

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

LEGG MASON INC
Form 13F-HR
February 14, 2007

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2006

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

Institutional Investment Manager Filing this Report:

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

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD February 14, 2007

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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

Report Summary:

Number of Other Included Managers: 18

Form13F Information Table Entry Total: 9461

Form13F Information Table Value Total: \$219,555,932 (thousands)

List of Other Included Managers:

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

No.	13F File Number	Name
1	28-3658	Barrett Associates, Inc.
2	28-1801	Bartlett & Co.
3	28-0377	Batterymarch Financial Management, Inc.
4	28-5034	Berkshire Asset Management, Inc.
5	28-6393	Bingham Legg Advisors, LLC
6	28-2204	Brandywine Global Investment Management, LLC
7	28-7412	Legg Mason Canada Inc.
8	28-1701	Legg Mason Capital Management, Inc.
11	28-6397	Legg Mason Investment Counsel & Trust Co, NA
13	28-6399	LMM, LLC
14	28-10245	Western Asset Management Company
16	28-	Miscellaneous
17	28-11345	Legg Mason Investment Counsel, LLC
18	28-11611	ClearBridge Advisors, LLC
20	28-4024	Smith Barney Fund Management, LLC
21	28-2568	ClearBridge Asset Management, Inc.
22	28-6251	Legg Mason International Equities
23	28-11198	Legg Mason Asset Management (Japan) Co., Ltd.

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH	MANA
1-800 CONTACTS INC	COM	681977104	3	200	SH		DEFINED	18	
1ST SOURCE CORP	COM	336901103	1327	41315	SH		DEFINED	3	
1ST SOURCE CORP	COM	336901103	77	2398	SH		DEFINED	2	
21ST CENTY HLDG CO	COM	90136Q100	40	1700	SH		DEFINED	3	
21ST CENTY INS GROUP	COM	90130N103	72	4100	SH		DEFINED	20	
21ST CENTY INS GROUP	COM	90130N103	23199	1314400	SH		DEFINED	6	
21ST CENTY INS GROUP	COM	90130N103	3948	223690	SH		DEFINED	3	
3COM CORP	COM	885535104	0	100	SH		DEFINED	2	
3COM CORP	COM	885535104	681	165600	SH		DEFINED	3	
3COM CORP	COM	885535104	244	59230	SH		DEFINED	6	
3COM CORP	COM	885535104	208	50710	SH		DEFINED	20	
3COM CORP	COM	885535104	61648	14999590	SH		DEFINED	18	
3M CO	COM	88579Y101	1237	15870	SH		DEFINED	21	
3M CO	NOTE 11/2	88579YAB7	7447	8150000	PRN		DEFINED	18	

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

3M CO	COM	88579Y101	18118	232493	SH	DEFINED	3
3M CO	COM	88579Y101	960	12324	SH	DEFINED	11
3M CO	COM	88579Y101	1949	25009	SH	DEFINED	1
3M CO	COM	88579Y101	421417	5407631	SH	DEFINED	18
3M CO	COM	88579Y101	21601	277189	SH	DEFINED	17
3M CO	COM	88579Y101	8979	115225	SH	DEFINED	2
3M CO	COM	88579Y101	70301	904826	SH	DEFINED	6
3M CO	COM	88579Y101	1057	13560	SH	DEFINED	20
3M CO	COM	88579Y101	1945	24960	SH	DEFINED	5
3M CO	COM	88579Y101	42	545	SH	DEFINED	4
3M CO	COM	88579Y101	8572	110000	SH	DEFINED	7
4 KIDS ENTMT INC	COM	350865101	3	150	SH	DEFINED	5
4 KIDS ENTMT INC	COM	350865101	1	30	SH	DEFINED	2
51JOB INC	SP ADR REP COM	316827104	10	600	SH	DEFINED	18
99 CENTS ONLY STORES	COM	65440K106	20	1665	SH	DEFINED	17
A C MOORE ARTS & CRAFTS INC	COM	00086T103	202	9300	SH	DEFINED	20
A C MOORE ARTS & CRAFTS INC	COM	00086T103	2322	107150	SH	DEFINED	18
A D C TELECOMMUNICATIONS	COM NEW	000886309	42	2916	SH	DEFINED	5
A D C TELECOMMUNICATIONS	FRNT 6/1	000886AB7	2138198	22625000	SH	DEFINED	18
A D C TELECOMMUNICATIONS	COM NEW	000886309	280	19269	SH	DEFINED	3
A D C TELECOMMUNICATIONS	COM NEW	000886309	1	100	SH	DEFINED	17
A D C TELECOMMUNICATIONS	COM NEW	000886309	27076	1863428	SH	DEFINED	18
AAR CORP	COM	000361105	8182	280300	SH	DEFINED	6
AARON RENTS INC	COM	002535201	21188	736199	SH	DEFINED	3
ABATIX CORP	COM	002564102	9	1400	SH	DEFINED	6
ABB LTD	SPONSORED ADR	000375204	36	2000	SH	DEFINED	2
ABB LTD	SPONSORED ADR	000375204	9	500	SH	DEFINED	5
ABB LTD	SPONSORED ADR	000375204	77017	4283472	SH	DEFINED	18
ABB LTD	SPONSORED ADR	000375204	1376	76545	SH	DEFINED	11
ABBEY NATL PLC	GDR 7.375% PRF	002920809	39	1550	SH	DEFINED	18
ABBEY NATL PLC	GDR 7.375% PRF	002920809	29	1135	SH	DEFINED	2
ABBOTT LABS	COM	002824100	27831	571359	SH	DEFINED	2
ABBOTT LABS	COM	002824100	644427	13229865	SH	DEFINED	18
ABBOTT LABS	COM	002824100	8480	174100	SH	DEFINED	20
ABBOTT LABS	COM	002824100	34610	710522	SH	DEFINED	17
ABBOTT LABS	COM	002824100	16556	339893	SH	DEFINED	4
ABBOTT LABS	COM	002824100	515	10582	SH	DEFINED	11
ABBOTT LABS	COM	002824100	7839	160937	SH	DEFINED	21
ABBOTT LABS	COM	002824100	394	8095	SH	DEFINED	7
ABBOTT LABS	COM	002824100	25145	516226	SH	DEFINED	3
ABBOTT LABS	COM	002824100	3223	66171	SH	DEFINED	5
ABBOTT LABS	COM	002824100	4907	100731	SH	DEFINED	1
ABER DIAMOND CORP	COM	002893105	16672	451200	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A	002896207	7	100	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A	002896207	592	8500	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	627	9000	SH	DEFINED	5
ABIOMED INC	COM	003654100	10	700	SH	DEFINED	17
ABIOMED INC	COM	003654100	27	1900	SH	DEFINED	5
ABITIBI-CONSOLIDATED INC	COM	003924107	283	110000	SH	DEFINED	7
ABM INDS INC	COM	000957100	9	400	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	5668	176853	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	410	12800	SH	DEFINED	6
ABRAXIS BIOSCIENCE INC	COM	00383E106	19	700	SH	DEFINED	18
ABX AIR INC	COM	00080S101	33	4700	SH	DEFINED	17
ABX AIR INC	COM	00080S101	119	17100	SH	DEFINED	3
ABX AIR INC	COM	00080S101	5561	802470	SH	DEFINED	6
ACADIA RLTY TR	COM SH BEN INT	004239109	25	1000	SH	DEFINED	2
ACCELRYX INC	COM	00430U103	35	5800	SH	DEFINED	17
ACCENTURE LTD BERMUDA	CL A	G1150G111	84184	2279568	SH	DEFINED	18
ACCENTURE LTD BERMUDA	CL A	G1150G111	25	667	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	168	4539	SH	DEFINED	11
ACCENTURE LTD BERMUDA	CL A	G1150G111	240265	6505950	SH	DEFINED	8

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

ACCENTURE LTD BERMUDA	CL A	G1150G111	181	4900	SH	DEFINED	20
ACCO BRANDS CORP	COM	00081T108	1	36	SH	DEFINED	5
ACCO BRANDS CORP	COM	00081T108	1	23	SH	DEFINED	11
ACCO BRANDS CORP	COM	00081T108	28	1072	SH	DEFINED	2
ACCO BRANDS CORP	COM	00081T108	2	70	SH	DEFINED	4
ACCO BRANDS CORP	COM	00081T108	183	6924	SH	DEFINED	17
ACCO BRANDS CORP	COM	00081T108	5	191	SH	DEFINED	18
ACCREDITED HOME LENDRS HLDG	COM	00437P107	4	135	SH	DEFINED	2
ACCURIDE CORP	COM	004398103	100	8850	SH	DEFINED	3
ACCURIDE CORP	COM	004398103	5555	493350	SH	DEFINED	6
ACE LTD	ORD	G0070K103	818	13500	SH	DEFINED	5
ACE LTD	ORD	G0070K103	109153	1802095	SH	DEFINED	6
ACE LTD	ORD	G0070K103	3337	55099	SH	DEFINED	3
ACE LTD	ORD	G0070K103	85561	1412600	SH	DEFINED	18
ACTIVE POWER INC	COM	00504W100	3	1000	SH	DEFINED	17
ACTIVISION INC NEW	COM NEW	004930202	109300	6339900	SH	DEFINED	8
ACTIVISION INC NEW	COM NEW	004930202	4	218	SH	DEFINED	11
ACTIVISION INC NEW	COM NEW	004930202	11	629	SH	DEFINED	18
ACTUANT CORP	CL A NEW	00508X203	405	8500	SH	DEFINED	5
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	16564	12725000	PRN	DEFINED	18
ACTUATE CORP	COM	00508B102	388	65380	SH	DEFINED	3
ACUITY BRANDS INC	COM	00508Y102	23	450	SH	DEFINED	11
ACUITY BRANDS INC	COM	00508Y102	21031	404131	SH	DEFINED	3
ACUSPHERE INC	COM	00511R870	0	16	SH	DEFINED	17
ACXIOM CORP	COM	005125109	1717	66922	SH	DEFINED	3
ACXIOM CORP	COM	005125109	9906	386212	SH	DEFINED	6
ACXIOM CORP	COM	005125109	80	3100	SH	DEFINED	18
ADAMS RESPIRATORY THERAPEUTI	COM	00635P107	17788	435877	SH	DEFINED	3
ADAPTEC INC	COM	00651F108	77	16540	SH	DEFINED	18
ADVANTAGE TECHNOLOGIES GP I	COM NEW	006743306	158	56800	SH	DEFINED	6
ADECCO SA	SPONSORED ADR	006754105	54101	3214476	SH	DEFINED	6
ADECCO SA	SPONSORED ADR	006754105	10	555	SH	DEFINED	11
ADECCO SA	SPONSORED ADR	006754105	1143	66734	SH	DEFINED	18
ADECCO SA	SPONSORED ADR	006754105	3002	175270	SH	DEFINED	17
ADESA INC	COM	00686U104	38	1360	SH	DEFINED	2
ADESA INC	COM	00686U104	7	262	SH	DEFINED	18
ADESA INC	COM	00686U104	26	950	SH	DEFINED	6
ADESA INC	COM	00686U104	291	10500	SH	DEFINED	20
ADESA INC	COM	00686U104	13	460	SH	DEFINED	5
ADMINISTAFF INC	COM	007094105	2	50	SH	DEFINED	18
ADMINISTAFF INC	COM	007094105	150	3500	SH	DEFINED	20
ADMINISTAFF INC	COM	007094105	34165	798818	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	4044	98338	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	129	3144	SH	DEFINED	21
ADOBE SYS INC	COM	00724F101	12	300	SH	DEFINED	2
ADOBE SYS INC	COM	00724F101	49360	1200382	SH	DEFINED	18
ADOBE SYS INC	COM	00724F101	114	2775	SH	DEFINED	11
ADOBE SYS INC	COM	00724F101	535	13000	SH	DEFINED	20
ADOBE SYS INC	COM	00724F101	95	2300	SH	DEFINED	5
ADOBE SYS INC	COM	00724F101	4383	106580	SH	DEFINED	17
ADOLOR CORP	COM	00724X102	19	2532	SH	DEFINED	17
ADTRAN INC	COM	00738A106	306	13500	SH	DEFINED	3
ADTRAN INC	COM	00738A106	111	4900	SH	DEFINED	20
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	16595	1132706	SH	DEFINED	6
ADVANCE AUTO PARTS INC	COM	00751Y106	9730	273630	SH	DEFINED	6
ADVANCED ENERGY INDS	COM	007973100	15161	803421	SH	DEFINED	3
ADVANCED MAGNETICS INC	COM	00753P103	6	100	SH	DEFINED	17
ADVANCED MEDICAL OPTICS INC	COM	00763M108	89284	2536475	SH	DEFINED	8
ADVANCED MEDICAL OPTICS INC	COM	00763M108	8339	236914	SH	DEFINED	18
ADVANCED MEDICAL OPTICS INC	COM	00763M108	3	88	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	3644	179050	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	235	11532	SH	DEFINED	18

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

ADVANCED MICRO DEVICES INC	COM	007903107	1051	51625	SH	DEFINED	17
ADVANCED MICRO DEVICES INC	COM	007903107	13	650	SH	DEFINED	4
ADVANCED MICRO DEVICES INC	COM	007903107	10729	527203	SH	DEFINED	7
ADVANCED MICRO DEVICES INC	COM	007903107	320	15725	SH	DEFINED	5
ADVANCED MICRO DEVICES INC	COM	007903107	44	2140	SH	DEFINED	6
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	2050	362800	SH	DEFINED	22
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	396	70100	SH	DEFINED	3
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	13129	2323800	SH	DEFINED	6
ADVANTA CORP	CL A	007942105	5081	127620	SH	DEFINED	6
ADVANTA CORP	CL A	007942105	7	166	SH	DEFINED	17
ADVANTA CORP	CL B	007942204	3627	83140	SH	DEFINED	3
ADVANTAGE ENERGY INCOME FD	TR UNIT	00762L101	136	12700	SH	DEFINED	7
ADVENT SOFTWARE INC	COM	007974108	5370	152154	SH	DEFINED	21
ADVENT SOFTWARE INC	COM	007974108	1235	35000	SH	DEFINED	20
ADVENT SOFTWARE INC	COM	007974108	154872	4388547	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	37	1050	SH	DEFINED	4
AEGEAN MARINE PETROLEUM NETW	SHS	Y0017S102	392	23900	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	54	2858	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	702	37040	SH	DEFINED	17
AEGON N V	ORD AMER REG	007924103	11	600	SH	DEFINED	1
AEGON N V	ORD AMER REG	007924103	71	3727	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	205	10840	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	109	5738	SH	DEFINED	7
AEROFLEX INC	COM	007768104	94	8000	SH	DEFINED	3
AEROPOSTALE	COM	007865108	7706	249624	SH	DEFINED	3
AES CORP	COM	00130H105	11	500	SH	DEFINED	1
AES CORP	COM	00130H105	383	17399	SH	DEFINED	11
AES CORP	COM	00130H105	176320	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	55	2504	SH	DEFINED	2
AES CORP	COM	00130H105	214	9700	SH	DEFINED	5
AES CORP	COM	00130H105	1331	60400	SH	DEFINED	6
AES CORP	COM	00130H105	265	12031	SH	DEFINED	18
AES CORP	COM	00130H105	2623185	119019275	SH	DEFINED	8
AES CORP	COM	00130H105	4095	185811	SH	DEFINED	3
AES TR III	PFD CV 6.75%	00808N202	98	2000	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	125	2886	SH	DEFINED	17
AETNA INC NEW	COM	00817Y108	34515	799332	SH	DEFINED	3
AETNA INC NEW	COM	00817Y108	21	482	SH	DEFINED	2
AETNA INC NEW	COM	00817Y108	583	13499	SH	DEFINED	18
AETNA INC NEW	COM	00817Y108	4068	94200	SH	DEFINED	23
AETNA INC NEW	COM	00817Y108	314	7270	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	1911735	44273619	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	3398	78700	SH	DEFINED	22
AETNA INC NEW	COM	00817Y108	207	4800	SH	DEFINED	5
AETRIUM INC	COM	00817R103	21	6000	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	972	19894	SH	DEFINED	3
AFFILIATED COMPUTER SERVICES	CL A	008190100	396	8100	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	8	166	SH	DEFINED	2
AFFILIATED COMPUTER SERVICES	CL A	008190100	2	40	SH	DEFINED	6
AFFILIATED COMPUTER SERVICES	CL A	008190100	36	737	SH	DEFINED	18
AFFILIATED COMPUTER SERVICES	CL A	008190100	176	3600	SH	DEFINED	5
AFFILIATED MANAGERS GROUP	DBCV 2/2	008252AE8	7066	2850000	PRN	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	8	79	SH	DEFINED	2
AFFILIATED MANAGERS GROUP	COM	008252108	11141	105976	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	COM	008252108	159	1511	SH	DEFINED	5
AFFILIATED MANAGERS GROUP	COM	008252108	15909	151329	SH	DEFINED	18
AFFIRMATIVE INS HLDGS INC	COM	008272106	3337	205080	SH	DEFINED	6
AFFYMETRIX INC	COM	00826T108	62	2700	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	84599	3668650	SH	DEFINED	8
AFFYMETRIX INC	COM	00826T108	118	5100	SH	DEFINED	5
AFLAC INC	COM	001055102	18873	410286	SH	DEFINED	17
AFLAC INC	COM	001055102	270616	5882948	SH	DEFINED	18

