290	SH	DEFINED	3
TLC VISION CORP	COM	872549100	35	4000	SH	DEFINED	12
TODHUNTER INTL INC DEL	COM	889050100	9	700	SH	DEFINED	11
TODHUNTER INTL INC DEL	COM	889050100	179	14700	SH	DEFINED	6
TOFUTTI BRANDS INC	COM	88906B105	2	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	19	400	SH	DEFINED	2
TOLL BROTHERS INC	COM	889478103	186	4025	SH	DEFINED	12
TOLL BROTHERS INC	COM	889478103	352	7600	SH	DEFINED	3
TOLL BROTHERS INC	COM	889478103	4	83	SH	DEFINED	11
TOLLGRADE COMMUNICATIONS INC	COM	889542106	66	7500	SH	DEFINED	12
TOMKINS PLC	SPONSORED ADR	890030208	89	4600	SH	DEFINED	2
TOO INC	COM	890333107	13	700	SH	DEFINED	11
TOO INC	COM	890333107	20	1104	SH	DEFINED	12
TOOTSIE ROLL INDS INC	COM	890516107	585	20021	SH	DEFINED	12
TOOTSIE ROLL INDS INC	COM	890516107	20	671	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	22	750	SH	DEFINED	9
TOOTSIE ROLL INDS INC	COM	890516107	581	19881	SH	DEFINED	2
TOP TANKERS INC	COM	Y8897Y107	5	300	SH	DEFINED	12
TOPPS INC	COM	890786106	81	8300	SH	DEFINED	11
TOPPS INC	COM	890786106	120	12285	SH	DEFINED	12
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	3	500	SH	DEFINED	9
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	3	500	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	11650	219075	SH	DEFINED	6
TORCHMARK CORP	COM	891027104	32	600	SH	DEFINED	11
TORO CO	COM	891092108	37632	550987	SH	DEFINED	3
TORO CO	COM	891092108	9934	145450	SH	DEFINED	6
TORO CO	COM	891092108	1228	17985	SH	DEFINED	12
TORO CO	COM	891092108	3	46	SH	DEFINED	11
TORO CO	COM	891092108	27	400	SH	DEFINED	9
TORONTO DOMINION BK ONT	COM NEW	891160509	92883	2015245	SH	DEFINED	7
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	781	30043	SH	DEFINED	12
TOTAL S A	SPONSORED ADR	89151E109	9404	92039	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	215	2100	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	8	80	SH	DEFINED	4
TOTAL S A	SPONSORED ADR	89151E109	3	28	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	4	36	SH	DEFINED	9
TOTAL SYS SVCS INC	COM	891906109	762	30202	SH	DEFINED	12
TOWER AUTOMOTIVE INC	COM	891707101	2	1000	SH	DEFINED	12
TOWN & CTRY TR	SH BEN INT	892081100	19	750	SH	DEFINED	11
TOWN & CTRY TR	SH BEN INT	892081100	154	6050	SH	DEFINED	12
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	36673	477467	SH	DEFINED	6
TOYS R US INC	COM	892335100	652	36735	SH	DEFINED	12
TOYS R US INC	COM	892335100	1205	67947	SH	DEFINED	9
TOYS R US INC	COM	892335100	4528	255230	SH	DEFINED	6
TRACK DATA CORP	COM	891918104	27	35720	SH	DEFINED	12
TRACTOR SUPPLY CO	COM	892356106	671	21342	SH	DEFINED	12

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

TRACTOR SUPPLY CO	COM	892356106	8	252	SH	DEFINED	11
TRADESTATION GROUP INC	COM	89267P105	25	4100	SH	DEFINED	12
TRAFFIX INC	COM	892721101	1	200	SH	DEFINED	12
TRAFFIX INC	COM	892721101	12	2000	SH	DEFINED	2
TRANS WORLD ENTMT CORP	COM	89336Q100	1353	138520	SH	DEFINED	3
TRANSACTION SYS ARCHITECTS	CL A	893416107	58	3100	SH	DEFINED	12
TRANSACTION SYS ARCHITECTS	CL A	893416107	7478	402347	SH	DEFINED	3
TRANSALTA CORP	COM	89346D107	16	1000	SH	DEFINED	7
TRANSAMERICA INCOME SHS INC	COM	893506105	175	7800	SH	DEFINED	12
TRANSATLANTIC HLDGS INC	COM	893521104	131	2407	SH	DEFINED	12
TRANSATLANTIC HLDGS INC	COM	893521104	106	1950	SH	DEFINED	6
TRANSATLANTIC HLDGS INC	COM	893521104	2	31	SH	DEFINED	9
TRANSATLANTIC HLDGS INC	COM	893521104	53	971	SH	DEFINED	1
TRANSCANADA CORP	COM	89353D107	22	1000	SH	DEFINED	11
TRANSCANADA CORP	COM	89353D107	4491	205554	SH	DEFINED	12
TRANSCANADA CORP	COM	89353D107	25260	913561	SH	DEFINED	7
TRANSCAT INC	COM	893529107	86	30000	SH	DEFINED	11
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	4	315	SH	DEFINED	9
TRANSKARYOTIC THERAPIES INC	COM	893735100	38	2120	SH	DEFINED	12
TRANSMETA CORP DEL	COM	89376R109	1	600	SH	DEFINED	12
TRANSMONTAIGNE INC	COM	893934109	2575	442400	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	49	1382	SH	DEFINED	9
TRANSOCEAN INC	ORD	G90078109	10734	300000	SH	DEFINED	10
TRANSOCEAN INC	ORD	G90078109	11844	330169	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	322	9002	SH	DEFINED	12
TRANSOCEAN INC	ORD	G90078109	205	5733	SH	DEFINED	2
TRANSPRO INC	COM	893885103	3	500	SH	DEFINED	12
TRANSWITCH CORP	COM	894065101	5	4200	SH	DEFINED	12
TRAVELZOO INC	COM	89421Q106	19	366	SH	DEFINED	12
TRAVIS BOATS & MTRS INC	COM	894363100	81	108500	SH	DEFINED	
TREDEGAR CORP	COM	894650100	25	1350	SH	DEFINED	12
TREX INC	COM	89531P105	252	5680	SH	DEFINED	12
TRI CONTL CORP	COM	895436103	366	22017	SH	DEFINED	12
TRIAD GTY INC	COM	895925105	80	1450	SH	DEFINED	12
TRIAD GTY INC	COM	895925105	13912	250755	SH	DEFINED	6
TRIAD HOSPITALS INC	COM	89579K109	2	69	SH	DEFINED	2
TRIAD HOSPITALS INC	COM	89579K109	18	520	SH	DEFINED	11
TRIAD HOSPITALS INC	COM	89579K109	55	1593	SH	DEFINED	12
TRIAD HOSPITALS INC	COM	89579K109	1130	32820	SH	DEFINED	6
TRIARC COS INC	CL B SER 1	895927309	606	52842	SH	DEFINED	12
TRIARC COS INC	CL A	895927101	306	26800	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	4	109	SH	DEFINED	9
TRIBUNE CO NEW	COM	896047107	38	935	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	73	1775	SH	DEFINED	11
TRIBUNE CO NEW	COM	896047107	281	5470	SH	DEFINED	7
TRIBUNE CO NEW	COM	896047107	431	10464	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	5680	138022	SH	DEFINED	5
TRIBUNE CO NEW	COM	896047107	10741	261030	SH	DEFINED	4
TRICO BANCSHARES	COM	896095106	1908	91200	SH	DEFINED	6
TRICO BANCSHARES	COM	896095106	1004	48000	SH	DEFINED	12
TRIDENT MICROSYSTEMS INC	COM	895919108	13	1250	SH	DEFINED	11
TRIMBLE NAVIGATION LTD	COM	896239100	9	300	SH	DEFINED	2
TRIMBLE NAVIGATION LTD	COM	896239100	4809	152170	SH	DEFINED	3
TRIMERIS INC	COM	896263100	2	100	SH	DEFINED	12
TRIPATH IMAGING INC	COM	896942109	13	1600	SH	DEFINED	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	2	500	SH	DEFINED	12
TRIUMPH GROUP INC NEW	COM	896818101	30	900	SH	DEFINED	11
TRIUMPH GROUP INC NEW	COM	896818101	1914	56565	SH	DEFINED	12
TRIZEC PROPERTIES INC	COM	89687P107	1148	71900	SH	DEFINED	12
TRUSTCO BK CORP N Y	COM	898349105	7	550	SH	DEFINED	9
TRUSTCO BK CORP N Y	COM	898349105	1504	117326	SH	DEFINED	12
TRUSTCO BK CORP N Y	COM	898349105	47	3700	SH	DEFINED	11

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

TRUSTMARK CORP	COM		898402102	3275	105380	SH	DEFINED	3
TRUSTMARK CORP	COM		898402102	23717	763109	SH	DEFINED	6
TRUSTMARK CORP	COM		898402102	1403	45148	SH	DEFINED	12
TRW AUTOMOTIVE HLDGS CORP	COM		87264S106	5	283	SH	DEFINED	12
TS&W CLAYMORE TAX ADVNTG BL	COM		87280R108	194	14543	SH	DEFINED	12
TSAKOS ENERGY NAVIGATION LTD	SHS		G9108L108	94	2663	SH	DEFINED	12
TSAKOS ENERGY NAVIGATION LTD	SHS		G9108L108	19694	560290	SH	DEFINED	3
TSR INC	COM		872885108	440	72600	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM		87305R109	2913	327670	SH	DEFINED	3
TUPPERWARE CORP	COM		899896104	489	28815	SH	DEFINED	12
TURKISH INVT FD INC	COM		900145103	5	500	SH	DEFINED	12
TUTOGEN MEDICAL INC	COM		901107102	1	346	SH	DEFINED	9
TVI CORP NEW	COM		872916101	463	85500	SH	DEFINED	12
TXU CORP	COM		873168108	5	100	SH	DEFINED	2
TXU CORP	COM		873168108	45999	959920	SH	DEFINED	3
TXU CORP	COM		873168108	4621	96255	SH	DEFINED	6
TXU CORP	COM		873168108	1	17	SH	DEFINED	1
TXU CORP	COM		873168108	724	15099	SH	DEFINED	12
TYCO INTL LTD NEW	NOTE	11/1	902124AC0	1155	15000	SH	DEFINED	12
TYCO INTL LTD NEW	COM		902124106	1570795	51232699	SH	DEFINED	10
TYCO INTL LTD NEW	COM		902124106	714435	23301850	SH	DEFINED	8
TYCO INTL LTD NEW	COM		902124106	266742	8700000	SH	DEFINED	13
TYCO INTL LTD NEW	COM		902124106	26176	853751	SH	DEFINED	4
TYCO INTL LTD NEW	COM		902124106	19021	620392	SH	DEFINED	12
TYCO INTL LTD NEW	COM		902124106	18830	599325	SH	DEFINED	7
TYCO INTL LTD NEW	COM		902124106	12435	405587	SH	DEFINED	5
TYCO INTL LTD NEW	COM		902124106	10036	327337	SH	DEFINED	3
TYCO INTL LTD NEW	COM		902124106	8323	271114	SH	DEFINED	6
TYCO INTL LTD NEW	COM		902124106	2289	74653	SH	DEFINED	2
TYCO INTL LTD NEW	COM		902124106	900	29370	SH	DEFINED	11
TYCO INTL LTD NEW	COM		902124106	796	25958	SH	DEFINED	9
TYLER TECHNOLOGIES INC	COM		902252105	15451	1747828	SH	DEFINED	3
TYSON FOODS INC	CL A		902494103	43	2700	SH	DEFINED	9
TYSON FOODS INC	CL A		902494103	17309	1080481	SH	DEFINED	3
TYSON FOODS INC	CL A		902494103	106	6600	SH	DEFINED	6
TYSON FOODS INC	CL A		902494103	19	1169	SH	DEFINED	2
TYSON FOODS INC	CL A		902494103	255	15907	SH	DEFINED	12
U S B HLDG INC	COM		902910108	4186	165593	SH	DEFINED	6
U S CONCRETE INC	COM		90333L102	8	1300	SH	DEFINED	6
U S CONCRETE INC	COM		90333L102	2	345	SH	DEFINED	11
U S G CORP	COM NEW		903293405	11865	650870	SH	DEFINED	3
U S I HLDGS	COM		90333H101	14	1000	SH	DEFINED	12
U S PHYSICAL THERAPY INC	COM		90337L108	531	39300	SH	DEFINED	3
U S RESTAURANT PPTYS INC	COM		902971100	78	4600	SH	DEFINED	3
U S RESTAURANT PPTYS INC	COM		902971100	6	350	SH	DEFINED	12
U S RESTAURANT PPTYS INC	PFD CV SER A		902971209	39	1560	SH	DEFINED	12
UBS AG	NAMEN AKT		H8920M855	82	1165	SH	DEFINED	12
UBS AG	NAMEN AKT		H8920M855	199	2830	SH	DEFINED	3
UCBH HOLDINGS INC	COM		90262T308	119	3050	SH	DEFINED	1
UCBH HOLDINGS INC	COM		90262T308	5327	136350	SH	DEFINED	3
UCBH HOLDINGS INC	COM		90262T308	17	437	SH	DEFINED	12
UGI CORP NEW	COM		902681105	0	1	SH	DEFINED	7
UGI CORP NEW	COM		902681105	34	900	SH	DEFINED	9
UGI CORP NEW	COM		902681105	5	130	SH	DEFINED	12
UICI	COM		902737105	4485	137000	SH	DEFINED	3
UICI	COM		902737105	32680	998180	SH	DEFINED	6
UICI	COM		902737105	11	333	SH	DEFINED	12
UIL HLDG CORP	COM		902748102	758	15400	SH	DEFINED	3
UIL HLDG CORP	COM		902748102	447	9079	SH	DEFINED	12
UIL HLDG CORP	COM		902748102	14	275	SH	DEFINED	11
ULTICOM INC	COM		903844108	830	56170	SH	DEFINED	3
ULTRA PETROLEUM CORP	COM		903914109	834	16998	SH	DEFINED	12

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

ULTRALIFE BATTERIES INC	COM	903899102	12	1200	SH	DEFINED	11
ULTRALIFE BATTERIES INC	COM	903899102	1174	115418	SH	DEFINED	12
ULTRATECH INC	COM	904034105	16	990	SH	DEFINED	11
UMB FINL CORP	COM	902788108	15	323	SH	DEFINED	12
UMB FINL CORP	COM	902788108	3055	64079	SH	DEFINED	6
UMPQUA HLDGS CORP	COM	904214103	3067	135950	SH	DEFINED	3
UNIFI INC	COM	904677101	15	6755	SH	DEFINED	12
UNIFIRST CORP MASS	COM	904708104	54	1900	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	430	7442	SH	DEFINED	5
UNILEVER N V	N Y SHS NEW	904784709	428	7365	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	216	3733	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	45	784	SH	DEFINED	9
UNILEVER N V	N Y SHS NEW	904784709	243	4205	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	1064	18415	SH	DEFINED	12
UNILEVER PLC	SPON ADR NEW	904767704	3	100	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	104	2500	SH	DEFINED	7
UNILEVER PLC	SPON ADR NEW	904767704	45	1360	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	7	225	SH	DEFINED	9
UNION BANKSHARES CORP	COM	905399101	12	400	SH	DEFINED	12
UNION PAC CORP	COM	907818108	1004	17138	SH	DEFINED	12
UNION PAC CORP	COM	907818108	13740	233055	SH	DEFINED	6
UNION PAC CORP	COM	907818108	508	8675	SH	DEFINED	11
UNION PAC CORP	COM	907818108	316	5400	SH	DEFINED	5
UNION PAC CORP	COM	907818108	19	325	SH	DEFINED	9
UNION PAC CORP	COM	907818108	13797	235449	SH	DEFINED	2
UNIONBANCAL CORP	COM	908906100	33792	570716	SH	DEFINED	3
UNISOURCE ENERGY CORP	COM	909205106	26	1060	SH	DEFINED	12
UNISOURCE ENERGY CORP	COM	909205106	1585	65100	SH	DEFINED	3
UNISYS CORP	COM	909214108	216	20970	SH	DEFINED	5
UNISYS CORP	COM	909214108	911	88313	SH	DEFINED	9
UNISYS CORP	COM	909214108	4	340	SH	DEFINED	6
UNISYS CORP	COM	909214108	52	4000	SH	DEFINED	7
UNISYS CORP	COM	909214108	168	16275	SH	DEFINED	12
UNIT CORP	COM	909218109	18	500	SH	DEFINED	11
UNITED AUTO GROUP INC	COM	909440109	107	4270	SH	DEFINED	12
UNITED AUTO GROUP INC	COM	909440109	15168	604550	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	11491	331633	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	17	500	SH	DEFINED	11
UNITED BANKSHARES INC WEST V	COM	909907107	66	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	302	8707	SH	DEFINED	12
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	201	8300	SH	DEFINED	3
UNITED CMNTY FINL CORP OHIO	COM	909839102	6	525	SH	DEFINED	6
UNITED DEFENSE INDS INC	COM	91018B104	44660	1116770	SH	DEFINED	6
UNITED DEFENSE INDS INC	COM	91018B104	15473	386930	SH	DEFINED	3
UNITED DEFENSE INDS INC	COM	91018B104	43	1070	SH	DEFINED	11
UNITED DEFENSE INDS INC	COM	91018B104	292	7310	SH	DEFINED	12
UNITED DOMINION REALTY TR IN	COM	910197102	77	3899	SH	DEFINED	11
UNITED DOMINION REALTY TR IN	COM	910197102	190	9600	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	1537	77495	SH	DEFINED	9
UNITED DOMINION REALTY TR IN	COM	910197102	747	37660	SH	DEFINED	12
UNITED FIRE & CAS CO	COM	910331107	330	5750	SH	DEFINED	3
UNITED FIRE & CAS CO	COM	910331107	1223	21333	SH	DEFINED	6
UNITED FIRE & CAS CO	COM	910331107	14	236	SH	DEFINED	12
UNITED FIRE & CAS CO	COM	910331107	2	34	SH	DEFINED	11
UNITED INDL CORP	COM	910671106	32	970	SH	DEFINED	12
UNITED INDL CORP	COM	910671106	5147	156500	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	921	272541	SH	DEFINED	3
UNITED MOBILE HOMES INC	COM	911024107	634	44240	SH	DEFINED	12
UNITED NAT FOODS INC	COM	911163103	3431	128975	SH	DEFINED	11
UNITED NAT FOODS INC	COM	911163103	28	1052	SH	DEFINED	12
UNITED ONLINE INC	COM	911268100	10120	1043470	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	7152	743419	SH	DEFINED	3