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

AFLAC INC	COM	001055102	270	5880	SH	DEFINED	5
AFLAC INC	COM	001055102	5182	112650	SH	DEFINED	2
AFLAC INC	COM	001055102	23	500	SH	DEFINED	7
AFLAC INC	COM	001055102	136	2950	SH	DEFINED	6
AFLAC INC	COM	001055102	197	4281	SH	DEFINED	11
AFLAC INC	COM	001055102	309	6709	SH	DEFINED	21
AFLAC INC	COM	001055102	6051	131546	SH	DEFINED	3
AFLAC INC	COM	001055102	2441	53060	SH	DEFINED	20
AFTERMARKET TECHNOLOGY CORP	COM	008318107	9879	464232	SH	DEFINED	6
AGCO CORP	COM	001084102	288	9300	SH	DEFINED	20
AGCO CORP	COM	001084102	1	45	SH	DEFINED	21
AGCO CORP	COM	001084102	39957	1291420	SH	DEFINED	18
AGCO CORP	COM	001084102	17	555	SH	DEFINED	11
AGCO CORP	COM	001084102	47504	1535360	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	202	10550	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	1	49	SH	DEFINED	17
AGERE SYS INC	COM	00845V308	454	23700	SH	DEFINED	20
AGERE SYS INC	COM	00845V308	1	65	SH	DEFINED	21
AGERE SYS INC	COM	00845V308	1	54	SH	DEFINED	2
AGERE SYS INC	COM	00845V308	105521	5504512	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	3018	86600	SH	DEFINED	20
AGILENT TECHNOLOGIES INC	COM	00846U101	223	6408	SH	DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	1	24	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	6156	176643	SH	DEFINED	3
AGILENT TECHNOLOGIES INC	COM	00846U101	251296	7210797	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	5	130	SH	DEFINED	6
AGILENT TECHNOLOGIES INC	COM	00846U101	725	20794	SH	DEFINED	17
AGILENT TECHNOLOGIES INC	COM	00846U101	3392	97342	SH	DEFINED	21
AGILYSYS INC	COM	00847J105	636	37970	SH	DEFINED	3
AGILYSYS INC	COM	00847J105	14306	854624	SH	DEFINED	6
AGL RES INC	COM	001204106	37720	969410	SH	DEFINED	6
AGL RES INC	COM	001204106	508	13055	SH	DEFINED	18
AGRIUM INC	COM	008916108	70949	2252442	SH	DEFINED	6
AGRIUM INC	COM	008916108	37305	1184650	SH	DEFINED	8
AGRIUM INC	COM	008916108	2815	89400	SH	DEFINED	22
AGRIUM INC	COM	008916108	711	22583	SH	DEFINED	18
AGRIUM INC	COM	008916108	23	735	SH	DEFINED	11
AGRIUM INC	COM	008916108	3184	101100	SH	DEFINED	23
AIR METHODS CORP	COM PAR \$.06	009128307	4446	159231	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	48751	693675	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	209	2975	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	127	1800	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	1471	20930	SH	DEFINED	20
AIR PRODS & CHEMS INC	COM	009158106	2631	37439	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	303	4308	SH	DEFINED	21
AIR PRODS & CHEMS INC	COM	009158106	111440	1585662	SH	DEFINED	18
AIR PRODS & CHEMS INC	COM	009158106	32261	459039	SH	DEFINED	17
AIR PRODS & CHEMS INC	COM	009158106	1240	17638	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	925	13160	SH	DEFINED	11
AIR T INC	COM	009207101	71	8073	SH	DEFINED	6
AIRGAS INC	COM	009363102	241	5950	SH	DEFINED	17
AIRGAS INC	COM	009363102	2781	68641	SH	DEFINED	3
AIRTRAN HLDGS INC	COM	00949P108	20888	1779215	SH	DEFINED	18
AIRTRAN HLDGS INC	COM	00949P108	120	10200	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	12	990	SH	DEFINED	21
AIRTRAN HLDGS INC	COM	00949P108	10	825	SH	DEFINED	5
AK STL HLDG CORP	COM	001547108	143650	8500000	SH	DEFINED	13
AK STL HLDG CORP	COM	001547108	2	107	SH	DEFINED	2
AK STL HLDG CORP	COM	001547108	13350	789915	SH	DEFINED	3
AKAMAI TECHNOLOGIES INC	COM	00971T101	221	4160	SH	DEFINED	3
AKAMAI TECHNOLOGIES INC	COM	00971T101	266	5000	SH	DEFINED	5
AKAMAI TECHNOLOGIES INC	COM	00971T101	296553	5582700	SH	DEFINED	18

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

AKAMAI TECHNOLOGIES INC	COM	00971T101	7463	140500	SH	DEFINED	20
AKZO NOBEL NV	SPONSORED ADR	010199305	147	2410	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	962	15812	SH	DEFINED	18
AKZO NOBEL NV	SPONSORED ADR	010199305	1554	25525	SH	DEFINED	17
AKZO NOBEL NV	SPONSORED ADR	010199305	40133	674985	SH	DEFINED	6
AKZO NOBEL NV	SPONSORED ADR	010199305	7	120	SH	DEFINED	11
ALABAMA NATL BANCORP DELA	COM	010317105	1268	18450	SH	DEFINED	3
ALABAMA NATL BANCORP DELA	COM	010317105	474	6900	SH	DEFINED	2
ALAMO GROUP INC	COM	011311107	13	550	SH	DEFINED	18
ALASKA AIR GROUP INC	COM	011659109	16412	415499	SH	DEFINED	3
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	1328	87400	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	20	620	SH	DEFINED	21
ALBANY INTL CORP	CL A	012348108	2685	81600	SH	DEFINED	6
ALBANY INTL CORP	CL A	012348108	14745	448025	SH	DEFINED	18
ALBANY MOLECULAR RESH INC	COM	012423109	2112	200000	SH	DEFINED	18
ALBEMARLE CORP	COM	012653101	14124	196710	SH	DEFINED	3
ALBEMARLE CORP	COM	012653101	2	24	SH	DEFINED	18
ALBEMARLE CORP	COM	012653101	72	996	SH	DEFINED	11
ALBERTO CULVER CO NEW	COM	013078100	21	982	SH	DEFINED	17
ALBERTO CULVER CO NEW	COM	013078100	35	1643	SH	DEFINED	18
ALBERTO CULVER CO NEW	COM	013078100	39	1830	SH	DEFINED	3
ALCAN INC	COM	013716105	2177	44660	SH	DEFINED	11
ALCAN INC	COM	013716105	244	5000	SH	DEFINED	18
ALCAN INC	COM	013716105	1432	29380	SH	DEFINED	3
ALCAN INC	COM	013716105	30141	617755	SH	DEFINED	7
ALCATEL-LUCENT	SPONSORED ADR	013904305	1878	132102	SH	DEFINED	18
ALCATEL-LUCENT	SPONSORED ADR	013904305	14	992	SH	DEFINED	11
ALCATEL-LUCENT	SPONSORED ADR	013904305	14	968	SH	DEFINED	2
ALCATEL-LUCENT	SPONSORED ADR	013904305	38524	2775290	SH	DEFINED	6
ALCATEL-LUCENT	SPONSORED ADR	013904305	0	16	SH	DEFINED	21
ALCATEL-LUCENT	SPONSORED ADR	013904305	0	3	SH	DEFINED	5
ALCATEL-LUCENT	SPONSORED ADR	013904305	2881	202609	SH	DEFINED	17
ALCOA INC	COM	013817101	181	6040	SH	DEFINED	11
ALCOA INC	COM	013817101	92	3060	SH	DEFINED	17
ALCOA INC	COM	013817101	319993	10662865	SH	DEFINED	18
ALCOA INC	COM	013817101	10	341	SH	DEFINED	1
ALCOA INC	COM	013817101	16899	563118	SH	DEFINED	3
ALCOA INC	COM	013817101	19695	656284	SH	DEFINED	6
ALCOA INC	COM	013817101	6902	230000	SH	DEFINED	7
ALCOA INC	COM	013817101	3001	100000	SH	DEFINED	8
ALCOA INC	COM	013817101	18	600	SH	DEFINED	5
ALCOA INC	COM	013817101	3559	118600	SH	DEFINED	20
ALCOA INC	COM	013817101	104	3450	SH	DEFINED	2
ALCOA INC	COM	013817101	5977	199167	SH	DEFINED	21
ALCON INC	COM SHS	H01301102	50	450	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	899	8045	SH	DEFINED	5
ALCON INC	COM SHS	H01301102	1699	15203	SH	DEFINED	18
ALDILA INC	COM NEW	014384200	990	66376	SH	DEFINED	6
ALEXANDER & BALDWIN INC	COM	014482103	492	11100	SH	DEFINED	18
ALEXANDER & BALDWIN INC	COM	014482103	1108	25000	SH	DEFINED	1
ALEXANDER & BALDWIN INC	COM	014482103	89	2000	SH	DEFINED	20
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	9570	95321	SH	DEFINED	18
ALEXION PHARMACEUTICALS INC	COM	015351109	24	600	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	COM	015351109	4457	110350	SH	DEFINED	3
ALEXION PHARMACEUTICALS INC	COM	015351109	10796	267295	SH	DEFINED	18
ALEXION PHARMACEUTICALS INC	NOTE 1.375% 2/0	015351AF6	7473	5200000	PRN	DEFINED	18
ALFA CORP	COM	015385107	16615	883306	SH	DEFINED	6
ALKERMES INC	COM	01642T108	88460	6616269	SH	DEFINED	18
ALKERMES INC	COM	01642T108	5	378	SH	DEFINED	2
ALKERMES INC	COM	01642T108	9	660	SH	DEFINED	4
ALKERMES INC	COM	01642T108	381	28506	SH	DEFINED	21
ALKERMES INC	COM	01642T108	896	67000	SH	DEFINED	20

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

ALLEGHANY CORP DEL	COM	017175100	9783	26907	SH	DEFINED	6
ALLEGHANY CORP DEL	COM	017175100	808	2223	SH	DEFINED	18
ALLEGHENY ENERGY INC	COM	017361106	140	3055	SH	DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	69	1512	SH	DEFINED	17
ALLEGHENY ENERGY INC	COM	017361106	96	2100	SH	DEFINED	5
ALLEGHENY ENERGY INC	COM	017361106	29365	639630	SH	DEFINED	3
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	372	4100	SH	DEFINED	18
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	7587	83667	SH	DEFINED	3
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	155	1710	SH	DEFINED	11
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	92	1020	SH	DEFINED	5
ALLERGAN INC	COM	018490102	1550	12941	SH	DEFINED	18
ALLERGAN INC	COM	018490102	4023	33595	SH	DEFINED	1
ALLERGAN INC	COM	018490102	2342	19560	SH	DEFINED	17
ALLERGAN INC	COM	018490102	3128	26123	SH	DEFINED	3
ALLERGAN INC	COM	018490102	60	500	SH	DEFINED	2
ALLETE INC	COM NEW	018522300	1792	38500	SH	DEFINED	3
ALLETE INC	COM NEW	018522300	4	86	SH	DEFINED	18
ALLETE INC	COM NEW	018522300	41	885	SH	DEFINED	2
ALLIANCE DATA SYSTEMS CORP	COM	018581108	7	113	SH	DEFINED	18
ALLIANCE DATA SYSTEMS CORP	COM	018581108	13701	219317	SH	DEFINED	3
ALLIANCE DATA SYSTEMS CORP	COM	018581108	75	1195	SH	DEFINED	5
ALLIANCE DATA SYSTEMS CORP	COM	018581108	145	2314	SH	DEFINED	11
ALLIANCE IMAGING INC	COM NEW	018606202	7	1000	SH	DEFINED	2
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	69	2000	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	121	1500	SH	DEFINED	17
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	80	1000	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	257	3200	SH	DEFINED	20
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	131	1625	SH	DEFINED	5
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	330	4100	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	65	1731	SH	DEFINED	18
ALLIANT ENERGY CORP	COM	018802108	10663	282310	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	8	225	SH	DEFINED	2
ALLIANT ENERGY CORP	COM	018802108	120	3166	SH	DEFINED	17
ALLIANT ENERGY CORP	COM	018802108	12504	331066	SH	DEFINED	3
ALLIANT ENERGY CORP	COM	018802108	8	215	SH	DEFINED	11
ALLIANT TECHSYSTEMS INC	COM	018804104	30513	390248	SH	DEFINED	18
ALLIANT TECHSYSTEMS INC	COM	018804104	20	252	SH	DEFINED	17
ALLIANT TECHSYSTEMS INC	COM	018804104	29	370	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	1	10	SH	DEFINED	6
ALLIANZ SE	SP ADR 1/10 SH	018805101	24409	1195345	SH	DEFINED	6
ALLIANZ SE	SP ADR 1/10 SH	018805101	267	13085	SH	DEFINED	18
ALLIED CAP CORP NEW	COM	01903Q108	85	2600	SH	DEFINED	2
ALLIED CAP CORP NEW	COM	01903Q108	600	18352	SH	DEFINED	18
ALLIED HEALTHCARE INTL INC	COM	01923A109	106	36200	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	122	2000	SH	DEFINED	17
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	181	2970	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	3363	55335	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	6921	113862	SH	DEFINED	18
ALLIED WASTE INDS INC	PFD CV D 6.25%	019589704	439	1300	SH	DEFINED	7
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	12	970	SH	DEFINED	2
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	1035	84190	SH	DEFINED	18
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	7662	623409	SH	DEFINED	3
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	39	3200	SH	DEFINED	11
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	16	370	SH	DEFINED	21
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	7065	161921	SH	DEFINED	18
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	16260	372685	SH	DEFINED	8
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	50	1150	SH	DEFINED	3
ALLION HEALTHCARE INC	COM	019615103	33	4566	SH	DEFINED	6
ALLIS CHALMERS ENERGY INC	COM PAR \$.01NW	019645506	7410	321620	SH	DEFINED	3
ALLOS THERAPEUTICS INC	COM	019777101	18	3133	SH	DEFINED	3
ALLOY INC	NEW COM	019855303	52	4548	SH	DEFINED	5
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	4784	177235	SH	DEFINED	18

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

ALLSTATE CORP	COM	020002101	4613	70848	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	402	6173	SH	DEFINED	2
ALLSTATE CORP	COM	020002101	52	800	SH	DEFINED	4
ALLSTATE CORP	COM	020002101	13	200	SH	DEFINED	1
ALLSTATE CORP	COM	020002101	17756	272715	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	14594	224144	SH	DEFINED	18
ALLSTATE CORP	COM	020002101	1465	22500	SH	DEFINED	17
ALLSTATE CORP	COM	020002101	3471	53315	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	6661	102300	SH	DEFINED	5
ALLTEL CORP	PFD C CV \$2.06	020039509	66	100	SH	DEFINED	11
ALLTEL CORP	COM	020039103	10886	180000	SH	DEFINED	8
ALLTEL CORP	COM	020039103	3319	54880	SH	DEFINED	20
ALLTEL CORP	COM	020039103	1501	24826	SH	DEFINED	5
ALLTEL CORP	COM	020039103	2931	48465	SH	DEFINED	11
ALLTEL CORP	COM	020039103	6	100	SH	DEFINED	6
ALLTEL CORP	COM	020039103	3825	63236	SH	DEFINED	3
ALLTEL CORP	COM	020039103	11821	195459	SH	DEFINED	17
ALLTEL CORP	COM	020039103	303492	5018057	SH	DEFINED	18
ALLTEL CORP	COM	020039103	492	8137	SH	DEFINED	2
ALLTEL CORP	COM	020039103	79	1300	SH	DEFINED	4
ALLTEL CORP	COM	020039103	364	6024	SH	DEFINED	21
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	2	90	SH	DEFINED	2
ALON USA ENERGY INC	COM	020520102	19159	728220	SH	DEFINED	3
ALON USA ENERGY INC	COM	020520102	6946	264000	SH	DEFINED	6
ALPHARMA INC	CL A	020813101	32802	1361086	SH	DEFINED	3
ALTERA CORP	COM	021441100	783	39802	SH	DEFINED	18
ALTERA CORP	COM	021441100	1185	60222	SH	DEFINED	3
ALTIRIS INC	COM	02148M100	16045	632190	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	472809	5509314	SH	DEFINED	18
ALTRIA GROUP INC	COM	02209S103	2433	28353	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	5751	67013	SH	DEFINED	20
ALTRIA GROUP INC	COM	02209S103	3527	41100	SH	DEFINED	23
ALTRIA GROUP INC	COM	02209S103	43	500	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	34328	400000	SH	DEFINED	8
ALTRIA GROUP INC	COM	02209S103	24308	283246	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	448	5216	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	54636	636632	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	1072	12494	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S103	4015	46782	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	96	1115	SH	DEFINED	4
ALTRIA GROUP INC	COM	02209S103	2265	26392	SH	DEFINED	22
ALTRIA GROUP INC	COM	02209S103	13552	157914	SH	DEFINED	17
ALTRIA GROUP INC	COM	02209S103	615	7171	SH	DEFINED	21
ALUMINA LTD	SPONSORED ADR	022205108	4	181	SH	DEFINED	18
AMAZON COM INC	COM	023135106	276220	7000000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	853751	21635866	SH	DEFINED	18
AMAZON COM INC	COM	023135106	10963	277836	SH	DEFINED	20
AMAZON COM INC	COM	023135106	38501	975706	SH	DEFINED	21
AMAZON COM INC	COM	023135106	251	6350	SH	DEFINED	6
AMAZON COM INC	COM	023135106	2851593	72265399	SH	DEFINED	8
AMAZON COM INC	COM	023135106	2666	67573	SH	DEFINED	3
AMAZON COM INC	COM	023135106	587	14875	SH	DEFINED	11
AMAZON COM INC	COM	023135106	16	395	SH	DEFINED	2
AMAZON COM INC	COM	023135106	2202	55810	SH	DEFINED	17
AMAZON COM INC	COM	023135106	8	200	SH	DEFINED	7
AMAZON COM INC	COM	023135106	12000	25000	CALL	DEFINED	13
AMB PROPERTY CORP	COM	00163T109	283	4825	SH	DEFINED	11
AMB PROPERTY CORP	COM	00163T109	293	5000	SH	DEFINED	17
AMB PROPERTY CORP	COM	00163T109	2421	41305	SH	DEFINED	3
AMB PROPERTY CORP	COM	00163T109	35	600	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	1599	17955	SH	DEFINED	3
AMBAC FINL GROUP INC	COM	023139108	123419	1385635	SH	DEFINED	8

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

AMBAC FINL GROUP INC	COM	023139108	7603	85365	SH	DEFINED	5
AMBAC FINL GROUP INC	COM	023139108	733	8235	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	1	10	SH	DEFINED	21
AMBAC FINL GROUP INC	COM	023139108	181	2037	SH	DEFINED	11
AMBAC FINL GROUP INC	COM	023139108	20	224	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	9653	108371	SH	DEFINED	18
AMBAC FINL GROUP INC	COM	023139108	5231	58734	SH	DEFINED	17
AMBASSADORS GROUP INC	COM	023177108	2570	84695	SH	DEFINED	3
AMCOL INTL CORP	COM	02341W103	230	8300	SH	DEFINED	20
AMCOR LTD	ADR NEW	02341R302	2	105	SH	DEFINED	2
AMDOCS LTD	NOTE 0.500% 3/1	02342TAD1	7447	7025000	PRN	DEFINED	18
AMDOCS LTD	ORD	G02602103	71046	1833440	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	1889	48748	SH	DEFINED	18
AMDOCS LTD	ORD	G02602103	3254	83970	SH	DEFINED	11
AMDOCS LTD	ORD	G02602103	133858	3476957	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	627	16180	SH	DEFINED	5
AMDOCS LTD	ORD	G02602103	14106	364030	SH	DEFINED	3
AMEDISYS INC	COM	023436108	18499	562802	SH	DEFINED	3
AMERCO	COM	023586100	7260	83440	SH	DEFINED	3
AMEREN CORP	COM	023608102	4162	77457	SH	DEFINED	3
AMEREN CORP	COM	023608102	429	7975	SH	DEFINED	21
AMEREN CORP	COM	023608102	59	1100	SH	DEFINED	5
AMEREN CORP	COM	023608102	9	164	SH	DEFINED	11
AMEREN CORP	COM	023608102	761	14160	SH	DEFINED	6
AMEREN CORP	COM	023608102	75	1396	SH	DEFINED	2
AMEREN CORP	COM	023608102	2525	47002	SH	DEFINED	17
AMEREN CORP	COM	023608102	45810	852597	SH	DEFINED	18
AMERICA FIRST APT INV INC	COM	02363X104	1	62	SH	DEFINED	17
AMERICA FIRST APT INV INC	COM	02363X104	2	120	SH	DEFINED	18
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	17
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	322	7125	SH	DEFINED	18
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	3	64	SH	DEFINED	21
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	19616	433800	SH	DEFINED	3
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	2682	59319	SH	DEFINED	17
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	562	12424	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	299	6610	SH	DEFINED	5
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	11421	601410	SH	DEFINED	6
AMERICAN BILTRITE INC	COM	024591109	295	32178	SH	DEFINED	18
AMERICAN CAPITAL STRATEGIES	COM	024937104	116	2500	SH	DEFINED	2
AMERICAN CAPITAL STRATEGIES	COM	024937104	28971	626255	SH	DEFINED	17
AMERICAN CAPITAL STRATEGIES	COM	024937104	46	1000	SH	DEFINED	18
AMERICAN CAPITAL STRATEGIES	COM	024937104	3071	66375	SH	DEFINED	11
AMERICAN COMMERCIAL LINES	COM NEW	025195207	5261	80310	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	254	8134	SH	DEFINED	18
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	5449	174600	SH	DEFINED	23
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	49106	1573396	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	5	166	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	6462	151754	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	217	5100	SH	DEFINED	17
AMERICAN ELEC PWR INC	COM	025537101	1321	31020	SH	DEFINED	6
AMERICAN ELEC PWR INC	COM	025537101	9	200	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	2	45	SH	DEFINED	21
AMERICAN ELEC PWR INC	COM	025537101	337	7913	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	995	23360	SH	DEFINED	18
AMERICAN ELEC PWR INC	COM	025537101	182	4264	SH	DEFINED	2
AMERICAN EQTY INVT LIFE HLD	COM	025676206	6	470	SH	DEFINED	2
AMERICAN EQTY INVT LIFE HLD	COM	025676206	327	25100	SH	DEFINED	3
AMERICAN EQTY INVT LIFE HLD	COM	025676206	14856	1140110	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	1136875	18738664	SH	DEFINED	18
AMERICAN EXPRESS CO	COM	025816109	24226	399303	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	635	10470	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	9687	159665	SH	DEFINED	2

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

AMERICAN EXPRESS CO	COM	025816109	8652	142600	SH	DEFINED	21
AMERICAN EXPRESS CO	COM	025816109	534	8802	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	30069	495620	SH	DEFINED	17
AMERICAN EXPRESS CO	COM	025816109	408	6725	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	569	9375	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	212	3500	SH	DEFINED	7
AMERICAN EXPRESS CO	COM	025816109	9636	158820	SH	DEFINED	20
AMERICAN FINL GROUP INC OHIO	COM	025932104	2979	82950	SH	DEFINED	23
AMERICAN FINL GROUP INC OHIO	COM	025932104	40087	1116305	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	108	3000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	3323	92550	SH	DEFINED	22
AMERICAN FINL GROUP INC OHIO	COM	025932104	27	750	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	162	4500	SH	DEFINED	18
AMERICAN FINL GROUP INC OHIO	COM	025932104	29171	812349	SH	DEFINED	3
AMERICAN FINL RLTY TR	COM	02607P305	3	295	SH	DEFINED	17
AMERICAN FINL RLTY TR	COM	02607P305	25	2150	SH	DEFINED	2
AMERICAN GREETINGS CORP	CL A	026375105	34721	1454585	SH	DEFINED	6
AMERICAN GREETINGS CORP	CL A	026375105	10	400	SH	DEFINED	18
AMERICAN HOME MTG INVT CORP	COM	02660R107	11251	320348	SH	DEFINED	3
AMERICAN HOME MTG INVT CORP	COM	02660R107	15	427	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	26000	362826	SH	DEFINED	17
AMERICAN INTL GROUP INC	COM	026874107	6719	93764	SH	DEFINED	22
AMERICAN INTL GROUP INC	COM	026874107	12061	168312	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	90527	1263289	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	102136	1425287	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	8549	119300	SH	DEFINED	23
AMERICAN INTL GROUP INC	COM	026874107	1434559	20018968	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM	026874107	3843	53629	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	7370	102844	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	421	5878	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	13499	188378	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	52507	732726	SH	DEFINED	21
AMERICAN INTL GROUP INC	COM	026874107	12036	167961	SH	DEFINED	20
AMERICAN INTL GROUP INC	COM	026874107	13225	184552	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	1454370	20295420	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM	026874107	22350	15000	CALL	DEFINED	13
AMERICAN ISRAELI PAPER MLS L	ORD IS 10	027069509	0	8	SH	DEFINED	18
AMERICAN LD LEASE INC	COM	027118108	6116	230700	SH	DEFINED	18
AMERICAN NATL BANKSHARES INC	COM	027745108	1661	71232	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	5407	47387	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	171	1500	SH	DEFINED	18
AMERICAN ORIENTAL BIOENGR IN	COM	028731107	4690	401850	SH	DEFINED	3
AMERICAN PHYSICIANS CAPITAL	COM	028884104	9	232	SH	DEFINED	2
AMERICAN PWR CONVERSION CORP	COM	029066107	268	8760	SH	DEFINED	18
AMERICAN PWR CONVERSION CORP	COM	029066107	89	2900	SH	DEFINED	2
AMERICAN PWR CONVERSION CORP	COM	029066107	31	1000	SH	DEFINED	11
AMERICAN PWR CONVERSION CORP	COM	029066107	881	28810	SH	DEFINED	3
AMERICAN PWR CONVERSION CORP	COM	029066107	3457	113000	SH	DEFINED	7
AMERICAN SAFETY INS HLDGS LT	ORD	G02995101	37	2000	SH	DEFINED	6
AMERICAN SPECTRUM REALTY INC	COM NEW	02970Q203	2	69	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM	029712106	1354	29541	SH	DEFINED	3
AMERICAN STD COS INC DEL	COM	029712106	3	70	SH	DEFINED	6
AMERICAN STD COS INC DEL	COM	029712106	14	300	SH	DEFINED	5
AMERICAN STD COS INC DEL	COM	029712106	8	185	SH	DEFINED	2
AMERICAN STD COS INC DEL	COM	029712106	66	1447	SH	DEFINED	11
AMERICAN STD COS INC DEL	COM	029712106	125	2727	SH	DEFINED	18
AMERICAN STS WTR CO	COM	029899101	70	1825	SH	DEFINED	2
AMERICAN TOWER CORP	CL A	029912201	27535	738604	SH	DEFINED	18
AMERICAN TOWER CORP	CL A	029912201	2617	70210	SH	DEFINED	17
AMERICAN TOWER CORP	CL A	029912201	274	7225	SH	DEFINED	5
AMERICAN TOWER CORP	CL A	029912201	70	1884	SH	DEFINED	11
AMERICAN WOODMARK CORP	COM	030506109	925	22100	SH	DEFINED	3

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

AMERICANWEST BANCORPORATION	COM	03058P109	12	500	SH	DEFINED	11
AMERICANWEST BANCORPORATION	COM	03058P109	1613	66600	SH	DEFINED	1
AMERICAS CAR MART INC	COM	03062T105	5326	449066	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	68835	2734800	SH	DEFINED	13
AMERICREDIT CORP	COM	03060R101	200	7950	SH	DEFINED	3
AMERICREDIT CORP	COM	03060R101	43	1710	SH	DEFINED	6
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	81	2500	SH	DEFINED	5
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	358	11000	SH	DEFINED	18
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	5	150	SH	DEFINED	2
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	437	13438	SH	DEFINED	17
AMERIGROUP CORP	COM	03073T102	24287	676715	SH	DEFINED	3
AMERIGROUP CORP	COM	03073T102	10753	299621	SH	DEFINED	18
AMERIPRISE FINL INC	COM	03076C106	109	2000	SH	DEFINED	4
AMERIPRISE FINL INC	COM	03076C106	2109	38702	SH	DEFINED	18
AMERIPRISE FINL INC	COM	03076C106	19187	352057	SH	DEFINED	3
AMERIPRISE FINL INC	COM	03076C106	412	7556	SH	DEFINED	17
AMERIPRISE FINL INC	COM	03076C106	1602	29400	SH	DEFINED	6
AMERIPRISE FINL INC	COM	03076C106	394	7230	SH	DEFINED	5
AMERIPRISE FINL INC	COM	03076C106	6	115	SH	DEFINED	11
AMERIPRISE FINL INC	COM	03076C106	0	4	SH	DEFINED	21
AMERIPRISE FINL INC	COM	03076C106	1415	25971	SH	DEFINED	2
AMERIS BANCORP	COM	03076K108	149	5280	SH	DEFINED	3
AMERIS BANCORP	COM	03076K108	95	3360	SH	DEFINED	6
AMERISAFE INC	COM	03071H100	1932	125000	SH	DEFINED	18
AMERISOURCEBERGEN CORP	COM	03073E105	10152	225801	SH	DEFINED	3
AMERISOURCEBERGEN CORP	COM	03073E105	2062	45874	SH	DEFINED	18
AMERISOURCEBERGEN CORP	COM	03073E105	942	20960	SH	DEFINED	17
AMERISOURCEBERGEN CORP	COM	03073E105	61	1350	SH	DEFINED	5
AMERISOURCEBERGEN CORP	COM	03073E105	2590	57600	SH	DEFINED	23
AMERISOURCEBERGEN CORP	COM	03073E105	24	544	SH	DEFINED	2
AMERISOURCEBERGEN CORP	COM	03073E105	719	15990	SH	DEFINED	6
AMERISTAR CASINOS INC	COM	03070Q101	117	3800	SH	DEFINED	5
AMERISTAR CASINOS INC	COM	03070Q101	95	3100	SH	DEFINED	11
AMERON INTL INC	COM	030710107	14501	189880	SH	DEFINED	6
AMERON INTL INC	COM	030710107	271	3550	SH	DEFINED	3
AMERON INTL INC	COM	030710107	3322	43500	SH	DEFINED	1
AMERON INTL INC	COM	030710107	153	2000	SH	DEFINED	18
AMETEK INC NEW	COM	031100100	48	1500	SH	DEFINED	17
AMETEK INC NEW	COM	031100100	144	4537	SH	DEFINED	18
AMGEN INC	COM	031162100	49754	728349	SH	DEFINED	3
AMGEN INC	COM	031162100	1812520	26533747	SH	DEFINED	18
AMGEN INC	COM	031162100	49378	722859	SH	DEFINED	21
AMGEN INC	COM	031162100	30548	447196	SH	DEFINED	20
AMGEN INC	COM	031162100	77	1123	SH	DEFINED	4
AMGEN INC	COM	031162100	1219	17847	SH	DEFINED	5
AMGEN INC	COM	031162100	2073	32732	SH	DEFINED	6
AMGEN INC	COM	031162100	21610	316350	SH	DEFINED	1
AMGEN INC	COM	031162100	195	2850	SH	DEFINED	7
AMGEN INC	COM	031162100	14072	205999	SH	DEFINED	2
AMGEN INC	COM	031162100	26148	382787	SH	DEFINED	17
AMGEN INC	COM	031162100	1189	17406	SH	DEFINED	11
AMIS HLDGS INC	COM	031538101	93	8810	SH	DEFINED	3
AMKOR TECHNOLOGY INC	COM	031652100	5972	639420	SH	DEFINED	3
AMN HEALTHCARE SERVICES INC	COM	001744101	14774	536463	SH	DEFINED	3
AMPAL AMERN ISRAEL CORP	CL A	032015109	32	6684	SH	DEFINED	2
AMPHENOL CORP NEW	CL A	032095101	6	91	SH	DEFINED	18
AMPHENOL CORP NEW	CL A	032095101	23	375	SH	DEFINED	11
AMPHENOL CORP NEW	CL A	032095101	11	175	SH	DEFINED	5
AMR CORP	COM	001765106	1	28	SH	DEFINED	11
AMR CORP	COM	001765106	196495	6500000	SH	DEFINED	13
AMR CORP	COM	001765106	109	3600	SH	DEFINED	17
AMR CORP	COM	001765106	1575	52100	SH	DEFINED	1