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

UNITED ONLINE INC	COM	911268100	2	180	SH	DEFINED	9
UNITED ONLINE INC	COM	911268100	111	11506	SH	DEFINED	12
UNITED PARCEL SERVICE INC	CL B	911312106	389	5118	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	16945	223190	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	6058	79800	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	1758	23150	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	217	2859	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	166	2193	SH	DEFINED	9
UNITED PARCEL SERVICE INC	CL B	911312106	38	400	SH	DEFINED	7
UNITED PARCEL SERVICE INC	CL B	911312106	5269	69405	SH	DEFINED	12
UNITED RENTALS INC	COM	911363109	38	2380	SH	DEFINED	11
UNITED RENTALS INC	COM	911363109	1024	64436	SH	DEFINED	12
UNITED SEC BANCSHARES INC	SHS	911459105	1616	57709	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	8	174	SH	DEFINED	11
UNITED STATES CELLULAR CORP	COM	911684108	70	1630	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	137	3180	SH	DEFINED	3
UNITED STATES CELLULAR CORP	COM	911684108	226	5241	SH	DEFINED	12
UNITED STATES LIME & MINERAL	COM	911922102	1074	112432	SH	DEFINED	12
UNITED STATES STL CORP NEW	COM	912909108	22	575	SH	DEFINED	12
UNITED STATES STL CORP NEW	COM	912909108	538	14300	SH	DEFINED	5
UNITED STATES STL CORP NEW	COM	912909108	7	190	SH	DEFINED	9
UNITED STATES STL CORP NEW	COM	912909108	10126	269160	SH	DEFINED	3
UNITED SURGICAL PARTNERS INT	COM	913016309	5	142	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	38687	414294	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	160	1717	SH	DEFINED	9
UNITED TECHNOLOGIES CORP	COM	913017109	865	9266	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	1309	14022	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	3361	35991	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	6043	64718	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	6656	56400	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	7143	76502	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	19622	210127	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	23	250	SH	DEFINED	4
UNITED THERAPEUTICS CORP DEL	COM	91307C102	35	1000	SH	DEFINED	12
UNITED THERAPEUTICS CORP DEL	COM	91307C102	3427	98100	SH	DEFINED	3
UNITEDGLOBALCOM	CL A	913247508	5677	760009	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	1398804	18969411	SH	DEFINED	10
UNITEDHEALTH GROUP INC	COM	91324P102	18962	257153	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	5	69	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	627542	8510200	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	17717	240261	SH	DEFINED	12
UNITEDHEALTH GROUP INC	COM	91324P102	15788	211300	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	8346	113175	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	573	7777	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	512	6941	SH	DEFINED	9
UNITEDHEALTH GROUP INC	COM	91324P102	61	830	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	200	2712	SH	DEFINED	2
UNITIL CORP	COM	913259107	566	20967	SH	DEFINED	12
UNITRIN INC	COM	913275103	810	19476	SH	DEFINED	12
UNITRIN INC	COM	913275103	2	40	SH	DEFINED	6
UNIVERSAL AMERN FINL CORP	COM	913377107	3062	236850	SH	DEFINED	6
UNIVERSAL COMPRESSION HLDGS	COM	913431102	18711	549180	SH	DEFINED	3
UNIVERSAL COMPRESSION HLDGS	COM	913431102	67	1955	SH	DEFINED	12
UNIVERSAL CORP VA	COM	913456109	8372	187545	SH	DEFINED	12
UNIVERSAL CORP VA	COM	913456109	26917	602980	SH	DEFINED	6
UNIVERSAL ELECTRS INC	COM	913483103	10	600	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	7	200	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	41	1200	SH	DEFINED	12
UNIVERSAL FST PRODS INC	COM	913543104	13464	393672	SH	DEFINED	6
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	82	2700	SH	DEFINED	3
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	15	500	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	12440	285979	SH	DEFINED	6

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

UNIVERSAL HLTH SVCS INC	CL B	913903100	837	19241	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	274	6300	SH	DEFINED	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	361	8300	SH	DEFINED	5
UNIVEST CORP PA	COM	915271100	5	125	SH	DEFINED	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	123	3891	SH	DEFINED	11
UNIVISION COMMUNICATIONS INC	CL A	914906102	367	11600	SH	DEFINED	5
UNIVISION COMMUNICATIONS INC	CL A	914906102	17	550	SH	DEFINED	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	12156	384555	SH	DEFINED	1
UNIZAN FINANCIAL CORP	COM	91528W101	17	600	SH	DEFINED	11
UNIZAN FINANCIAL CORP	COM	91528W101	251	9100	SH	DEFINED	12
UNOCAL CORP	COM	915289102	60	1400	SH	DEFINED	9
UNOCAL CORP	COM	915289102	294	6840	SH	DEFINED	6
UNOCAL CORP	COM	915289102	399	9280	SH	DEFINED	12
UNOCAL CORP	COM	915289102	570	13260	SH	DEFINED	2
UNOCAL CORP	COM	915289102	47	1100	SH	DEFINED	11
UNUMPROVIDENT CORP	COM	91529Y106	70605	450000	SH	DEFINED	10
UNUMPROVIDENT CORP	COM	91529Y106	414	26416	SH	DEFINED	12
UNUMPROVIDENT CORP	COM	91529Y106	6132	390800	SH	DEFINED	8
UNUMPROVIDENT CORP	COM	91529Y106	351	22355	SH	DEFINED	9
UNUMPROVIDENT CORP	COM	91529Y106	51777	3300000	SH	DEFINED	13
UNUMPROVIDENT CORP	COM	91529Y106	2	115	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	377	24059	SH	DEFINED	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	86	4500	SH	DEFINED	2
UPM KYMMENE CORP	SPONSORED ADR	915436109	20488	1063334	SH	DEFINED	6
URBAN OUTFITTERS INC	COM	917047102	83	2403	SH	DEFINED	12
URS CORP NEW	COM	903236107	1849	69300	SH	DEFINED	3
URS CORP NEW	COM	903236107	18032	675850	SH	DEFINED	6
URS CORP NEW	COM	903236107	42	1563	SH	DEFINED	12
URSTADT BIDDLE PPTYS INS	CL A	917286205	101	6600	SH	DEFINED	12
URSTADT BIDDLE PPTYS INS	COM	917286106	231	15870	SH	DEFINED	12
US BANCORP DEL	COM NEW	902973304	499	17252	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	45506	1574599	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	24274	839940	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	7203	249230	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	5532	191411	SH	DEFINED	12
US BANCORP DEL	COM NEW	902973304	377	13046	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	254	8775	SH	DEFINED	9
US BANCORP DEL	COM NEW	902973304	17	596	SH	DEFINED	4
USEC INC	COM	90333E108	5	500	SH	DEFINED	12
USF CORP	COM	91729Q101	8136	226680	SH	DEFINED	6
USF CORP	COM	91729Q101	4	100	SH	DEFINED	12
UST INC	COM	902911106	362	9000	SH	DEFINED	11
UST INC	COM	902911106	19	465	SH	DEFINED	6
UST INC	COM	902911106	531	13180	SH	DEFINED	12
UTI WORLDWIDE INC	ORD	G87210103	9	147	SH	DEFINED	12
UTSTARCOM INC	COM	918076100	32	1970	SH	DEFINED	6
UTSTARCOM INC	COM	918076100	83	5125	SH	DEFINED	11
UTSTARCOM INC	COM	918076100	2110	131005	SH	DEFINED	12
UTSTARCOM INC	COM	918076100	14440	896350	SH	DEFINED	10
UTSTARCOM INC	COM	918076100	69273	4300000	SH	DEFINED	13
UTSTARCOM INC	COM	918076100	161	10000	SH	DEFINED	9
V F CORP	COM	918204108	8438	170640	SH	DEFINED	3
V F CORP	COM	918204108	25	500	SH	DEFINED	11
V F CORP	COM	918204108	79	1600	SH	DEFINED	2
V F CORP	COM	918204108	217	4390	SH	DEFINED	6
V F CORP	COM	918204108	933	18872	SH	DEFINED	12
V F CORP	COM	918204108	569	11500	SH	DEFINED	5
VA SOFTWARE CORP	COM	91819B105	7	3325	SH	DEFINED	12
VALASSIS COMMUNICATIONS INC	COM	918866104	1	29	SH	DEFINED	12
VALASSIS COMMUNICATIONS INC	COM	918866104	34547	1167920	SH	DEFINED	6
VALEANT PHARMACEUTICALS INTL	COM	91911X104	534	22141	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	53	660	SH	DEFINED	9

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

VALERO ENERGY CORP NEW	COM	91913Y100	20	250	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM	91913Y100	47185	588271	SH	DEFINED	3
VALERO ENERGY CORP NEW	COM	91913Y100	1455	18145	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	297	3700	SH	DEFINED	6
VALERO L P	COM UT LTD PRT	91913W104	1933	34695	SH	DEFINED	12
VALLEY NATL BANCORP	COM	919794107	300	11761	SH	DEFINED	12
VALMONT INDS INC	COM	920253101	21	1000	SH	DEFINED	2
VALSPAR CORP	COM	920355104	6229	133433	SH	DEFINED	12
VALSPAR CORP	COM	920355104	89	1906	SH	DEFINED	11
VALSPAR CORP	COM	920355104	3657	78348	SH	DEFINED	3
VALSPAR CORP	COM	920355104	7455	159710	SH	DEFINED	2
VALUECLICK INC	COM	92046N102	8	900	SH	DEFINED	12
VALUECLICK INC	COM	92046N102	13	1327	SH	DEFINED	11
VALUEVISION MEDIA INC	CL A	92047K107	22	1677	SH	DEFINED	11
VALUEVISION MEDIA INC	CL A	92047K107	44	3300	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN II	SH BEN INT	92112K107	22	1500	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	83	5463	SH	DEFINED	12
VAN KAMPEN BD FD	COM	920955101	154	8700	SH	DEFINED	12
VAN KAMPEN HIGH INCOME TR	SH BEN INT	920911104	34	7780	SH	DEFINED	12
VAN KAMPEN INCOME TR	SH BEN INT	920957107	38	6475	SH	DEFINED	12
VAN KAMPEN MUN INCOME TR	COM	920909108	359	37901	SH	DEFINED	12
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	74	4911	SH	DEFINED	12
VAN KAMPEN MUN TR	SH BEN INT	920919107	153	10309	SH	DEFINED	12
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	87	5561	SH	DEFINED	12
VAN KAMPEN OHIO VALUE MUN IN	COM SH BEN INT	92112W101	9	650	SH	DEFINED	12
VAN KAMPEN PA QUALITY MUN TR	COM	920924107	16	1000	SH	DEFINED	12
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	96	6200	SH	DEFINED	12
VAN KAMPEN SENIOR INCOME TR	COM	920961109	407	46748	SH	DEFINED	12
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	70	5338	SH	DEFINED	12
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	293	18850	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	238	15465	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	26	1700	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE PA	COM	920934106	96	6123	SH	DEFINED	12
VAN KAMPEN VALUE MUN INCOME	COM	921132106	5	350	SH	DEFINED	12
VANGUARD INDEX TR	STK MRK VIPERS	922908769	60	560	SH	DEFINED	12
VANGUARD SECTOR INDEX FDS	MATLS VIPERS	92204A801	137	2500	SH	DEFINED	12
VANGUARD SECTOR INDEX FDS	HTH CARE VIPER	92204A504	24	500	SH	DEFINED	12
VARCO INTL INC DEL	COM	922122106	4	151	SH	DEFINED	11
VARIAN INC	COM	922206107	6643	175423	SH	DEFINED	3
VARIAN INC	COM	922206107	23	600	SH	DEFINED	2
VARIAN INC	COM	922206107	19	500	SH	DEFINED	12
VARIAN INC	COM	922206107	11	302	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	152	4400	SH	DEFINED	3
VARIAN MED SYS INC	COM	92220P105	525	15200	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	83	2400	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	42	1208	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	2074	59985	SH	DEFINED	12
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	3568	115480	SH	DEFINED	3
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	15	500	SH	DEFINED	12
VASCULAR SOLUTIONS INC	COM	92231M109	4	500	SH	DEFINED	12
VASOGEN INC	COM	92232F103	2	500	SH	DEFINED	12
VASOMEDICAL INC	COM	922321104	11	10000	SH	DEFINED	2
VASOMEDICAL INC	COM	922321104	30	28067	SH	DEFINED	12
VCA ANTECH INC	COM	918194101	1514	73400	SH	DEFINED	3
VCA ANTECH INC	COM	918194101	1454	70460	SH	DEFINED	12
VECTOR GROUP LTD	COM	92240M108	5	363	SH	DEFINED	1
VECTOR GROUP LTD	COM	92240M108	1	76	SH	DEFINED	12
VECTREN CORP	COM	92240G101	17224	684030	SH	DEFINED	6
VECTREN CORP	COM	92240G101	151	5982	SH	DEFINED	2
VECTREN CORP	COM	92240G101	17	666	SH	DEFINED	12
VEECO INSTRS INC DEL	COM	922417100	25	1200	SH	DEFINED	12
VENTANA MED SYS INC	COM	92276H106	50	1000	SH	DEFINED	12