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

AMR CORP	COM	001765106	23	760	SH	DEFINED	5
AMR CORP	COM	001765106	3	99	SH	DEFINED	18
AMR CORP	COM	001765106	5859	193810	SH	DEFINED	3
AMSURG CORP	COM	03232P405	275	11950	SH	DEFINED	3
AMVESCAP PLC	SPONSORED ADR	03235E100	7	280	SH	DEFINED	11
AMVESCAP PLC	SPONSORED ADR	03235E100	934	37891	SH	DEFINED	18
AMVESCAP PLC	SPONSORED ADR	03235E100	41208	1701675	SH	DEFINED	6
AMVESCAP PLC	SPONSORED ADR	03235E100	2078	84315	SH	DEFINED	17
AMYLIN PHARMACEUTICALS INC	COM	032346108	36070	1000000	SH	DEFINED	13
AMYLIN PHARMACEUTICALS INC	COM	032346108	801	22200	SH	DEFINED	3
AMYLIN PHARMACEUTICALS INC	COM	032346108	7	195	SH	DEFINED	2
AMYLIN PHARMACEUTICALS INC	COM	032346108	59485	1649150	SH	DEFINED	8
AMYLIN PHARMACEUTICALS INC	COM	032346108	1	40	SH	DEFINED	21
ANADARKO PETE CORP	COM	032511107	1719365	39507461	SH	DEFINED	18
ANADARKO PETE CORP	COM	032511107	27587	633900	SH	DEFINED	20
ANADARKO PETE CORP	COM	032511107	209	4806	SH	DEFINED	5
ANADARKO PETE CORP	COM	032511107	72513	1666194	SH	DEFINED	21
ANADARKO PETE CORP	COM	032511107	4727	108618	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	5832	134000	SH	DEFINED	8
ANADARKO PETE CORP	COM	032511107	984	22600	SH	DEFINED	23
ANADARKO PETE CORP	COM	032511107	1570	36076	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	83	1900	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	5880	135105	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	5731	131697	SH	DEFINED	17
ANADARKO PETE CORP	COM	032511107	24185	555717	SH	DEFINED	3
ANADARKO PETE CORP	COM	032511107	69	1585	SH	DEFINED	4
ANADYS PHARMACEUTICALS INC	COM	03252Q408	5	1000	SH	DEFINED	11
ANALOG DEVICES INC	COM	032654105	138	4198	SH	DEFINED	2
ANALOG DEVICES INC	COM	032654105	1699	51674	SH	DEFINED	17
ANALOG DEVICES INC	COM	032654105	696	21180	SH	DEFINED	18
ANALOG DEVICES INC	COM	032654105	105669	3214750	SH	DEFINED	8
ANALOG DEVICES INC	COM	032654105	222	6763	SH	DEFINED	5
ANALOG DEVICES INC	COM	032654105	1911	58133	SH	DEFINED	3
ANALOGIC CORP	COM PAR \$0.05	032657207	24	425	SH	DEFINED	5
ANALOGIC CORP	COM PAR \$0.05	032657207	48	850	SH	DEFINED	11
ANALOGIC CORP	COM PAR \$0.05	032657207	3	50	SH	DEFINED	2
ANAREN INC	COM	032744104	10	580	SH	DEFINED	17
ANCHOR BANCORP WIS INC	COM	032839102	12411	430623	SH	DEFINED	6
ANCHOR BANCORP WIS INC	COM	032839102	68	2355	SH	DEFINED	2
ANDREW CORP	COM	034425108	9144	893870	SH	DEFINED	3
ANDREW CORP	COM	034425108	9057	885300	SH	DEFINED	18
ANDREW CORP	COM	034425108	6	600	SH	DEFINED	11
ANESIVA INC COM	COM	03460L100	8259	1188376	SH	DEFINED	18
ANGIODYNAMICS INC	COM	03475V101	1887	87800	SH	DEFINED	18
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	19944	2435100	SH	DEFINED	6
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	10155	1239890	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	4265	517500	SH	DEFINED	7
ANGLO AMERN PLC	ADR	03485P102	27876	1170339	SH	DEFINED	6
ANGLO AMERN PLC	ADR	03485P102	716	29338	SH	DEFINED	18
ANGLO AMERN PLC	ADR	03485P102	813	33308	SH	DEFINED	17
ANGLO AMERN PLC	ADR	03485P102	1262	51690	SH	DEFINED	11
ANGLO AMERN PLC	ADR	03485P102	59	2400	SH	DEFINED	2
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	5331	113215	SH	DEFINED	18
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	155	3300	SH	DEFINED	20
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	47	1000	SH	DEFINED	2
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	44	934	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	13255	269406	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	312	6348	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	15138	307676	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	323	6567	SH	DEFINED	5
ANHEUSER BUSCH COS INC	COM	035229103	13231	273866	SH	DEFINED	6
ANHEUSER BUSCH COS INC	COM	035229103	726	14750	SH	DEFINED	7

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

ANHEUSER BUSCH COS INC	COM	035229103	47	960	SH	DEFINED	21
ANHEUSER BUSCH COS INC	COM	035229103	11484	233412	SH	DEFINED	4
ANHEUSER BUSCH COS INC	COM	035229103	6595	134040	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	253	5135	SH	DEFINED	1
ANHEUSER BUSCH COS INC	COM	035229103	13861	281720	SH	DEFINED	18
ANIXTER INTL INC	COM	035290105	21285	391982	SH	DEFINED	3
ANIXTER INTL INC	COM	035290105	76	1400	SH	DEFINED	2
ANNALY CAP MGMT INC	COM	035710409	2501	179777	SH	DEFINED	3
ANNALY CAP MGMT INC	COM	035710409	17111	1230135	SH	DEFINED	6
ANNALY CAP MGMT INC	COM	035710409	407	29291	SH	DEFINED	21
ANNALY CAP MGMT INC	COM	035710409	42560	3059693	SH	DEFINED	18
ANNTAYLOR STORES CORP	COM	036115103	1524	46400	SH	DEFINED	23
ANNTAYLOR STORES CORP	COM	036115103	21867	665862	SH	DEFINED	3
ANSOFT CORP	COM	036384105	7	240	SH	DEFINED	2
ANSYS INC	COM	036620105	199	4572	SH	DEFINED	17
ANTHRACITE CAP INC	COM	037023108	734	57695	SH	DEFINED	3
AON CORP	COM	037389103	27	775	SH	DEFINED	2
AON CORP	COM	037389103	1871	52953	SH	DEFINED	3
AON CORP	COM	037389103	41758	1181608	SH	DEFINED	6
AON CORP	COM	037389103	213	6040	SH	DEFINED	17
AON CORP	COM	037389103	21223	600532	SH	DEFINED	18
AP PHARMA INC	COM	00202J104	1264	922496	SH	DEFINED	18
AP PHARMA INC	COM	00202J104	1	500	SH	DEFINED	21
APACHE CORP	COM	037411105	13762	206915	SH	DEFINED	3
APACHE CORP	COM	037411105	1410	21196	SH	DEFINED	2
APACHE CORP	COM	037411105	234	3518	SH	DEFINED	11
APACHE CORP	COM	037411105	6451	97000	SH	DEFINED	8
APACHE CORP	COM	037411105	53	800	SH	DEFINED	4
APACHE CORP	COM	037411105	6259	94112	SH	DEFINED	18
APACHE CORP	COM	037411105	6706	100821	SH	DEFINED	5
APACHE CORP	COM	037411105	2043	30718	SH	DEFINED	6
APACHE CORP	COM	037411105	16622	249921	SH	DEFINED	17
APARTMENT INVT & MGMT CO	CL A	03748R101	353	6300	SH	DEFINED	5
APARTMENT INVT & MGMT CO	CL A	03748R101	20392	364006	SH	DEFINED	3
APARTMENT INVT & MGMT CO	CL A	03748R101	25	450	SH	DEFINED	17
APARTMENT INVT & MGMT CO	CL A	03748R101	3	50	SH	DEFINED	11
APOLLO GROUP INC	CL A	037604105	909	23319	SH	DEFINED	3
APOLLO GROUP INC	CL A	037604105	64358	1651475	SH	DEFINED	8
APOLLO GROUP INC	CL A	037604105	12289	319765	SH	DEFINED	6
APOLLO INVT CORP	COM	03761U106	22	1003	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	43378	511291	SH	DEFINED	18
APPLE COMPUTER INC	COM	037833100	602	7100	SH	DEFINED	7
APPLE COMPUTER INC	COM	037833100	2715	32001	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	36	425	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	22143	261003	SH	DEFINED	3
APPLE COMPUTER INC	COM	037833100	34	400	SH	DEFINED	1
APPLE COMPUTER INC	COM	037833100	305	3600	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	1179	13895	SH	DEFINED	2
APPLE COMPUTER INC	COM	037833100	637	7510	SH	DEFINED	17
APPLEBEES INTL INC	COM	037899101	128	5200	SH	DEFINED	17
APPLEBEES INTL INC	COM	037899101	222	9000	SH	DEFINED	20
APPLEBEES INTL INC	COM	037899101	259	10508	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	8	210	SH	DEFINED	11
APPLERA CORP	COM CELERA GRP	038020202	23	1640	SH	DEFINED	18
APPLERA CORP	COM CELERA GRP	038020202	189	13510	SH	DEFINED	3
APPLERA CORP	COM AP BIO GRP	038020103	3431	93500	SH	DEFINED	22
APPLERA CORP	COM AP BIO GRP	038020103	43128	1175483	SH	DEFINED	3
APPLERA CORP	COM AP BIO GRP	038020103	1890	51500	SH	DEFINED	23
APPLERA CORP	COM AP BIO GRP	038020103	128	3500	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	489	13330	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	10	264	SH	DEFINED	2
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	27101	1030055	SH	DEFINED	3

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

APPLIED MATLS INC	COM	038222105	188	10200	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	432	23440	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	4909	266088	SH	DEFINED	17
APPLIED MATLS INC	COM	038222105	3426	185700	SH	DEFINED	20
APPLIED MATLS INC	COM	038222105	14265	773197	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	10148	550000	SH	DEFINED	8
APPLIED MATLS INC	COM	038222105	11036	598143	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	531	28760	SH	DEFINED	6
APPLIED MATLS INC	COM	038222105	191221	10364290	SH	DEFINED	18
APPLIED MATLS INC	COM	038222105	3514	190434	SH	DEFINED	21
APPLIED MICRO CIRCUITS CORP	COM	03822W109	17	4784	SH	DEFINED	18
APPLIED MICRO CIRCUITS CORP	COM	03822W109	5481	1539510	SH	DEFINED	3
APRIA HEALTHCARE GROUP INC	COM	037933108	42164	1582140	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	18	685	SH	DEFINED	21
APRIA HEALTHCARE GROUP INC	COM	037933108	12596	472660	SH	DEFINED	18
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	25	15900	SH	DEFINED	2
APTARGROUP INC	COM	038336103	26	435	SH	DEFINED	21
APTARGROUP INC	COM	038336103	12	200	SH	DEFINED	5
APTARGROUP INC	COM	038336103	16342	276795	SH	DEFINED	18
AQUA AMERICA INC	COM	03836W103	12	534	SH	DEFINED	18
AQUA AMERICA INC	COM	03836W103	9	400	SH	DEFINED	11
AQUA AMERICA INC	COM	03836W103	8237	361575	SH	DEFINED	1
AQUA AMERICA INC	COM	03836W103	87	3821	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	116	5077	SH	DEFINED	17
AQUANTIVE INC	COM	03839G105	2207	89485	SH	DEFINED	18
AQUANTIVE INC	COM	03839G105	50	2020	SH	DEFINED	5
AQUILA INC	COM	03840P102	225	47905	SH	DEFINED	5
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	31821	519869	SH	DEFINED	22
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	4	70	SH	DEFINED	11
ARAMARK CORP	CL B	038521100	10	311	SH	DEFINED	18
ARBITRON INC	COM	03875Q108	298	6870	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	123	4100	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	202	6700	SH	DEFINED	3
ARCADIS N V	NY REGISTRY SH	03923E107	1066	17429	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	26508	392070	SH	DEFINED	18
ARCH CAP GROUP LTD	ORD	G0450A105	17	250	SH	DEFINED	5
ARCH CAP GROUP LTD	ORD	G0450A105	118	1750	SH	DEFINED	11
ARCH CAP GROUP LTD	ORD	G0450A105	13269	196253	SH	DEFINED	3
ARCH CAP GROUP LTD	ORD	G0450A105	24745	365998	SH	DEFINED	6
ARCH CHEMICALS INC	COM	03937R102	10058	301940	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	16783	503844	SH	DEFINED	6
ARCH COAL INC	COM	039380100	902	30030	SH	DEFINED	3
ARCH COAL INC	COM	039380100	174	5787	SH	DEFINED	18
ARCH COAL INC	COM	039380100	30	1000	SH	DEFINED	2
ARCH COAL INC	COM	039380100	15526	517024	SH	DEFINED	6
ARCH COAL INC	COM	039380100	34	1142	SH	DEFINED	17
ARCHER DANIELS MIDLAND CO	COM	039483102	4654	145626	SH	DEFINED	18
ARCHER DANIELS MIDLAND CO	COM	039483102	21578	675156	SH	DEFINED	3
ARCHER DANIELS MIDLAND CO	COM	039483102	572	17909	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	4014	125600	SH	DEFINED	22
ARCHER DANIELS MIDLAND CO	COM	039483102	171	5345	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	61	1895	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	3369	105400	SH	DEFINED	23
ARCHER DANIELS MIDLAND CO	COM	039483102	2434	76143	SH	DEFINED	17
ARCHER DANIELS MIDLAND CO	COM	039483102	194	6085	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	401	6895	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	319	5474	SH	DEFINED	17
ARCHSTONE SMITH TR	COM	039583109	70	1200	SH	DEFINED	18
ARCHSTONE SMITH TR	COM	039583109	19	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM	039583109	888	15247	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	2540	43643	SH	DEFINED	3
ARCHSTONE SMITH TR	COM	039583109	52	900	SH	DEFINED	2