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

VENTAS INC	COM	92276F100	36	1400	SH	DEFINED	4
VENTAS INC	COM	92276F100	24367	940090	SH	DEFINED	3
VENTAS INC	COM	92276F100	153	5900	SH	DEFINED	12
VENTIV HEALTH INC	COM	922793104	5229	308490	SH	DEFINED	3
VENTIV HEALTH INC	COM	922793104	1	33	SH	DEFINED	12
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	43	1500	SH	DEFINED	11
VERINT SYS INC	COM	92343X100	15	400	SH	DEFINED	12
VERISIGN INC	COM	92343E102	2	100	SH	DEFINED	11
VERISIGN INC	COM	92343E102	6042	303947	SH	DEFINED	12
VERISIGN INC	COM	92343E102	99400	5000000	SH	DEFINED	13
VERITAS DGC INC	COM	92343P107	25	1100	SH	DEFINED	12
VERITAS DGC INC	COM	92343P107	6262	274870	SH	DEFINED	3
VERITAS SOFTWARE CO	COM	923436109	2	90	SH	DEFINED	6
VERITAS SOFTWARE CO	COM	923436109	24	1370	SH	DEFINED	9
VERITAS SOFTWARE CO	COM	923436109	33	1850	SH	DEFINED	2
VERITAS SOFTWARE CO	COM	923436109	268	15055	SH	DEFINED	11
VERITAS SOFTWARE CO	COM	923436109	848	47620	SH	DEFINED	12
VERITAS SOFTWARE CO	COM	923436109	4235	237901	SH	DEFINED	5
VERITAS SOFTWARE CO	COM	923436109	8313	466995	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	7409	188135	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	381	7650	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	1040	26406	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	4263	108264	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	10113	256812	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	17909	454781	SH	DEFINED	12
VERIZON COMMUNICATIONS	COM	92343V104	24454	620532	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	44220	1122899	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	189	4812	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	1152	29258	SH	DEFINED	5
VERMONT PURE HLDGS LTD NEW	COM	924237100	8	4000	SH	DEFINED	12
VERSO TECHNOLOGIES INC	COM	925317109	1	750	SH	DEFINED	12
VERTEX PHARMACEUTICALS INC	COM	92532F100	18	1700	SH	DEFINED	12
VERTICALNET INC	COM NEW	92532L206	0	367	SH	DEFINED	12
VI TECHNOLOGIES INC	COM	917920100	0	400	SH	DEFINED	12
VIACOM INC	CL B	925524308	103	3058	SH	DEFINED	9
VIACOM INC	CL B	925524308	6784	202131	SH	DEFINED	3
VIACOM INC	CL B	925524308	3733	111246	SH	DEFINED	12
VIACOM INC	CL B	925524308	425	12655	SH	DEFINED	1
VIACOM INC	CL B	925524308	130	3870	SH	DEFINED	2
VIACOM INC	CL B	925524308	93	2782	SH	DEFINED	11
VIACOM INC	CL B	925524308	3	75	SH	DEFINED	6
VIACOM INC	CL A	925524100	537	15787	SH	DEFINED	12
VIACOM INC	CL A	925524100	137	4040	SH	DEFINED	2
VIACOM INC	CL A	925524100	54	1600	SH	DEFINED	9
VIACOM INC	CL A	925524100	7	200	SH	DEFINED	11
VIACOM INC	CL B	925524308	408	12150	SH	DEFINED	5
VIAD CORP	COM NEW	92552R406	10	425	SH	DEFINED	9
VIAD CORP	COM NEW	92552R406	31	1307	SH	DEFINED	12
VIAD CORP	COM NEW	92552R406	1	25	SH	DEFINED	6
VIASAT INC	COM	92552V100	6929	344746	SH	DEFINED	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	4	219	SH	DEFINED	12
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1	56	SH	DEFINED	2
VICAL INC	COM	925602104	11	2300	SH	DEFINED	12
VICOR CORP	COM	925815102	20	2000	SH	DEFINED	12
VICURON PHARMACEUTICALS INC	COM	926471103	9	600	SH	DEFINED	12
VIGNETTE CORP	COM	926734104	1	756	SH	DEFINED	12
VILLAGE SUPER MKT INC	CL A NEW	927107409	32	1000	SH	DEFINED	12
VINEYARD NATL BANCORP	COM	927426106	827	29200	SH	DEFINED	3
VINEYARD NATL BANCORP	COM	927426106	11	400	SH	DEFINED	12
VINTAGE PETE INC	COM	927460105	12891	642300	SH	DEFINED	3
VION PHARMACEUTICALS INC	COM	927624106	8	1850	SH	DEFINED	12
VIRGINIA COMM BANCORP INC	COM	92778Q109	438	16232	SH	DEFINED	12

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

VIRGINIA FINL GROUP INC	COM	927810101	66	2038	SH	DEFINED	12
VIROPHARMA INC	COM	928241108	1	500	SH	DEFINED	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	8	644	SH	DEFINED	9
VISHAY INTERTECHNOLOGY INC	COM	928298108	13	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	28	2150	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	925	71671	SH	DEFINED	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	1396	108240	SH	DEFINED	3
VISTA MED TECHNOLOGIES INC	COM NEW	928369305	8	4032	SH	DEFINED	12
VISTEON CORP	COM	92839U107	399	49981	SH	DEFINED	12
VISTEON CORP	COM	92839U107	3	390	SH	DEFINED	9
VISTEON CORP	COM	92839U107	6	600	SH	DEFINED	7
VISUAL NETWORKS INC	COM	928444108	13	5072	SH	DEFINED	12
VISX INC DEL	COM	92844S105	15262	740895	SH	DEFINED	3
VISX INC DEL	COM	92844S105	18	855	SH	DEFINED	12
VITAL SIGNS INC	COM	928469105	61	1900	SH	DEFINED	3
VITAL SIGNS INC	COM	928469105	1132	35400	SH	DEFINED	6
VITALWORKS INC	COM	928483106	6115	1636596	SH	DEFINED	6
VITESSE SEMICONDUCTOR CORP	COM	928497106	55	20030	SH	DEFINED	12
VITESSE SEMICONDUCTOR CORP	COM	928497106	3	1100	SH	DEFINED	9
VITESSE SEMICONDUCTOR CORP	COM	928497106	8	3000	SH	DEFINED	2
VITRAN INC	COM	92850E107	486	32700	SH	DEFINED	3
VITRAN INC	COM	92850E107	3	200	SH	DEFINED	12
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	540	21000	SH	DEFINED	6
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	331	12880	SH	DEFINED	9
VIVUS INC	COM	928551100	0	11	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1	426	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	218	9026	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	661	27425	SH	DEFINED	9
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	831	34450	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	5877	243767	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	6017	249571	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	33028	1369900	SH	DEFINED	10
VOLT INFORMATION SCIENCES IN	COM	928703107	6	200	SH	DEFINED	12
VORNADO RLTY TR	SH BEN INT	929042109	2935	46820	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	1938	30916	SH	DEFINED	9
VORNADO RLTY TR	SH BEN INT	929042109	454	7242	SH	DEFINED	12
VULCAN MATLS CO	COM	929160109	2	35	SH	DEFINED	9
VULCAN MATLS CO	COM	929160109	34	660	SH	DEFINED	11
VULCAN MATLS CO	COM	929160109	445	8735	SH	DEFINED	12
W HLDG CO INC	COM	929251106	43825	2306593	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	542	18150	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	53	1760	SH	DEFINED	11
W P CAREY & CO LLC	COM	92930Y107	733	24564	SH	DEFINED	12
WABTEC CORP	COM	929740108	0	17	SH	DEFINED	12
WABTEC CORP	COM	929740108	953	51010	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	8310	176999	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	474	10092	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	52109	1109078	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	21099	449398	SH	DEFINED	12
WACHOVIA CORP 2ND NEW	COM	929903102	20061	427284	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	12787	272358	SH	DEFINED	5
WACHOVIA CORP 2ND NEW	COM	929903102	640	13622	SH	DEFINED	9
WACHOVIA CORP 2ND NEW	COM	929903102	263	5600	SH	DEFINED	1
WACHOVIA CORP 2ND NEW	COM	929903102	1334	22735	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	647	13773	SH	DEFINED	11
WADDELL & REED FINL INC	CL A	930059100	34	1545	SH	DEFINED	11
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	3	220	SH	DEFINED	12
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	313	27500	SH	DEFINED	
WAL MART STORES INC	COM	931142103	1080	20300	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	22919	430805	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	16143	303443	SH	DEFINED	12
WAL MART STORES INC	COM	931142103	8079	120150	SH	DEFINED	7

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

WAL MART STORES INC	COM	931142103	7131	134035	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	4292	80672	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	2372	44593	SH	DEFINED	9
WAL MART STORES INC	COM	931142103	1768	33241	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	55	1042	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	1	25	SH	DEFINED	6
WAL MART STORES INC	COM	931142103	1862	35000	SH	DEFINED	10
WALGREEN CO	COM	931422109	4535	100150	SH	DEFINED	7
WALGREEN CO	COM	931422109	3953	110337	SH	DEFINED	3
WALGREEN CO	COM	931422109	22030	614847	SH	DEFINED	1
WALGREEN CO	COM	931422109	4596	128274	SH	DEFINED	2
WALGREEN CO	COM	931422109	229	6404	SH	DEFINED	11
WALGREEN CO	COM	931422109	5954	166186	SH	DEFINED	12
WALGREEN CO	COM	931422109	97	2711	SH	DEFINED	4
WALGREEN CO	COM	931422109	1350	37680	SH	DEFINED	5
WALGREEN CO	COM	931422109	88	2453	SH	DEFINED	9
WARNACO GROUP INC	COM NEW	934390402	6651	299200	SH	DEFINED	3
WARWICK VALLEY TEL CO	COM	936750108	12	500	SH	DEFINED	12
WARWICK VALLEY TEL CO	COM	936750108	214	9000	SH	DEFINED	6
WASHINGTON BKG CO OAK HBR WA	COM	937303105	536	35742	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	37	1454	SH	DEFINED	9
WASHINGTON FED INC	COM	938824109	45644	1812364	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	2165	86065	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	451	17926	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	60	2392	SH	DEFINED	11
WASHINGTON FED INC	COM	938824109	279	11088	SH	DEFINED	12
WASHINGTON GROUP INTL INC	COM NEW	938862208	16	450	SH	DEFINED	12
WASHINGTON GROUP INTL INC	COM NEW	938862208	1860	53744	SH	DEFINED	14
WASHINGTON MUT INC	COM	939322103	1888	48322	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	24298	621756	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	293727	7516050	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	12629	323158	SH	DEFINED	12
WASHINGTON MUT INC	COM	939322103	7779	194100	SH	DEFINED	7
WASHINGTON MUT INC	COM	939322103	4361	111580	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	1777	45467	SH	DEFINED	9
WASHINGTON MUT INC	COM	939322103	522	13350	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	350	8945	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	195	5000	SH	DEFINED	1
WASHINGTON MUT INC	COM	939322103	653236	16715346	SH	DEFINED	10
WASHINGTON MUT INC	COM	939322103	1870	47856	SH	DEFINED	4
WASHINGTON POST CO	CL B	939640108	58	50	SH	DEFINED	7
WASHINGTON POST CO	CL B	939640108	129	140	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	1105	1201	SH	DEFINED	12
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	15	500	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	48	1575	SH	DEFINED	9
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	255	8400	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1210	39928	SH	DEFINED	12
WASHINGTON SVGBK FSB WALDRF	COM	939696100	47	3700	SH	DEFINED	12
WASHINGTON TR BANCORP	COM	940610108	159	6089	SH	DEFINED	12
WASTE CONNECTIONS INC	COM	941053100	10	307	SH	DEFINED	9
WASTE CONNECTIONS INC	COM	941053100	10466	330355	SH	DEFINED	3
WASTE INDUSTRIES USA INC	COM	941057101	3	225	SH	DEFINED	12
WASTE INDUSTRIES USA INC	COM	941057101	5	400	SH	DEFINED	11
WASTE INDUSTRIES USA INC	COM	941057101	2190	193600	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	215	7860	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	615304	22505637	SH	DEFINED	10
WASTE MGMT INC DEL	COM	94106L109	266926	9763200	SH	DEFINED	8
WASTE MGMT INC DEL	COM	94106L109	15607	570851	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	11091	405680	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	8509	311220	SH	DEFINED	5
WASTE MGMT INC DEL	COM	94106L109	7728	282681	SH	DEFINED	12
WASTE MGMT INC DEL	COM	94106L109	90	3275	SH	DEFINED	9

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

WASTE MGMT INC DEL	COM	94106L109	4	150	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	7841	278450	SH	DEFINED	7
WATER PIK TECHNOLOGIES INC	COM	94113U100	2415	162100	SH	DEFINED	6
WATER PIK TECHNOLOGIES INC	COM	94113U100	9	600	SH	DEFINED	11
WATERS CORP	COM	941848103	361	8194	SH	DEFINED	12
WATERS CORP	COM	941848103	93	2100	SH	DEFINED	9
WATERS CORP	COM	941848103	43	980	SH	DEFINED	3
WATERSIDE CAP CORP	COM	941872103	39	7839	SH	DEFINED	12
WATSCO INC	COM	942622200	20756	691180	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	11	375	SH	DEFINED	11
WATSON PHARMACEUTICALS INC	COM	942683103	1728	58666	SH	DEFINED	12
WATSON PHARMACEUTICALS INC	COM	942683103	7	250	SH	DEFINED	9
WATSON PHARMACEUTICALS INC	COM	942683103	0	10	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	17969	609960	SH	DEFINED	6
WATTS WATER TECHNOLOGIES INC	CL A	942749102	27	1000	SH	DEFINED	9
WATTS WATER TECHNOLOGIES INC	CL A	942749102	33	1237	SH	DEFINED	12
WATTS WATER TECHNOLOGIES INC	CL A	942749102	1387	51650	SH	DEFINED	3
WAUSAU-MOSINEE PAPER CORP	COM	943315101	809	48600	SH	DEFINED	3
WAUSAU-MOSINEE PAPER CORP	COM	943315101	13	800	SH	DEFINED	2
WAUSAU-MOSINEE PAPER CORP	COM	943315101	595	35760	SH	DEFINED	12
WAVE SYSTEMS CORP	CL A	943526103	10	11500	SH	DEFINED	12
WAYNE BANCORP INC OHIO	COM	944293109	30	1068	SH	DEFINED	12
WAYPOINT FINL CORP	COM	946756103	26	945	SH	DEFINED	4
WAYPOINT FINL CORP	COM	946756103	164	5933	SH	DEFINED	12
WCI CMNTYS INC	COM	92923C104	1866	80100	SH	DEFINED	6
WD-40 CO	COM	929236107	1042	36428	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	449	8800	SH	DEFINED	5
WEATHERFORD INTERNATIONAL LT	COM	G95089101	340	6670	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	29	575	SH	DEFINED	4
WEBCO INDS INC	COM	947621108	541	120700	SH	DEFINED	6
WEBEX COMMUNICATIONS INC	COM	94767L109	22	1005	SH	DEFINED	12
WEBMD CORP	COM	94769M105	21	3000	SH	DEFINED	1
WEBMD CORP	COM	94769M105	6050	869290	SH	DEFINED	12
WEBMD CORP	COM	94769M105	28884	4150000	SH	DEFINED	13
WEBSense INC	COM	947684106	74	1782	SH	DEFINED	12
WEBSense INC	COM	947684106	23	540	SH	DEFINED	11
WEBSense INC	COM	947684106	2904	69690	SH	DEFINED	3
WEBSTER FINL CORP CONN	COM	947890109	254	5150	SH	DEFINED	11
WEBSTER FINL CORP CONN	COM	947890109	4035	81700	SH	DEFINED	12
WEBSTER FINL CORP CONN	COM	947890109	17857	361560	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	222	4486	SH	DEFINED	5
WEIDER NUTRITION INTL INC	CL A	948603105	439	96400	SH	DEFINED	6
WEIGHT WATCHERS INTL INC NEW	COM	948626106	132	3400	SH	DEFINED	11
WEIGHT WATCHERS INTL INC NEW	COM	948626106	41	1050	SH	DEFINED	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	85	2577	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	88	2661	SH	DEFINED	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1990	60279	SH	DEFINED	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	3663	110960	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	1142	33716	SH	DEFINED	12
WEIS MKTS INC	COM	948849104	14	400	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	27	800	SH	DEFINED	11
WELLCHOICE INC	COM	949475107	3	80	SH	DEFINED	6
WELLCHOICE INC	COM	949475107	4654	124660	SH	DEFINED	3
WELLMAN INC	COM	949702104	13	1500	SH	DEFINED	12
WELLMAN INC	COM	949702104	805	94325	SH	DEFINED	6
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	189467	1802900	SH	DEFINED	10
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	56507	537700	SH	DEFINED	8
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	29845	283991	SH	DEFINED	3
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	448	4264	SH	DEFINED	12
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	212	2020	SH	DEFINED	11
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	11	100	SH	DEFINED	9
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	74	700	SH	DEFINED	1