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

ARCTIC CAT INC	COM	039670104	613	34825	SH	DEFINED	6
ARENA PHARMACEUTICALS INC	COM	040047102	563	43579	SH	DEFINED	3
ARENA PHARMACEUTICALS INC	COM	040047102	8903	689600	SH	DEFINED	18
ARENA PHARMACEUTICALS INC	COM	040047102	37	2890	SH	DEFINED	5
ARES CAP CORP	COM	04010L103	10	500	SH	DEFINED	4
ARGON ST INC	COM	040149106	54	2500	SH	DEFINED	2
ARGONAUT GROUP INC	COM	040157109	4399	126179	SH	DEFINED	3
ARGONAUT GROUP INC	COM	040157109	20385	584773	SH	DEFINED	6
ARIAD PHARMACEUTICALS INC	COM	04033A100	2320	451390	SH	DEFINED	18
ARIAD PHARMACEUTICALS INC	COM	04033A100	16	3025	SH	DEFINED	5
ARIES MARITIME TRNSPRT LTD	SHS	G0474B105	18	2000	SH	DEFINED	18
ARIES MARITIME TRNSPRT LTD	SHS	G0474B105	9	1000	SH	DEFINED	11
ARKANSAS BEST CORP DEL	COM	040790107	6	180	SH	DEFINED	21
ARKANSAS BEST CORP DEL	COM	040790107	9040	251100	SH	DEFINED	6
ARKANSAS BEST CORP DEL	COM	040790107	7165	199040	SH	DEFINED	18
ARKANSAS BEST CORP DEL	COM	040790107	15998	444377	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	1	25	SH	DEFINED	21
ARMOR HOLDINGS INC	COM	042260109	3215	58622	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	28631	521995	SH	DEFINED	18
ARMOR HOLDINGS INC	COM	042260109	263	4800	SH	DEFINED	20
ARRAY BIOPHARMA INC	COM	04269X105	2371	183500	SH	DEFINED	18
ARRIS GROUP INC	COM	04269Q100	5436	434516	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	10	325	SH	DEFINED	18
ARROW ELECTRS INC	COM	042735100	17600	557830	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	32	1025	SH	DEFINED	5
ARROW ELECTRS INC	COM	042735100	9783	310081	SH	DEFINED	3
ARROW FINL CORP	COM	042744102	2250	90837	SH	DEFINED	6
ARROW INTL INC	COM	042764100	683	19300	SH	DEFINED	3
ARROW INTL INC	COM	042764100	159	4500	SH	DEFINED	20
ART TECHNOLOGY GROUP INC	COM	04289L107	77	32922	SH	DEFINED	18
ARTESIAN RESOURCES CORP	CL A	043113208	21	1050	SH	DEFINED	2
ARTESIAN RESOURCES CORP	CL A	043113208	12	600	SH	DEFINED	17
ARVINMERITOR INC	COM	043353101	37052	2032485	SH	DEFINED	6
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	4762	202110	SH	DEFINED	3
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	16096	683210	SH	DEFINED	6
ASE TEST LTD	ORD	Y02516105	3735	370160	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	14511	1165517	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	69	1000	SH	DEFINED	4
ASHLAND INC NEW	COM	044209104	138	2000	SH	DEFINED	6
ASHLAND INC NEW	COM	044209104	325	4700	SH	DEFINED	5
ASHLAND INC NEW	COM	044209104	666	9630	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	1	10	SH	DEFINED	2
ASHLAND INC NEW	COM	044209104	2767	40000	SH	DEFINED	18
ASHLAND INC NEW	COM	044209104	55	800	SH	DEFINED	17
ASHLAND INC NEW	COM	044209104	6	90	SH	DEFINED	11
ASM INTL N V	COM	N07045102	1226	58576	SH	DEFINED	3
ASML HLDG NV	N Y SHS	N07059111	25	1000	SH	DEFINED	17
ASML HLDG NV	N Y SHS	N07059111	30596	1242216	SH	DEFINED	18
ASML HLDG NV	N Y SHS	N07059111	125	5072	SH	DEFINED	21
ASML HLDG NV	N Y SHS	N07059111	0	23400	SH	DEFINED	20
ASML HLDG NV	N Y SHS	N07059111	2267	92035	SH	DEFINED	3
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	2573	97600	SH	DEFINED	3
ASPEN TECHNOLOGY INC	COM	045327103	13356	1211940	SH	DEFINED	3
ASPREVA PHARMACEUTICALS CORP	COM	04538T109	5771	281115	SH	DEFINED	3
ASSET ACCEP CAP CORP	COM	04543P100	12664	752904	SH	DEFINED	6
ASSISTED LIVING CONCPT NEV N	CL A	04544X102	74	7500	SH	DEFINED	3
ASSOCIATED BANC CORP	COM	045487105	4	110	SH	DEFINED	18
ASSOCIATED BANC CORP	COM	045487105	21	597	SH	DEFINED	17
ASSOCIATED BANC CORP	COM	045487105	99	2845	SH	DEFINED	6
ASSURANT INC	COM	04621X108	4144	75000	SH	DEFINED	22
ASSURANT INC	COM	04621X108	564	10207	SH	DEFINED	18
ASSURANT INC	COM	04621X108	1934	35000	SH	DEFINED	1

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

ASSURANT INC	COM	04621X108	24583	444941	SH	DEFINED	3
ASSURANT INC	COM	04621X108	2	40	SH	DEFINED	6
ASSURANT INC	COM	04621X108	4151	75127	SH	DEFINED	23
ASSURED GUARANTY LTD	COM	G0585R106	659	24770	SH	DEFINED	3
ASTA FDG INC	COM	046220109	7	244	SH	DEFINED	2
ASTA FDG INC	COM	046220109	8555	281041	SH	DEFINED	3
ASTA FDG INC	COM	046220109	15	500	SH	DEFINED	5
ASTORIA FINL CORP	COM	046265104	18685	619515	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	693	22984	SH	DEFINED	21
ASTORIA FINL CORP	COM	046265104	169033	5604528	SH	DEFINED	18
ASTORIA FINL CORP	COM	046265104	353	11700	SH	DEFINED	20
ASTORIA FINL CORP	COM	046265104	59	1955	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	3	102	SH	DEFINED	17
ASTRAZENECA PLC	SPONSORED ADR	046353108	36	678	SH	DEFINED	11
ASTRAZENECA PLC	SPONSORED ADR	046353108	11	212	SH	DEFINED	18
ASTRAZENECA PLC	SPONSORED ADR	046353108	35	645	SH	DEFINED	5
ASTRAZENECA PLC	SPONSORED ADR	046353108	51	958	SH	DEFINED	17
ASYST TECHNOLOGY CORP	COM	04648X107	8334	1140120	SH	DEFINED	3
AT&T INC	COM	00206R102	490	13697	SH	DEFINED	1
AT&T INC	COM	00206R102	7649	213947	SH	DEFINED	2
AT&T INC	COM	00206R102	102127	2856689	SH	DEFINED	3
AT&T INC	COM	00206R102	4058	113513	SH	DEFINED	20
AT&T INC	COM	00206R102	270332	7561728	SH	DEFINED	18
AT&T INC	COM	00206R102	329	9206	SH	DEFINED	21
AT&T INC	COM	00206R102	8614	240950	SH	DEFINED	22
AT&T INC	COM	00206R102	8863	247924	SH	DEFINED	17
AT&T INC	COM	00206R102	120	3352	SH	DEFINED	11
AT&T INC	COM	00206R102	3729	104300	SH	DEFINED	23
AT&T INC	COM	00206R102	84264	2357033	SH	DEFINED	6
AT&T INC	COM	00206R102	2355	65861	SH	DEFINED	5
AT&T INC	COM	00206R102	63	1756	SH	DEFINED	4
ATLANTIC TELE NETWORK INC	COM NEW	049079205	1214	41430	SH	DEFINED	3
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	96	2000	SH	DEFINED	18
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	5	100	SH	DEFINED	17
ATMEL CORP	COM	049513104	29400	4859540	SH	DEFINED	3
ATMEL CORP	COM	049513104	753	124421	SH	DEFINED	18
ATMEL CORP	COM	049513104	3722	615200	SH	DEFINED	23
ATMOS ENERGY CORP	COM	049560105	16	500	SH	DEFINED	18
ATMOS ENERGY CORP	COM	049560105	79	2464	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	2355	73802	SH	DEFINED	3
ATMOS ENERGY CORP	COM	049560105	25410	796300	SH	DEFINED	6
ATRION CORP	COM	049904105	360	4632	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	83	1700	SH	DEFINED	3
AU OPTRONICS CORP	SPONSORED ADR	002255107	31881	2308569	SH	DEFINED	22
AUDIOVOX CORP	CL A	050757103	138	9800	SH	DEFINED	3
AURORA OIL & GAS CORP	COM	052036100	8	2375	SH	DEFINED	5
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	30	265	SH	DEFINED	18
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	22	200	SH	DEFINED	11
AUTODESK INC	COM	052769106	1590	39288	SH	DEFINED	3
AUTODESK INC	COM	052769106	427127	10556766	SH	DEFINED	18
AUTODESK INC	COM	052769106	4556	112600	SH	DEFINED	20
AUTODESK INC	COM	052769106	40158	992527	SH	DEFINED	21
AUTODESK INC	COM	052769106	9	220	SH	DEFINED	4
AUTODESK INC	COM	052769106	102	2530	SH	DEFINED	11
AUTODESK INC	COM	052769106	2	60	SH	DEFINED	2
AUTODESK INC	COM	052769106	17339	428550	SH	DEFINED	1
AUTOLIV INC	COM	052800109	9	142	SH	DEFINED	2
AUTOLIV INC	COM	052800109	69	1150	SH	DEFINED	11
AUTOLIV INC	COM	052800109	150	2490	SH	DEFINED	18
AUTOLIV INC	COM	052800109	2	30	SH	DEFINED	6
AUTOMATIC DATA PROCESSING IN	COM	053015103	14436	293110	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	190588	3869809	SH	DEFINED	18

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

AUTOMATIC DATA PROCESSING IN	COM	053015103	6794	137950	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	22556	457979	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	680	13800	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	2540	51577	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	251	5095	SH	DEFINED	7
AUTOMATIC DATA PROCESSING IN	COM	053015103	663	13465	SH	DEFINED	21
AUTOMATIC DATA PROCESSING IN	COM	053015103	14876	302041	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	434	8803	SH	DEFINED	20
AUTOMATIC DATA PROCESSING IN	COM	053015103	9656	196071	SH	DEFINED	17
AUTONATION INC	COM	05329W102	68	3196	SH	DEFINED	18
AUTONATION INC	COM	05329W102	541	25398	SH	DEFINED	3
AUTONATION INC	COM	05329W102	362	16990	SH	DEFINED	6
AUTOZONE INC	COM	053332102	995	8608	SH	DEFINED	3
AUTOZONE INC	COM	053332102	478	4135	SH	DEFINED	6
AUTOZONE INC	COM	053332102	54987	475835	SH	DEFINED	8
AUTOZONE INC	COM	053332102	116	1000	SH	DEFINED	17
AUTOZONE INC	COM	053332102	2	18	SH	DEFINED	18
AVALONBAY CMNTYS INC	COM	053484101	208	1600	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	7256	55793	SH	DEFINED	3
AVALONBAY CMNTYS INC	COM	053484101	220	1688	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	208	1600	SH	DEFINED	18
AVANEX CORP	COM	05348W109	1	600	SH	DEFINED	18
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	98	42545	SH	DEFINED	18
AVATAR HLDGS INC	COM	053494100	162	2000	SH	DEFINED	18
AVATAR HLDGS INC	COM	053494100	81	1000	SH	DEFINED	11
AVATAR HLDGS INC	COM	053494100	109	1348	SH	DEFINED	1
AVATAR HLDGS INC	COM	053494100	170	2100	SH	DEFINED	5
AVAYA INC	COM	053499109	88	6284	SH	DEFINED	18
AVAYA INC	COM	053499109	3	239	SH	DEFINED	5
AVAYA INC	COM	053499109	1	79	SH	DEFINED	11
AVAYA INC	COM	053499109	7596	543320	SH	DEFINED	3
AVAYA INC	COM	053499109	11	802	SH	DEFINED	2
AVAYA INC	COM	053499109	4	260	SH	DEFINED	17
AVENTINE RENEWABLE ENERGY	COM	05356X403	10506	445920	SH	DEFINED	3
AVERY DENNISON CORP	COM	053611109	332	4888	SH	DEFINED	21
AVERY DENNISON CORP	COM	053611109	1125	16555	SH	DEFINED	17
AVERY DENNISON CORP	COM	053611109	27	400	SH	DEFINED	5
AVERY DENNISON CORP	COM	053611109	1090	16047	SH	DEFINED	3
AVERY DENNISON CORP	COM	053611109	1807	26600	SH	DEFINED	20
AVERY DENNISON CORP	COM	053611109	118496	1744386	SH	DEFINED	18
AVERY DENNISON CORP	COM	053611109	80	1172	SH	DEFINED	11
AVICI SYS INC	COM NEW	05367L802	1307	168900	SH	DEFINED	3
AVID TECHNOLOGY INC	COM	05367P100	20818	558710	SH	DEFINED	18
AVID TECHNOLOGY INC	COM	05367P100	2	60	SH	DEFINED	7
AVID TECHNOLOGY INC	COM	05367P100	168	4500	SH	DEFINED	5
AVIS BUDGET GROUP	COM	053774105	1128	51997	SH	DEFINED	4
AVIS BUDGET GROUP	COM	053774105	10	457	SH	DEFINED	7
AVIS BUDGET GROUP	COM	053774105	219	10084	SH	DEFINED	18
AVIS BUDGET GROUP	COM	053774105	4	195	SH	DEFINED	2
AVIS BUDGET GROUP	COM	053774105	117	5410	SH	DEFINED	17
AVIS BUDGET GROUP	COM	053774105	2761	127282	SH	DEFINED	8
AVISTA CORP	COM	05379B107	3	108	SH	DEFINED	2
AVISTA CORP	COM	05379B107	18552	733000	SH	DEFINED	3
AVNET INC	COM	053807103	3699	144900	SH	DEFINED	3
AVNET INC	COM	053807103	27762	1087440	SH	DEFINED	6
AVNET INC	DBCV 2.000% 3/1	053807AL7	7172	7025000	PRN	DEFINED	18
AVOCENT CORP	COM	053893103	7	211	SH	DEFINED	2
AVOCENT CORP	COM	053893103	27581	814807	SH	DEFINED	3
AVON PRODS INC	COM	054303102	2486	75238	SH	DEFINED	3
AVON PRODS INC	COM	054303102	6398	193645	SH	DEFINED	5
AVON PRODS INC	COM	054303102	296	8949	SH	DEFINED	11
AVON PRODS INC	COM	054303102	172	5200	SH	DEFINED	6