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

WELLS FARGO & CO NEW	COM	949746101	6090	102127	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	31129	522044	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	12380	207605	SH	DEFINED	12
WELLS FARGO & CO NEW	COM	949746101	2411	40435	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	1129	18935	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	505	8471	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	60	1000	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	178	2989	SH	DEFINED	9
WELLS FARGO & CO NEW	COM	949746101	347	4600	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	2516	42191	SH	DEFINED	4
WELLS FINL CORP	COM	949759104	0	0	SH	DEFINED	12
WELLSFORD REAL PPTYS INC	COM NEW	950240200	1573	104090	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	521	15500	SH	DEFINED	5
WENDYS INTL INC	COM	950590109	8493	200000	SH	DEFINED	7
WENDYS INTL INC	COM	950590109	250	7448	SH	DEFINED	12
WENDYS INTL INC	COM	950590109	18	525	SH	DEFINED	11
WERNER ENTERPRISES INC	COM	950755108	589	30519	SH	DEFINED	12
WERNER ENTERPRISES INC	COM	950755108	33	1700	SH	DEFINED	11
WESBANCO INC	COM	950810101	139	4775	SH	DEFINED	12
WESBANCO INC	COM	950810101	500	17200	SH	DEFINED	3
WESBANCO INC	COM	950810101	31	1075	SH	DEFINED	11
WESCO FINL CORP	COM	950817106	35	100	SH	DEFINED	12
WESCO INTL INC	COM	95082P105	10517	433680	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	1618	77660	SH	DEFINED	6
WEST CORP	COM	952355105	4290	147260	SH	DEFINED	3
WEST MARINE INC	COM	954235107	17	800	SH	DEFINED	12
WEST MARINE INC	COM	954235107	21	1000	SH	DEFINED	9
WEST PHARMACEUTICAL SVSC INC	COM	955306105	80	3860	SH	DEFINED	11
WEST PHARMACEUTICAL SVSC INC	COM	955306105	156	7496	SH	DEFINED	12
WESTAMERICA BANCORPORATION	COM	957090103	11	200	SH	DEFINED	12
WESTAMERICA BANCORPORATION	COM	957090103	2113	38490	SH	DEFINED	3
WESTAR ENERGY INC	COM	95709T100	1215	60142	SH	DEFINED	12
WESTAR ENERGY INC	COM	95709T100	38	1871	SH	DEFINED	9
WESTAR ENERGY INC	COM	95709T100	34	1659	SH	DEFINED	2
WESTCORP INC	COM	957907108	15502	364583	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	1029	198939	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	5	1000	SH	DEFINED	12
WESTERN ASSET CLAYMORE US TR	COM SH BEN INT	95766Q106	9668	720982	SH	DEFINED	12
WESTERN ASSET PREMIER BD FD	SHS BEN INT	957664105	6294	410543	SH	DEFINED	12
WESTERN DIGITAL CORP	COM	958102105	4109	467478	SH	DEFINED	12
WESTERN DIGITAL CORP	COM	958102105	30199	3435610	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	14	1573	SH	DEFINED	9
WESTERN DIGITAL CORP	COM	958102105	12	1400	SH	DEFINED	11
WESTERN GAS RES INC	COM	958259103	6	212	SH	DEFINED	11
WESTERN SIERRA BANCORP	COM	959522103	3375	101372	SH	DEFINED	1
WESTERN WIRELESS CORP	CL A	95988E204	26	1000	SH	DEFINED	12
WESTERN WIRELESS CORP	CL A	95988E204	28138	1094444	SH	DEFINED	3
WESTLAKE CHEM CORP	COM	960413102	45	2000	SH	DEFINED	12
WESTMORELAND COAL CO	COM	960878106	9	367	SH	DEFINED	12
WESTWOOD HLDGS GROUP INC	COM	961765104	2	110	SH	DEFINED	12
WESTWOOD ONE INC	COM	961815107	225	11388	SH	DEFINED	12
WEYERHAEUSER CO	COM	962166104	24	280	SH	DEFINED	7
WEYERHAEUSER CO	COM	962166104	306	4604	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	405	6090	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	1247	18757	SH	DEFINED	12
WEYERHAEUSER CO	COM	962166104	7	100	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	13	200	SH	DEFINED	9
WFS FINL INC	COM	92923B106	16	335	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	30	1050	SH	DEFINED	11
WGL HLDGS INC	COM	92924F106	27203	962600	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	1607	56863	SH	DEFINED	12
WHEATON RIV MINERALS LTD	COM	962902102	11471	3641690	SH	DEFINED	3

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

WHIRLPOOL CORP	COM	963320106	168	2796	SH	DEFINED	12
WHIRLPOOL CORP	COM	963320106	237	3950	SH	DEFINED	5
WHIRLPOOL CORP	COM	963320106	18	300	SH	DEFINED	11
WHIRLPOOL CORP	COM	963320106	1583	26340	SH	DEFINED	6
WHITE ELECTR DESIGNS CORP	COM	963801105	1365	279175	SH	DEFINED	6
WHITE ELECTR DESIGNS CORP	COM	963801105	20	4000	SH	DEFINED	12
WHITE MTNS INS GROUP LTD	COM	G9618E107	1167	2219	SH	DEFINED	12
WHITE MTNS INS GROUP LTD	COM	G9618E107	53	100	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM	G9618E107	53	100	SH	DEFINED	2
WHITING PETE CORP NEW	COM	966387102	9	293	SH	DEFINED	12
WHITNEY HLDG CORP	COM	966612103	189	4500	SH	DEFINED	11
WHITNEY HLDG CORP	COM	966612103	258	6138	SH	DEFINED	12
WHOLE FOODS MKT INC	COM	966837106	172	2000	SH	DEFINED	1
WHOLE FOODS MKT INC	COM	966837106	126	1464	SH	DEFINED	12
WHX CORP	PFD CV SER A	929248201	2	500	SH	DEFINED	12
WILD OATS MARKETS INC	COM	96808B107	3	298	SH	DEFINED	11
WILD OATS MARKETS INC	COM	96808B107	3	350	SH	DEFINED	2
WILD OATS MARKETS INC	COM	96808B107	5	550	SH	DEFINED	12
WILEY JOHN & SONS INC	CL B	968223305	103	3200	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	454	14200	SH	DEFINED	5
WILEY JOHN & SONS INC	CL A	968223206	409	12800	SH	DEFINED	11
WILEY JOHN & SONS INC	CL A	968223206	400	12530	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	361	11300	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	48	3964	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	3	250	SH	DEFINED	9
WILLIAMS COS INC DEL	COM	969457100	12	1000	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	1730	142948	SH	DEFINED	12
WILLIAMS COS INC DEL	COM	969457100	21101	1743900	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	19279	1590205	SH	DEFINED	6
WILLIAMS SONOMA INC	COM	969904101	210	5590	SH	DEFINED	12
WILLIAMS SONOMA INC	COM	969904101	374	9966	SH	DEFINED	2
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	50	1340	SH	DEFINED	12
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	30	815	SH	DEFINED	11
WILLOW GROVE BANCORP INC NEW	COM	97111W101	55	3300	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	543	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	129	3576	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	228	6300	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	311	8600	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	4498	124223	SH	DEFINED	12
WILSHIRE BANCORP INC	COM	97186T108	6739	223300	SH	DEFINED	3
WILSHIRE BANCORP INC	COM	97186T108	9	292	SH	DEFINED	12
WILSON GREATBATCH TECHNOLOGI	COM	972232102	3283	183500	SH	DEFINED	6
WIND RIVER SYSTEMS INC	COM	973149107	54	4460	SH	DEFINED	12
WINDROSE MED PPTYS TR	COM	973491103	25	1900	SH	DEFINED	3
WINN DIXIE STORES INC	COM	974280109	36	11770	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	42	1214	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	28045	809610	SH	DEFINED	3
WINNEBAGO INDS INC	COM	974637100	9	270	SH	DEFINED	11
WINSTON HOTELS INC	COM	97563A102	106	9900	SH	DEFINED	3
WINTON FINL CORP	COM	976446104	11	500	SH	DEFINED	2
WINTON FINL CORP	COM	976446104	108	5111	SH	DEFINED	12
WINTRUST FINANCIAL CORP	COM	97650W108	6	111	SH	DEFINED	11
WINTRUST FINANCIAL CORP	COM	97650W108	2460	42950	SH	DEFINED	3
WIRELESS FACILITIES INC	COM	97653A103	8	1200	SH	DEFINED	12
WIRELESS TELECOM GROUP INC	COM	976524108	1	600	SH	DEFINED	12
WISCONSIN ENERGY CORP	COM	976657106	40	1250	SH	DEFINED	9
WISCONSIN ENERGY CORP	COM	976657106	10	300	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	118	3710	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	149	4678	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	223	7000	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	380	11913	SH	DEFINED	12
WMS INDS INC	COM	929297109	8	300	SH	DEFINED	11

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

WMS INDS INC	COM	929297109	26	1000	SH	DEFINED	12
WOLVERINE TUBE INC	COM	978093102	67	5800	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	21	850	SH	DEFINED	12
WOLVERINE WORLD WIDE INC	COM	978097103	1724	68400	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	13	500	SH	DEFINED	9
WOODWARD GOVERNOR CO	COM	980745103	2292	33960	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	3	113	SH	DEFINED	11
WORLD ACCEP CORP DEL	COM	981419104	19	830	SH	DEFINED	12
WORLD ACCEP CORP DEL	COM	981419104	788	33900	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	4889	210300	SH	DEFINED	6
WORLD FUEL SVCS CORP	COM	981475106	3393	94774	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	5499	446310	SH	DEFINED	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	10	6165	SH	DEFINED	12
WORTHINGTON INDS INC	COM	981811102	11	500	SH	DEFINED	11
WORTHINGTON INDS INC	COM	981811102	115	5400	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	2881	134951	SH	DEFINED	12
WPP GROUP PLC	SPON ADR NEW	929309300	150	3225	SH	DEFINED	11
WPP GROUP PLC	SPON ADR NEW	929309300	5016	107416	SH	DEFINED	7
WPP GROUP PLC	SPON ADR NEW	929309300	11507	246416	SH	DEFINED	10
WPP GROUP PLC	SPON ADR NEW	929309300	13964	297373	SH	DEFINED	6
WPP GROUP PLC	SPON ADR NEW	929309300	159426	3413900	SH	DEFINED	8
WPS RESOURCES CORP	COM	92931B106	154	3420	SH	DEFINED	9
WPS RESOURCES CORP	COM	92931B106	20172	448360	SH	DEFINED	6
WPS RESOURCES CORP	COM	92931B106	620	13781	SH	DEFINED	12
WPT ENTERPRISES INC	COM	98211W108	40	4000	SH	DEFINED	12
WRIGLEY WM JR CO	COM	982526105	7844	123902	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	4330	68389	SH	DEFINED	12
WRIGLEY WM JR CO	COM	982526105	124	1956	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	13	200	SH	DEFINED	9
WRIGLEY WM JR CO	COM	982526105	6	100	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	165	2600	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	80	1600	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	124	2478	SH	DEFINED	12
WSFS FINL CORP	COM	929328102	1575	31500	SH	DEFINED	6
WSTRN ASSET/CLYMRE US TR INF	COM	95766R104	17195	1319656	SH	DEFINED	12
WVS FINL CORP	COM	929358109	36	2044	SH	DEFINED	12
WYETH	COM	983024100	5586	118200	SH	DEFINED	7
WYETH	COM	983024100	405	10833	SH	DEFINED	11
WYETH	COM	983024100	38	1010	SH	DEFINED	4
WYETH	COM	983024100	215	5744	SH	DEFINED	9
WYETH	COM	983024100	1037	27738	SH	DEFINED	5
WYETH	COM	983024100	9794	261860	SH	DEFINED	12
WYETH	COM	983024100	10032	268245	SH	DEFINED	3
WYETH	COM	983024100	26041	695898	SH	DEFINED	6
WYETH	COM	983024100	3770	100804	SH	DEFINED	2
WYETH	COM	983024100	1113	29774	SH	DEFINED	1
WYNDHAM INTL INC	CL A	983101106	0	429	SH	DEFINED	12
WYNN RESORTS LTD	COM	983134107	57	1100	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	111	6399	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	2102	121365	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	225	12993	SH	DEFINED	9
XCEL ENERGY INC	COM	98389B100	70	4036	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	219	12650	SH	DEFINED	6
XCELERA INC	COM	G31611109	1	1190	SH	DEFINED	12
XEROX CORP	COM	984121103	4	302	SH	DEFINED	9
XEROX CORP	COM	984121103	86	6075	SH	DEFINED	11
XEROX CORP	COM	984121103	10604	753110	SH	DEFINED	3
XEROX CORP	COM	984121103	3020	214524	SH	DEFINED	12
XEROX CORP	COM	984121103	3194	225726	SH	DEFINED	6
XETA TECHNOLOGIES INC	COM	983909102	3	700	SH	DEFINED	12
XILINX INC	COM	983919101	4	150	SH	DEFINED	9
XILINX INC	COM	983919101	374	13845	SH	DEFINED	12

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

XILINX INC	COM	983919101	7	260	SH	DEFINED	11
XL CAP LTD	CL A	G98255105	34	464	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	612	8272	SH	DEFINED	12
XM SATELLITE RADIO HLDGS INC	CL A	983759101	8	265	SH	DEFINED	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	565	18225	SH	DEFINED	9
XM SATELLITE RADIO HLDGS INC	CL A	983759101	5451	175715	SH	DEFINED	12
XM SATELLITE RADIO HLDGS INC	CL A	983759101	34773	1121000	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	120930	3898455	SH	DEFINED	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	111672	3600000	SH	DEFINED	13
XOMA LTD	ORD	G9825R107	2	1000	SH	DEFINED	12
XTO ENERGY INC	COM	98385X106	40	1224	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	293	9013	SH	DEFINED	12
XTO ENERGY INC	COM	98385X106	14836	456767	SH	DEFINED	1
XYBERNAUT CORP	COM	984149104	18	15710	SH	DEFINED	12
YADKIN VY BK&TR CO ELKIN N C	COM	984308106	690	49952	SH	DEFINED	6
YAHOO INC	COM	984332106	21	605	SH	DEFINED	11
YAHOO INC	COM	984332106	286	8430	SH	DEFINED	5
YAHOO INC	COM	984332106	683	20150	SH	DEFINED	9
YAHOO INC	COM	984332106	883	26053	SH	DEFINED	12
YAHOO INC	COM	984332106	35270	1040100	SH	DEFINED	10
YAHOO INC	COM	984332106	67820	2000000	SH	DEFINED	13
YAK COMMUNICATIONS INC	COM	984208207	27	3350	SH	DEFINED	12
YANKEE CANDLE INC	COM	984757104	48	1650	SH	DEFINED	12
YANKEE CANDLE INC	COM	984757104	588	20300	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	47	1600	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	714	24550	SH	DEFINED	12
YARDVILLE NATL BANCORP	COM	985021104	96	3310	SH	DEFINED	3
YARDVILLE NATL BANCORP	COM	985021104	198	6800	SH	DEFINED	9
YELLOW ROADWAY CORP	COM	985577105	65	1389	SH	DEFINED	11
YELLOW ROADWAY CORP	COM	985577105	373	7950	SH	DEFINED	12
YORK INTL CORP NEW	COM	986670107	27	865	SH	DEFINED	11
YORK INTL CORP NEW	COM	986670107	224	7081	SH	DEFINED	12
YORK INTL CORP NEW	COM	986670107	27920	883830	SH	DEFINED	6
YOUNG BROADCASTING INC	CL A	987434107	39	3570	SH	DEFINED	12
YUM BRANDS INC	COM	988498101	2265	55700	SH	DEFINED	12
YUM BRANDS INC	COM	988498101	2	50	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	13	320	SH	DEFINED	9
YUM BRANDS INC	COM	988498101	78	1930	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	114	2800	SH	DEFINED	3
YUM BRANDS INC	COM	988498101	549	13500	SH	DEFINED	4
YUM BRANDS INC	COM	988498101	626	15400	SH	DEFINED	11
ZALE CORP NEW	COM	988858106	6744	240000	SH	DEFINED	3
ZALE CORP NEW	COM	988858106	33753	1201180	SH	DEFINED	6
ZAPATA CORP	COM PAR \$	989070602	11	180	SH	DEFINED	12
ZARLINK SEMICONDUCTOR INC	COM	989139100	15	4800	SH	DEFINED	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	100	1637	SH	DEFINED	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	449	7365	SH	DEFINED	3
ZENITH NATL INS CORP	COM	989390109	13905	328640	SH	DEFINED	3
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	1	250	SH	DEFINED	12
ZI CORP	COM	988918108	0	0	SH	DEFINED	12
ZILA INC	COM PAR \$0.01	989513205	2	500	SH	DEFINED	12
ZIMMER HLDGS INC	COM	98956P102	3031	38356	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	100	1000	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	407	5145	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	1157	14633	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	5320	67306	SH	DEFINED	12
ZIONS BANCORPORATION	COM	989701107	699	11455	SH	DEFINED	12
ZIONS BANCORPORATION	COM	989701107	154	2520	SH	DEFINED	6
ZIONS BANCORPORATION	COM	989701107	14454	236798	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	43	700	SH	DEFINED	11
ZIX CORP	COM	98974P100	2	406	SH	DEFINED	12
ZOLL MED CORP	COM	989922109	4	126	SH	DEFINED	12

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

ZOMAX INC MINN	COM	989929104	2	600 SH	DEFINED 12
ZONAGEN INC	COM	98975L108	7	2000 SH	DEFINED 12
ZORAN CORP	COM	98975F101	9	600 SH	DEFINED 11
ZORAN CORP	COM	98975F101	59	3775 SH	DEFINED 12
ZWEIG FD	COM	989834106	254	47472 SH	DEFINED 12
ZWEIG TOTAL RETURN FD INC	COM	989837109	22	4123 SH	DEFINED 12