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

AVON PRODS INC	COM	054303102	1246	37719	SH	DEFINED	17
AVON PRODS INC	COM	054303102	16783	507964	SH	DEFINED	2
AVON PRODS INC	COM	054303102	1289	39009	SH	DEFINED	18
AVX CORP NEW	COM	002444107	15	1000	SH	DEFINED	18
AVX CORP NEW	COM	002444107	116	7820	SH	DEFINED	6
AVX CORP NEW	COM	002444107	10689	722700	SH	DEFINED	3
AWARE INC MASS	COM	05453N100	80	15000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	118	2915	SH	DEFINED	21
AXA	SPONSORED ADR	054536107	30904	779526	SH	DEFINED	6
AXA	SPONSORED ADR	054536107	1693	41990	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	39477	978842	SH	DEFINED	18
AXA	SPONSORED ADR	054536107	537	13306	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	18	440	SH	DEFINED	11
AXCAN PHARMA INC	COM	054923107	2424	170200	SH	DEFINED	3
AXCAN PHARMA INC	COM	054923107	2006	140800	SH	DEFINED	7
AXESSTEL INC	COM	05459T101	4	2075	SH	DEFINED	5
AXIS CAPITAL HOLDINGS	SHS	G0692U109	50	1484	SH	DEFINED	3
AXIS CAPITAL HOLDINGS	SHS	G0692U109	34231	1025796	SH	DEFINED	6
AXIS CAPITAL HOLDINGS	SHS	G0692U109	119	3579	SH	DEFINED	18
AZTAR CORP	COM	054802103	44	800	SH	DEFINED	5
B & G FOODS INC NEW	UNIT 99/99/9999	05508R205	20	1000	SH	DEFINED	17
BADGER METER INC	COM	056525108	11	400	SH	DEFINED	18
BAIDU COM INC	SPON ADR REP A	056752108	97	860	SH	DEFINED	5
BAIDU COM INC	SPON ADR REP A	056752108	7212	64000	SH	DEFINED	18
BAKER HUGHES INC	COM	057224107	149396	2001016	SH	DEFINED	18
BAKER HUGHES INC	COM	057224107	2848	38140	SH	DEFINED	21
BAKER HUGHES INC	COM	057224107	30	400	SH	DEFINED	4
BAKER HUGHES INC	COM	057224107	2591	34700	SH	DEFINED	20
BAKER HUGHES INC	COM	057224107	2688	36000	SH	DEFINED	8
BAKER HUGHES INC	COM	057224107	8	110	SH	DEFINED	6
BAKER HUGHES INC	COM	057224107	4	50	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	13007	174218	SH	DEFINED	3
BAKER HUGHES INC	COM	057224107	195	2610	SH	DEFINED	17
BAKER HUGHES INC	COM	057224107	298	3996	SH	DEFINED	5
BAKERS FOOTWEAR GROUP INC	COM	057465106	479	53025	SH	DEFINED	6
BALL CORP	COM	058498106	772	17699	SH	DEFINED	3
BALL CORP	COM	058498106	43	984	SH	DEFINED	18
BALLARD PWR SYS INC	COM	05858H104	5	867	SH	DEFINED	2
BALLARD PWR SYS INC	COM	05858H104	2	400	SH	DEFINED	5
BALLY TECHNOLOGIES INC	COM	05874B107	52	2800	SH	DEFINED	11
BALLY TECHNOLOGIES INC	COM	05874B107	23	1237	SH	DEFINED	5
BANCFIRST CORP	COM	05945F103	3234	59880	SH	DEFINED	3
BANCFIRST CORP	COM	05945F103	6141	113714	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	420	17460	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	360	14980	SH	DEFINED	18
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	130	5400	SH	DEFINED	2
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	10552	261500	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	15237	421500	SH	DEFINED	3
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	5	300	SH	DEFINED	6
BANCO SANTANDER CENT HISPANO	ADR	05964H105	2	85	SH	DEFINED	18
BANCORP INC DEL	COM	05969A105	78	2651	SH	DEFINED	2
BANCORP INC DEL	COM	05969A105	216	7300	SH	DEFINED	3
BANCORP RHODE ISLAND INC	COM	059690107	22	500	SH	DEFINED	18
BANCORP RHODE ISLAND INC	COM	059690107	43	1000	SH	DEFINED	1
BANCORPSOUTH INC	COM	059692103	3	107	SH	DEFINED	18
BANCORPSOUTH INC	COM	059692103	14894	555340	SH	DEFINED	6
BANCORPSOUTH INC	COM	059692103	6124	228330	SH	DEFINED	3
BANCTRUST FINANCIAL GP	COM	05978R107	10828	424287	SH	DEFINED	18
BANCTRUST FINANCIAL GP	COM	05978R107	11	425	SH	DEFINED	21
BANDAG INC	CL A	059815308	6199	124080	SH	DEFINED	6
BANDAG INC	COM	059815100	1469	29120	SH	DEFINED	3
BANDAG INC	COM	059815100	1256	24900	SH	DEFINED	6

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

BANK HAWAII CORP	COM	062540109	54	1000	SH	DEFINED	11
BANK HAWAII CORP	COM	062540109	162	3000	SH	DEFINED	5
BANK HAWAII CORP	COM	062540109	19690	364965	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	71	1310	SH	DEFINED	18
BANK MONTREAL QUE	COM	063671101	41	600	SH	DEFINED	5
BANK MONTREAL QUE	COM	063671101	39647	668670	SH	DEFINED	7
BANK MONTREAL QUE	COM	063671101	59	1000	SH	DEFINED	18
BANK NEW YORK INC	COM	064057102	7175	182242	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	148	3759	SH	DEFINED	21
BANK NEW YORK INC	COM	064057102	70	1775	SH	DEFINED	11
BANK NEW YORK INC	COM	064057102	706	17930	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	1752	44500	SH	DEFINED	20
BANK NEW YORK INC	COM	064057102	154734	3930244	SH	DEFINED	18
BANK NEW YORK INC	COM	064057102	283	7195	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	16889	428976	SH	DEFINED	1
BANK NEW YORK INC	COM	064057102	18923	480650	SH	DEFINED	6
BANK NEW YORK INC	COM	064057102	13726	348650	SH	DEFINED	17
BANK NOVA SCOTIA HALIFAX	COM	064149107	3255	72650	SH	DEFINED	5
BANK NOVA SCOTIA HALIFAX	COM	064149107	46176	1031422	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	9701	181700	SH	DEFINED	23
BANK OF AMERICA CORPORATION	COM	060505104	970129	18170605	SH	DEFINED	18
BANK OF AMERICA CORPORATION	COM	060505104	5500	103016	SH	DEFINED	22
BANK OF AMERICA CORPORATION	COM	060505104	9619	180156	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	120	2250	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	1860	34830	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	137297	2571595	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	58952	1104174	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	15949	281013	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	8295	155375	SH	DEFINED	21
BANK OF AMERICA CORPORATION	COM	060505104	18334	343400	SH	DEFINED	8
BANK OF AMERICA CORPORATION	COM	060505104	6882	128910	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	6364	119194	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	251488	4716474	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	11215	210056	SH	DEFINED	20
BANKFINANCIAL CORP	COM	06643P104	2163	121452	SH	DEFINED	6
BANKUNITED FINL CORP	CL A	06652B103	9540	341200	SH	DEFINED	6
BANKUNITED FINL CORP	NOTE 3.125% 3/0	06652BAE3	2197	2250000	PRN	DEFINED	18
BANNER CORP	COM	06652V109	2892	65230	SH	DEFINED	3
BANTA CORP	COM	066821109	2	50	SH	DEFINED	18
BARCLAYS BK PLC	ADR 2 PEF 2	06739F390	0	4000	SH	DEFINED	2
BARCLAYS PLC	ADR	06738E204	206	3550	SH	DEFINED	7
BARCLAYS PLC	ADR	06738E204	1534	26376	SH	DEFINED	18
BARCLAYS PLC	ADR	06738E204	7068	121575	SH	DEFINED	5
BARCLAYS PLC	ADR	06738E204	69261	1217625	SH	DEFINED	6
BARCLAYS PLC	ADR	06738E204	12	215	SH	DEFINED	11
BARCLAYS PLC	ADR	06738E204	50	865	SH	DEFINED	2
BARCLAYS PLC	ADR	06738E204	3757	64620	SH	DEFINED	17
BARD C R INC	COM	067383109	3724	44879	SH	DEFINED	3
BARD C R INC	COM	067383109	100	1200	SH	DEFINED	2
BARD C R INC	COM	067383109	88	1058	SH	DEFINED	18
BARD C R INC	COM	067383109	135	1625	SH	DEFINED	5
BARE ESCENTUALS INC	COM	067511105	24	760	SH	DEFINED	5
BARE ESCENTUALS INC	COM	067511105	1403	45170	SH	DEFINED	3
BARNES & NOBLE INC	COM	067774109	24	600	SH	DEFINED	18
BARNES & NOBLE INC	COM	067774109	9526	239900	SH	DEFINED	6
BARNES & NOBLE INC	COM	067774109	2117	53300	SH	DEFINED	3
BARNES GROUP INC	COM	067806109	78	3600	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	1246	57300	SH	DEFINED	3
BARNES GROUP INC	COM	067806109	13845	636560	SH	DEFINED	6
BARR PHARMACEUTICALS INC	COM	068306109	20	400	SH	DEFINED	5
BARR PHARMACEUTICALS INC	COM	068306109	1355	27043	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	69	1368	SH	DEFINED	2

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

BARRETT BILL CORP	COM	06846N104	1854	68155	SH	DEFINED	18
BARRETT BILL CORP	COM	06846N104	50	1845	SH	DEFINED	20
BARRETT BUSINESS SERVICES IN	COM	068463108	1779	75961	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	55	1800	SH	DEFINED	5
BARRICK GOLD CORP	COM	067901108	396	12889	SH	DEFINED	21
BARRICK GOLD CORP	COM	067901108	1219	39711	SH	DEFINED	20
BARRICK GOLD CORP	COM	067901108	2355	76720	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	96774	3152253	SH	DEFINED	18
BARRICK GOLD CORP	COM	067901108	22960	745296	SH	DEFINED	7
BARRICK GOLD CORP	COM	067901108	20241	659300	SH	DEFINED	6
BASF AG	SPONSORED ADR	055262505	124	1275	SH	DEFINED	21
BASF AG	SPONSORED ADR	055262505	31746	326568	SH	DEFINED	18
BASF AG	SPONSORED ADR	055262505	1237	12725	SH	DEFINED	11
BASIC ENERGY SVCS INC NEW	COM	06985P100	3009	122089	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	186	3582	SH	DEFINED	17
BAUSCH & LOMB INC	COM	071707103	16	315	SH	DEFINED	5
BAUSCH & LOMB INC	COM	071707103	507	9733	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	1110	21325	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	5380	115965	SH	DEFINED	3
BAXTER INTL INC	COM	071813109	4818	103862	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	122	2622	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	269	5800	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	16	350	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	2	42	SH	DEFINED	1
BAXTER INTL INC	COM	071813109	2253	48557	SH	DEFINED	17
BAXTER INTL INC	COM	071813109	29387	633477	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	28	610	SH	DEFINED	21
BAY NATL CORP	COM	072500101	192	10000	SH	DEFINED	11
BAYER A G	SPONSORED ADR	072730302	36	670	SH	DEFINED	2
BAYER A G	SPONSORED ADR	072730302	2988	55999	SH	DEFINED	18
BAYER A G	SPONSORED ADR	072730302	534	10000	SH	DEFINED	17
BB&T CORP	COM	054937107	356	8100	SH	DEFINED	6
BB&T CORP	COM	054937107	40	900	SH	DEFINED	4
BB&T CORP	COM	054937107	3914	89106	SH	DEFINED	2
BB&T CORP	COM	054937107	237	5392	SH	DEFINED	17
BB&T CORP	COM	054937107	146	3322	SH	DEFINED	11
BB&T CORP	COM	054937107	2050	46674	SH	DEFINED	18
BB&T CORP	COM	054937107	75	1700	SH	DEFINED	5
BB&T CORP	COM	054937107	4033	91801	SH	DEFINED	3
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	11961	1259100	SH	DEFINED	22
BCE INC	COM NEW	05534B760	36943	1369175	SH	DEFINED	7
BCE INC	PUT	05534B950	52	1647	SH	DEFINED	5
BCE INC	COM NEW	05534B760	128	4748	SH	DEFINED	18
BCE INC	COM NEW	05534B760	2496	92458	SH	DEFINED	3
BCE INC	COM NEW	05534B760	2290	84819	SH	DEFINED	11
BCE INC	COM NEW	05534B760	2393	88620	SH	DEFINED	6
BE AEROSPACE INC	COM	073302101	2784	108400	SH	DEFINED	18
BEA SYS INC	COM	073325102	16549	1315511	SH	DEFINED	17
BEA SYS INC	COM	073325102	907	72092	SH	DEFINED	18
BEA SYS INC	COM	073325102	1026	81588	SH	DEFINED	3
BEA SYS INC	COM	073325102	2045	162575	SH	DEFINED	11
BEA SYS INC	COM	073325102	2	120	SH	DEFINED	21
BEA SYS INC	COM	073325102	240	19048	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	3232	19854	SH	DEFINED	3
BEAR STEARNS COS INC	COM	073902108	1	7	SH	DEFINED	21
BEAR STEARNS COS INC	COM	073902108	2067	12697	SH	DEFINED	17
BEAR STEARNS COS INC	COM	073902108	973	5975	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	98389	604430	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	16	100	SH	DEFINED	7
BEAR STEARNS COS INC	COM	073902108	292	1794	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	71901	443011	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	1965	12073	SH	DEFINED	5

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

BEAR STEARNS COS INC	COM	073902108	39014	239676	SH	DEFINED	18
BEAR STEARNS COS INC	COM	073902108	255	1567	SH	DEFINED	20
BEARINGPOINT INC	COM	074002106	47220	6000000	SH	DEFINED	13
BEARINGPOINT INC	COM	074002106	2425	308175	SH	DEFINED	3
BEARINGPOINT INC	COM	074002106	19940	2533597	SH	DEFINED	6
BEASLEY BROADCAST GROUP INC	CL A	074014101	0	50	SH	DEFINED	18
BEAZER HOMES USA INC	COM	07556Q105	98721	2100000	SH	DEFINED	13
BEAZER HOMES USA INC	COM	07556Q105	33	700	SH	DEFINED	11
BEAZER HOMES USA INC	COM	07556Q105	133958	2849562	SH	DEFINED	8
BEAZER HOMES USA INC	COM	07556Q105	14111	300163	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	45	957	SH	DEFINED	18
BEBE STORES INC	COM	075571109	1826	92255	SH	DEFINED	18
BECKMAN COULTER INC	COM	075811109	1	17	SH	DEFINED	18
BECKMAN COULTER INC	COM	075811109	155	2590	SH	DEFINED	17
BECKMAN COULTER INC	COM	075811109	36	600	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	2940	41908	SH	DEFINED	3
BECTON DICKINSON & CO	COM	075887109	100	1430	SH	DEFINED	5
BECTON DICKINSON & CO	COM	075887109	31802	453350	SH	DEFINED	17
BECTON DICKINSON & CO	COM	075887109	184	2622	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	962	13709	SH	DEFINED	18
BECTON DICKINSON & CO	COM	075887109	124	1761	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	1253	32898	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	289099	7587907	SH	DEFINED	18
BED BATH & BEYOND INC	COM	075896100	19	500	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	1831	48045	SH	DEFINED	3
BED BATH & BEYOND INC	COM	075896100	7	180	SH	DEFINED	4
BED BATH & BEYOND INC	COM	075896100	279	7310	SH	DEFINED	20
BED BATH & BEYOND INC	COM	075896100	21192	556217	SH	DEFINED	21
BED BATH & BEYOND INC	COM	075896100	11	300	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	3	90	SH	DEFINED	6
BED BATH & BEYOND INC	COM	075896100	19	500	SH	DEFINED	5
BEL FUSE INC	CL B	077347300	278	7980	SH	DEFINED	3
BEL FUSE INC	CL B	077347300	4230	121600	SH	DEFINED	18
BELDEN CDT INC	COM	077454106	14540	371966	SH	DEFINED	3
BELDEN CDT INC	COM	077454106	43	1100	SH	DEFINED	5
BELL MICROPRODUCTS INC	COM	078137106	340	48200	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	721	15300	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	35354	750450	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	338	7185	SH	DEFINED	1
BELLSOUTH CORP	COM	079860102	53899	1144100	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	1097	23275	SH	DEFINED	5
BELLSOUTH CORP	COM	079860102	5690	120786	SH	DEFINED	18
BELO CORP	COM SER A	080555105	7637	415730	SH	DEFINED	6
BELO CORP	COM SER A	080555105	1910	103990	SH	DEFINED	2
BELO CORP	COM SER A	080555105	279	15200	SH	DEFINED	3
BELO CORP	COM SER A	080555105	175	9501	SH	DEFINED	5
BELO CORP	COM SER A	080555105	97	5300	SH	DEFINED	11
BEMIS INC	COM	081437105	966	28429	SH	DEFINED	5
BEMIS INC	COM	081437105	4042	118943	SH	DEFINED	3
BEMIS INC	COM	081437105	8	250	SH	DEFINED	2
BEMIS INC	COM	081437105	256	7535	SH	DEFINED	18
BENCHMARK ELECTRS INC	COM	08160H101	18296	751055	SH	DEFINED	18
BENCHMARK ELECTRS INC	COM	08160H101	37719	1548388	SH	DEFINED	3
BENCHMARK ELECTRS INC	COM	08160H101	1	52	SH	DEFINED	21
BENCHMARK ELECTRS INC	COM	08160H101	324	13300	SH	DEFINED	20
BENIHANA INC	CL A	082047200	45	1460	SH	DEFINED	5
BENTLEY PHARMACEUTICALS INC	COM	082657107	1555	152900	SH	DEFINED	20
BENTLEY PHARMACEUTICALS INC	COM	082657107	25898	2546470	SH	DEFINED	18
BERKLEY W R CORP	COM	084423102	1	20	SH	DEFINED	18
BERKLEY W R CORP	COM	084423102	117	3397	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	36597	1060472	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	9	262	SH	DEFINED	2

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

BERKLEY W R CORP	COM	084423102	2561	74200	SH	DEFINED	22
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	827015	7519	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4077	1115	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	7618	2078	SH	DEFINED	21
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1785	487	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4388	1197	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3094	844	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	541706	147765	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1320	12	SH	DEFINED	3
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2530	23	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	10229	93	SH	DEFINED	20
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	110	1	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	3300	30	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	44766	407	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	10565	2882	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1980	18	SH	DEFINED	17
BERKSHIRE HILLS BANCORP INC	COM	084680107	47	1400	SH	DEFINED	5
BERKSHIRE HILLS BANCORP INC	COM	084680107	23	675	SH	DEFINED	11
BERRY PETE CO	CL A	085789105	2828	91200	SH	DEFINED	18
BERRY PETE CO	CL A	085789105	542	17470	SH	DEFINED	6
BEST BUY INC	COM	086516101	224	4546	SH	DEFINED	21
BEST BUY INC	COM	086516101	630	12800	SH	DEFINED	20
BEST BUY INC	COM	086516101	30	600	SH	DEFINED	11
BEST BUY INC	COM	086516101	418	8490	SH	DEFINED	5
BEST BUY INC	COM	086516101	9167	186358	SH	DEFINED	3
BEST BUY INC	COM	086516101	9	190	SH	DEFINED	4
BEST BUY INC	COM	086516101	3	60	SH	DEFINED	2
BEST BUY INC	COM	086516101	57767	1174366	SH	DEFINED	18
BEST BUY INC	COM	086516101	238	4845	SH	DEFINED	17
BG PLC	ADR FIN INST N	055434203	1131	16527	SH	DEFINED	6
BG PLC	ADR FIN INST N	055434203	140	2050	SH	DEFINED	2
BG PLC	ADR FIN INST N	055434203	37	535	SH	DEFINED	18
BHP BILLITON LTD	SPONSORED ADR	088606108	10581	266182	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	106	2675	SH	DEFINED	11
BHP BILLITON LTD	SPONSORED ADR	088606108	168	4232	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	388	9760	SH	DEFINED	6
BHP BILLITON LTD	SPONSORED ADR	088606108	3087	77651	SH	DEFINED	18
BIG 5 SPORTING GOODS CORP	COM	08915P101	12004	491550	SH	DEFINED	6
BIG LOTS INC	COM	089302103	1343	58609	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	113	1364	SH	DEFINED	5
BIO RAD LABS INC	CL A	090572207	33	400	SH	DEFINED	11
BIO RAD LABS INC	CL A	090572207	9816	118950	SH	DEFINED	3
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	6494	288759	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	11	227	SH	DEFINED	2
BIOGEN IDEC INC	COM	09062X103	1760731	35794500	SH	DEFINED	18
BIOGEN IDEC INC	COM	09062X103	202	4100	SH	DEFINED	6
BIOGEN IDEC INC	COM	09062X103	99799	2028848	SH	DEFINED	21
BIOGEN IDEC INC	COM	09062X103	26350	535675	SH	DEFINED	20
BIOGEN IDEC INC	COM	09062X103	438	8900	SH	DEFINED	5
BIOGEN IDEC INC	COM	09062X103	7111	144560	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	38	780	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	839	17049	SH	DEFINED	17
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	13284	810487	SH	DEFINED	3
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	24658	1504453	SH	DEFINED	18
BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	09061GAC5	8537	7025000	PRN	DEFINED	18
BIOMED REALTY TRUST INC	COM	09063H107	1047	36600	SH	DEFINED	18
BIOMET INC	COM	090613100	9791	237250	SH	DEFINED	1
BIOMET INC	COM	090613100	6238	151150	SH	DEFINED	8
BIOMET INC	COM	090613100	27562	667844	SH	DEFINED	2
BIOMET INC	COM	090613100	8883	215239	SH	DEFINED	17
BIOMET INC	COM	090613100	148	3575	SH	DEFINED	11
BIOMET INC	COM	090613100	1717	41599	SH	DEFINED	3

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

BIOMET INC	COM	090613100	555	13453	SH	DEFINED	18
BIOMET INC	COM	090613100	8437	183775	SH	DEFINED	5
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	431	32700	SH	DEFINED	20
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	23859	1808900	SH	DEFINED	18
BIOSITE INC	COM	090945106	55919	1144700	SH	DEFINED	18
BIOSITE INC	COM	090945106	1856	38000	SH	DEFINED	20
BIOSITE INC	COM	090945106	83	1700	SH	DEFINED	3
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	368	2000	SH	DEFINED	2
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	92	500	SH	DEFINED	11
BIOVAIL CORP	COM	09067J109	214	10100	SH	DEFINED	7
BIOVAIL CORP	COM	09067J109	81	3815	SH	DEFINED	18
BIOVAIL CORP	COM	09067J109	14674	693492	SH	DEFINED	3
BIOVERIS CORP	COM	090676107	69	5000	SH	DEFINED	20
BIOVERIS CORP	COM	090676107	3237	235900	SH	DEFINED	18
BIOVERIS CORP	COM	090676107	21	1551	SH	DEFINED	2
BJ SVCS CO	COM	055482103	178	6080	SH	DEFINED	6
BJ SVCS CO	COM	055482103	1199	40900	SH	DEFINED	20
BJ SVCS CO	COM	055482103	2007	68439	SH	DEFINED	3
BJ SVCS CO	COM	055482103	33670	1148369	SH	DEFINED	18
BJ SVCS CO	COM	055482103	18	599	SH	DEFINED	11
BJ SVCS CO	COM	055482103	20	675	SH	DEFINED	5
BJ SVCS CO	COM	055482103	4984	170000	SH	DEFINED	7
BJ SVCS CO	COM	055482103	687	23440	SH	DEFINED	17
BJS WHOLESALE CLUB INC	COM	05548J106	25	800	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	258	8300	SH	DEFINED	5
BJS WHOLESALE CLUB INC	COM	05548J106	41376	1329979	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	126	1571	SH	DEFINED	17
BLACK & DECKER CORP	COM	091797100	371	4640	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	446	5583	SH	DEFINED	5
BLACK & DECKER CORP	COM	091797100	925	11565	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	202	2520	SH	DEFINED	20
BLACK & DECKER CORP	COM	091797100	3971	49650	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	1	15	SH	DEFINED	21
BLACK & DECKER CORP	COM	091797100	21944	274407	SH	DEFINED	18
BLACK BOX CORP DEL	COM	091826107	13063	311105	SH	DEFINED	18
BLACK BOX CORP DEL	COM	091826107	14	335	SH	DEFINED	21
BLACK HILLS CORP	COM	092113109	39	1056	SH	DEFINED	18
BLACK HILLS CORP	COM	092113109	7240	196000	SH	DEFINED	6
BLACKBAUD INC	COM	09227Q100	2584	99400	SH	DEFINED	18
BLACKBOARD INC	COM	091935502	43492	1447805	SH	DEFINED	18
BLACKBOARD INC	COM	091935502	9	295	SH	DEFINED	2
BLACKBOARD INC	COM	091935502	30	1000	SH	DEFINED	17
BLACKROCK INC	COM	09247X101	23	150	SH	DEFINED	11
BLACKROCK INC	COM	09247X101	46	306	SH	DEFINED	18
BLACKROCK MUNYIELD INSD FD I	COM	09254E103	14	1023	SH	DEFINED	4
BLDRS INDEX FDS TR	EMER MK 50 ADR	09348R300	5	120	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	1306	56690	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	3080	133677	SH	DEFINED	3
BLOCK H & R INC	COM	093671105	91	3934	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	55	2400	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	97	4200	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	3134	136013	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	55	2400	SH	DEFINED	5
BLOCKBUSTER INC	CL B	093679207	0	36	SH	DEFINED	17
BLOCKBUSTER INC	CL A	093679108	9	1653	SH	DEFINED	17
BLOUNT INTL INC NEW	COM	095180105	1929	143300	SH	DEFINED	6
BLUEFLY INC	COM	096227103	45	35000	SH	DEFINED	18
BLUEGREEN CORP	COM	096231105	3058	238380	SH	DEFINED	6
BLUEGREEN CORP	COM	096231105	10785	840596	SH	DEFINED	3
BLUELINX HLDGS INC	COM	09624H109	4668	448840	SH	DEFINED	6
BLYTH INC	COM	09643P108	19	900	SH	DEFINED	11
BLYTH INC	COM	09643P108	21194	1021420	SH	DEFINED	6

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

BMC SOFTWARE INC	COM	055921100	4499	139720	SH	DEFINED	23
BMC SOFTWARE INC	COM	055921100	470	14585	SH	DEFINED	18
BMC SOFTWARE INC	COM	055921100	2834	88000	SH	DEFINED	22
BMC SOFTWARE INC	COM	055921100	54418	1689988	SH	DEFINED	3
BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	096627104	22	700	SH	DEFINED	2
BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	096627104	835	27090	SH	DEFINED	3
BOB EVANS FARMS INC	COM	096761101	50	1466	SH	DEFINED	17
BOB EVANS FARMS INC	COM	096761101	1097	32069	SH	DEFINED	3
BOEING CO	COM	097023105	9	105	SH	DEFINED	4
BOEING CO	COM	097023105	6941	78133	SH	DEFINED	20
BOEING CO	COM	097023105	3077	34637	SH	DEFINED	5
BOEING CO	COM	097023105	451592	5083211	SH	DEFINED	18
BOEING CO	COM	097023105	3181	35801	SH	DEFINED	2
BOEING CO	COM	097023105	239	2691	SH	DEFINED	11
BOEING CO	COM	097023105	44694	503084	SH	DEFINED	3
BOEING CO	COM	097023105	9	100	SH	DEFINED	1
BOEING CO	COM	097023105	4150	46711	SH	DEFINED	21
BOEING CO	COM	097023105	90678	1020688	SH	DEFINED	6
BOEING CO	COM	097023105	1288	14503	SH	DEFINED	17
BOK FINL CORP	COM NEW	05561Q201	192	3500	SH	DEFINED	3
BOOKS-A-MILLION INC	COM	098570104	4171	183920	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	16682	746380	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	16	700	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	2	100	SH	DEFINED	5
BORDERS GROUP INC	COM	099709107	9	400	SH	DEFINED	18
BORDERS GROUP INC	COM	099709107	11	500	SH	DEFINED	17
BORDERS GROUP INC	COM	099709107	181	8100	SH	DEFINED	20
BORG WARNER INC	COM	099724106	12559	212785	SH	DEFINED	18
BORG WARNER INC	COM	099724106	294	4984	SH	DEFINED	5
BORG WARNER INC	COM	099724106	37	620	SH	DEFINED	2
BORG WARNER INC	COM	099724106	1	10	SH	DEFINED	21
BORG WARNER INC	COM	099724106	33657	570270	SH	DEFINED	6
BORG WARNER INC	COM	099724106	122	2060	SH	DEFINED	20
BORLAND SOFTWARE CORP	COM	099849101	8432	1549964	SH	DEFINED	6
BOSTON BEER INC	CL A	100557107	5882	163490	SH	DEFINED	3
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	56	2000	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	67	600	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	17	150	SH	DEFINED	11
BOSTON PROPERTIES INC	COM	101121101	6124	54735	SH	DEFINED	17
BOSTON PROPERTIES INC	COM	101121101	5284	47231	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	448	4000	SH	DEFINED	18
BOSTON PROPERTIES INC	COM	101121101	2965	26500	SH	DEFINED	22
BOSTON PROPERTIES INC	COM	101121101	4770	42635	SH	DEFINED	3
BOSTON PROPERTIES INC	COM	101121101	1801	16100	SH	DEFINED	23
BOSTON SCIENTIFIC CORP	COM	101137107	3416	198851	SH	DEFINED	3
BOSTON SCIENTIFIC CORP	COM	101137107	9921	577494	SH	DEFINED	18
BOSTON SCIENTIFIC CORP	COM	101137107	9290	540726	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	159	9244	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	277	16100	SH	DEFINED	11
BOSTON SCIENTIFIC CORP	COM	101137107	96222	5600800	SH	DEFINED	8
BOSTON SCIENTIFIC CORP	COM	101137107	6013	350000	SH	DEFINED	7
BOSTON SCIENTIFIC CORP	COM	101137107	145	8435	SH	DEFINED	17
BOSTON SCIENTIFIC CORP	COM	101137107	36874	2152314	SH	DEFINED	6
BOWNE & CO INC	COM	103043105	14387	902600	SH	DEFINED	17
BOYD GAMING CORP	COM	103304101	131	2900	SH	DEFINED	11
BOYD GAMING CORP	COM	103304101	231	5100	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	1148	17111	SH	DEFINED	21
BP PLC	SPONSORED ADR	055622104	20565	306492	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	141	2100	SH	DEFINED	20
BP PLC	SPONSORED ADR	055622104	185317	2761808	SH	DEFINED	18
BP PLC	SPONSORED ADR	055622104	208	3097	SH	DEFINED	3
BP PLC	SPONSORED ADR	055622104	22650	337552	SH	DEFINED	5

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

BP PLC	SPONSORED ADR	055622104	67	1000	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	51739	785960	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	30130	449031	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	38553	574566	SH	DEFINED	17
BP PLC	SPONSORED ADR	055622104	2569	38286	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	67	1000	SH	DEFINED	4
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	269	3500	SH	DEFINED	11
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	4400	57162	SH	DEFINED	3
BRADLEY PHARMACEUTICALS INC	COM	104576103	185	9000	SH	DEFINED	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	8186	397770	SH	DEFINED	3
BRADY CORP	CL A	104674106	235	6300	SH	DEFINED	20
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	249	7500	SH	DEFINED	18
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	4	107	SH	DEFINED	17
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	586	13730	SH	DEFINED	6
BRASKEM S A	SP ADR PFD A	105532105	2855	195715	SH	DEFINED	22
BRE PROPERTIES INC	CL A	05564E106	3830	58904	SH	DEFINED	3
BRE PROPERTIES INC	CL A	05564E106	65	1000	SH	DEFINED	18
BRE PROPERTIES INC	CL A	05564E106	3231	49700	SH	DEFINED	17
BRE PROPERTIES INC	CL A	05564E106	91	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	52	800	SH	DEFINED	1
BRIGGS & STRATTON CORP	COM	109043109	22	800	SH	DEFINED	2
BRIGGS & STRATTON CORP	COM	109043109	54	2000	SH	DEFINED	17
BRIGGS & STRATTON CORP	COM	109043109	36727	1362780	SH	DEFINED	6
BRIGHAM EXPLORATION CO	COM	109178103	4642	634960	SH	DEFINED	6
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	368	9530	SH	DEFINED	17
BRINKER INTL INC	COM	109641100	1	40	SH	DEFINED	6
BRINKER INTL INC	COM	109641100	17950	595170	SH	DEFINED	3
BRINKER INTL INC	COM	109641100	9	285	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	361	13700	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	190	7220	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	224	8500	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	3680	139802	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	14404	547270	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	948	36003	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	6804	258493	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	35926	1373016	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	8	300	SH	DEFINED	4
BRISTOL MYERS SQUIBB CO	COM	110122108	68095	2587187	SH	DEFINED	18
BRISTOL WEST HLDGS INC	COM	11037M105	6965	440000	SH	DEFINED	6
BRISTOW GROUP INC	COM	110394103	19610	543350	SH	DEFINED	6
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	4	65	SH	DEFINED	11
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	8288	146275	SH	DEFINED	18
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	56846	1407562	SH	DEFINED	6
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	9	225	SH	DEFINED	11
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	2266	54995	SH	DEFINED	17
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	1211	29382	SH	DEFINED	18
BROADCOM CORP	CL A	111320107	2583	79936	SH	DEFINED	3
BROADCOM CORP	CL A	111320107	25867	800576	SH	DEFINED	21
BROADCOM CORP	CL A	111320107	416095	12878196	SH	DEFINED	18
BROADCOM CORP	CL A	111320107	7302	226000	SH	DEFINED	20
BROADCOM CORP	CL A	111320107	32	1000	SH	DEFINED	4
BROADCOM CORP	CL A	111320107	1205	37285	SH	DEFINED	11
BROADCOM CORP	CL A	111320107	0	4	SH	DEFINED	2
BROADCOM CORP	CL A	111320107	24767	766556	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	941	29128	SH	DEFINED	5
BROADWING CORP	COM	11161E101	7	425	SH	DEFINED	5
BROCADE COMMUNICATIONS SYS I	COM	111621108	8331	1014728	SH	DEFINED	3
BROCADE COMMUNICATIONS SYS I	COM	111621108	1131	137811	SH	DEFINED	18
BROCADE COMMUNICATIONS SYS I	COM	111621108	3420	416600	SH	DEFINED	23
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	702	14487	SH	DEFINED	7
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	70	1455	SH	DEFINED	18
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	14	291	SH	DEFINED	11

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

BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	1995	41412	SH	DEFINED	6
BROOKFIELD PPTYS CORP	COM	112900105	2	50	SH	DEFINED	18
BROOKFIELD PPTYS CORP	COM	112900105	12	300	SH	DEFINED	7
BROOKLINE BANCORP INC DEL	COM	11373M107	143	10840	SH	DEFINED	5
BROOKLINE BANCORP INC DEL	COM	11373M107	68	5200	SH	DEFINED	20
BROOKLINE BANCORP INC DEL	COM	11373M107	10778	818350	SH	DEFINED	18
BROOKLINE BANCORP INC DEL	COM	11373M107	45	3400	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	288	21866	SH	DEFINED	17
BROOKLINE BANCORP INC DEL	COM	11373M107	790	60000	SH	DEFINED	4
BROWN & BROWN INC	COM	115236101	6909	244925	SH	DEFINED	1
BROWN & BROWN INC	COM	115236101	16	575	SH	DEFINED	5
BROWN FORMAN CORP	CL B	115637209	538	8116	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	6174	93204	SH	DEFINED	3
BROWN FORMAN CORP	CL B	115637209	3931	59340	SH	DEFINED	4
BROWN FORMAN CORP	CL B	115637209	10	150	SH	DEFINED	11
BROWN FORMAN CORP	CL B	115637209	398	6011	SH	DEFINED	18
BROWN FORMAN CORP	CL A	115637100	175	2600	SH	DEFINED	2
BROWN FORMAN CORP	CL A	115637100	135	2000	SH	DEFINED	7
BROWN SHOE INC NEW	COM	115736100	1327	27790	SH	DEFINED	6
BRUKER BIOSCIENCES CORP	COM	116794108	1766	235195	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	1	35	SH	DEFINED	2
BRUNSWICK CORP	COM	117043109	498	15615	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	19566	613340	SH	DEFINED	6
BRUSH ENGINEERED MATLS INC	COM	117421107	127	3750	SH	DEFINED	18
BT GROUP PLC	ADR	05577E101	51	859	SH	DEFINED	18
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	56	1200	SH	DEFINED	2
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	307	6600	SH	DEFINED	17
BUCKEYE TECHNOLOGIES INC	COM	118255108	24	2000	SH	DEFINED	18
BUCKLE INC	COM	118440106	4997	98270	SH	DEFINED	3
BUCKLE INC	COM	118440106	14426	283700	SH	DEFINED	6
BUCKLE INC	COM	118440106	11675	229600	SH	DEFINED	18
BUCKLE INC	COM	118440106	188	3700	SH	DEFINED	20
BUFFALO WILD WINGS INC	COM	119848109	87	1635	SH	DEFINED	5
BUILD A BEAR WORKSHOP	COM	120076104	208	7440	SH	DEFINED	2
BUILDING MATLS HLDG CORP	COM	120113105	9211	373078	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	1361	18775	SH	DEFINED	11
BUNGE LIMITED	COM	G16962105	18479	257643	SH	DEFINED	6
BURGER KING HLDGS INC	COM	121208201	19	886	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	5	67	SH	DEFINED	21
BURLINGTON NORTHN SANTA FE C	COM	12189T104	3549	48080	SH	DEFINED	18
BURLINGTON NORTHN SANTA FE C	COM	12189T104	94610	1281805	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2092	28340	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2117	28676	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1526	20670	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	19520	264459	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	45	615	SH	DEFINED	11
C COR INC	COM	125010108	12	1085	SH	DEFINED	4
C COR INC	COM	125010108	67	5975	SH	DEFINED	21
C COR INC	COM	125010108	653	58600	SH	DEFINED	20
C COR INC	COM	125010108	51249	4600415	SH	DEFINED	18
C D I CORP	COM	125071100	276	11100	SH	DEFINED	3
C D I CORP	COM	125071100	124	5000	SH	DEFINED	17
C D W CORP	COM	12512N105	353	5013	SH	DEFINED	20
C D W CORP	COM	12512N105	1828	25998	SH	DEFINED	3
C D W CORP	COM	12512N105	11725	166733	SH	DEFINED	18
C D W CORP	COM	12512N105	23	325	SH	DEFINED	5
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	24	598	SH	DEFINED	11
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	3032	74138	SH	DEFINED	18
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	167	4075	SH	DEFINED	5
CA INC	COM	12673P105	11	505	SH	DEFINED	17
CA INC	COM	12673P105	520635	22986092	SH	DEFINED	8
CA INC	COM	12673P105	3593	158622	SH	DEFINED	5

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

CA INC	COM	12673P105	428	18900	SH	DEFINED	7
CA INC	COM	12673P105	5815	256707	SH	DEFINED	6
CA INC	COM	12673P105	1959	86468	SH	DEFINED	18
CA INC	COM	12673P105	356	15700	SH	DEFINED	11
CA INC	COM	12673P105	1556	68696	SH	DEFINED	3
CA INC	COM	12673P105	43	1890	SH	DEFINED	2
CA INC	COM	12673P105	17261	762093	SH	DEFINED	4
CA INC	COM	12673P105	79275	3500000	SH	DEFINED	13
CABELAS INC	COM	126804301	18	737	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	74	2600	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	856811	30084669	SH	DEFINED	18
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	13476	473190	SH	DEFINED	20
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	44592	1565734	SH	DEFINED	21
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	60	2112	SH	DEFINED	4
CABOT CORP	COM	127055101	105	2400	SH	DEFINED	6
CABOT MICROELECTRONICS CORP	COM	12709P103	4	125	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	81169	2391553	SH	DEFINED	18
CABOT MICROELECTRONICS CORP	COM	12709P103	1952	57500	SH	DEFINED	20
CABOT MICROELECTRONICS CORP	COM	12709P103	149	4383	SH	DEFINED	21
CABOT OIL & GAS CORP	COM	127097103	1	20	SH	DEFINED	6
CABOT OIL & GAS CORP	COM	127097103	5640	92990	SH	DEFINED	3
CABOT OIL & GAS CORP	COM	127097103	558	9200	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	10	167	SH	DEFINED	18
CACHE INC	COM NEW	127150308	3098	122730	SH	DEFINED	3
CACI INTL INC	CL A	127190304	34	600	SH	DEFINED	17
CACI INTL INC	CL A	127190304	9	151	SH	DEFINED	2
CACI INTL INC	CL A	127190304	11	200	SH	DEFINED	11
CACI INTL INC	CL A	127190304	6525	115490	SH	DEFINED	3
CACI INTL INC	CL A	127190304	15234	269613	SH	DEFINED	1
CADBURY SCHWEPPEES PLC	ADR	127209302	176	4100	SH	DEFINED	7
CADBURY SCHWEPPEES PLC	ADR	127209302	416	9690	SH	DEFINED	2
CADBURY SCHWEPPEES PLC	ADR	127209302	71751	1671341	SH	DEFINED	18
CADBURY SCHWEPPEES PLC	ADR	127209302	5	110	SH	DEFINED	17
CADBURY SCHWEPPEES PLC	ADR	127209302	11	260	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	334	7780	SH	DEFINED	20
CADBURY SCHWEPPEES PLC	ADR	127209302	2622	61065	SH	DEFINED	6
CAE INC	COM	124765108	469	50800	SH	DEFINED	7
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	507	36240	SH	DEFINED	6
CALIFORNIA WTR SVC GROUP	COM	130788102	47	1163	SH	DEFINED	17
CALLAWAY GOLF CO	COM	131193104	21617	1500130	SH	DEFINED	18
CALLAWAY GOLF CO	COM	131193104	14	990	SH	DEFINED	21
CALLON PETE CO DEL	COM	13123X102	4369	290700	SH	DEFINED	6
CALLON PETE CO DEL	COM	13123X102	0	16	SH	DEFINED	5
CALLON PETE CO DEL	COM	13123X102	1673	111320	SH	DEFINED	3
CALUMET SPECIALTY PRODS PTNR	UT LTD PARTNER	131476103	122	3050	SH	DEFINED	3
CAMBREX CORP	COM	132011107	353	15550	SH	DEFINED	17
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	4668	101220	SH	DEFINED	6
CAMDEN NATL CORP	COM	133034108	46	990	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	65	886	SH	DEFINED	11
CAMDEN PPTY TR	SH BEN INT	133131102	3808	51563	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	6154	83329	SH	DEFINED	3
CAMECO CORP	COM	13321L108	15147	373450	SH	DEFINED	7
CAMERON INTERNATIONAL CORP	COM	13342B105	1459	27511	SH	DEFINED	3
CAMERON INTERNATIONAL CORP	COM	13342B105	21	400	SH	DEFINED	1
CAMERON INTERNATIONAL CORP	COM	13342B105	268	5060	SH	DEFINED	5
CAMERON INTERNATIONAL CORP	COM	13342B105	21	400	SH	DEFINED	11
CAMERON INTERNATIONAL CORP	COM	13342B105	43444	818926	SH	DEFINED	18
CAMPBELL SOUP CO	COM	134429109	25098	645354	SH	DEFINED	18
CAMPBELL SOUP CO	COM	134429109	1441	37049	SH	DEFINED	3
CAMPBELL SOUP CO	COM	134429109	74	1900	SH	DEFINED	17
CAMPBELL SOUP CO	COM	134429109	334	8600	SH	DEFINED	6

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

CANADIAN NAT RES LTD	COM	136385101	101694	1910464	SH	DEFINED	18
CANADIAN NAT RES LTD	COM	136385101	91	1712	SH	DEFINED	3
CANADIAN NAT RES LTD	COM	136385101	11	200	SH	DEFINED	11
CANADIAN NAT RES LTD	COM	136385101	22	405	SH	DEFINED	21
CANADIAN NAT RES LTD	COM	136385101	500	9400	SH	DEFINED	20
CANADIAN NAT RES LTD	COM	136385101	11609	217370	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	2498	58042	SH	DEFINED	18
CANADIAN NATL RY CO	COM	136375102	23798	553118	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	3369	78300	SH	DEFINED	23
CANADIAN NATL RY CO	COM	136375102	529	12288	SH	DEFINED	11
CANADIAN NATL RY CO	COM	136375102	17	400	SH	DEFINED	5
CANADIAN NATL RY CO	COM	136375102	6830	158738	SH	DEFINED	3
CANADIAN PAC RY LTD	COM	13645T100	3725	70600	SH	DEFINED	22
CANADIAN PAC RY LTD	COM	13645T100	12194	231119	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	11	210	SH	DEFINED	11
CANADIAN PAC RY LTD	COM	13645T100	2269	43000	SH	DEFINED	23
CANADIAN PAC RY LTD	COM	13645T100	791	15000	SH	DEFINED	18
CANDELA CORP	COM	136907102	25	2000	SH	DEFINED	17
CANDELA CORP	COM	136907102	2387	192980	SH	DEFINED	3
CANDELA CORP	COM	136907102	6	495	SH	DEFINED	2
CANETIC RES TR	COM	137513107	24	1666	SH	DEFINED	7
CANON INC	ADR	138006309	16	275	SH	DEFINED	5
CANON INC	ADR	138006309	25	450	SH	DEFINED	7
CANON INC	ADR	138006309	9738	172072	SH	DEFINED	2
CANON INC	ADR	138006309	182	3213	SH	DEFINED	21
CANON INC	ADR	138006309	46078	814246	SH	DEFINED	18
CANTEL MEDICAL CORP	COM	138098108	2681	165600	SH	DEFINED	6
CAPITAL CORP OF THE WEST	COM NEW	140065202	10779	335891	SH	DEFINED	18
CAPITAL CORP OF THE WEST	COM NEW	140065202	10	300	SH	DEFINED	21
CAPITAL CORP OF THE WEST	COM NEW	140065202	55	1700	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	15	200	SH	DEFINED	4
CAPITAL ONE FINL CORP	COM	14040H105	5422	70578	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	12903	167959	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	9086	118280	SH	DEFINED	17
CAPITAL ONE FINL CORP	COM	14040H105	858590	11176652	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	374	4869	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	164	2140	SH	DEFINED	6
CAPITAL ONE FINL CORP	COM	14040H105	4319	56220	SH	DEFINED	20
CAPITAL ONE FINL CORP	COM	14040H105	499	6494	SH	DEFINED	21
CAPITAL ONE FINL CORP	COM	14040H105	452830	5894683	SH	DEFINED	18
CAPITAL ONE FINL CORP	COM	14040H105	11496	149651	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	10952	142569	SH	DEFINED	1
CAPITAL SR LIVING CORP	COM	140475104	16	1500	SH	DEFINED	2
CAPITAL TRUST INC MD	CL A NEW	14052H506	6550	131164	SH	DEFINED	3
CAPITOL BANCORP LTD	COM	14056D105	1866	40390	SH	DEFINED	3
CAPITOL FED FINL	COM	14057C106	269	7000	SH	DEFINED	5
CARBO CERAMICS INC	COM	140781105	175	4675	SH	DEFINED	20
CARBO CERAMICS INC	COM	140781105	5085	136060	SH	DEFINED	18
CARDINAL HEALTH INC	COM	14149Y108	19546	303370	SH	DEFINED	8
CARDINAL HEALTH INC	COM	14149Y108	284	4410	SH	DEFINED	17
CARDINAL HEALTH INC	COM	14149Y108	39	600	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y108	223	3455	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	16678	258850	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	459	17634	SH	DEFINED	5
CARDINAL HEALTH INC	COM	14149Y108	2728	42334	SH	DEFINED	18
CARDINAL HEALTH INC	COM	14149Y108	105	1629	SH	DEFINED	11
CAREER EDUCATION CORP	COM	141665109	104076	4200000	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	15026	606380	SH	DEFINED	6
CAREER EDUCATION CORP	COM	141665109	3	132	SH	DEFINED	5
CAREMARK RX INC	COM	141705103	366	6400	SH	DEFINED	5
CAREMARK RX INC	COM	141705103	26534	464610	SH	DEFINED	17
CAREMARK RX INC	COM	141705103	660	11565	SH	DEFINED	18

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

CAREMARK RX INC	COM	141705103	29	505	SH	DEFINED	2
CAREMARK RX INC	COM	141705103	22	390	SH	DEFINED	4
CAREMARK RX INC	COM	141705103	63	1100	SH	DEFINED	11
CAREMARK RX INC	COM	141705103	18343	321180	SH	DEFINED	3
CARLISLE COS INC	COM	142339100	1210	15415	SH	DEFINED	18
CARLISLE COS INC	COM	142339100	385	4900	SH	DEFINED	3
CARNIVAL CORP	PAIRED CTF	143658300	69	1415	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	44	900	SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	143658300	13855	282477	SH	DEFINED	18
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	8734	6825000	PRN	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	3694	75312	SH	DEFINED	3
CARNIVAL CORP	PAIRED CTF	143658300	927	18900	SH	DEFINED	5
CARNIVAL CORP	PAIRED CTF	143658300	181	3700	SH	DEFINED	6
CARPENTER TECHNOLOGY CORP	COM	144285103	3014	29400	SH	DEFINED	23
CARPENTER TECHNOLOGY CORP	COM	144285103	17162	167403	SH	DEFINED	3
CARRIER ACCESS CORP	COM	144460102	3	425	SH	DEFINED	2
CARROLLTON BANCORP	COM	145282109	36	2079	SH	DEFINED	11
CARTER INC	COM	146229109	1879	73700	SH	DEFINED	3
CASCADE BANCORP	COM	147154108	9013	290463	SH	DEFINED	1
CASCADE CORP	COM	147195101	2350	44430	SH	DEFINED	6
CASCADE FINL CORP	COM	147272108	1067	62500	SH	DEFINED	1
CASCADE FINL CORP	COM	147272108	10	560	SH	DEFINED	21
CASCADE FINL CORP	COM	147272108	9904	579495	SH	DEFINED	18
CASH AMER INTL INC	COM	14754D100	25923	552730	SH	DEFINED	6
CASH AMER INTL INC	COM	14754D100	26502	565072	SH	DEFINED	3
CASTLE A M & CO	COM	148411101	8	315	SH	DEFINED	5
CASUAL MALE RETAIL GRP INC	COM	148711104	7661	587030	SH	DEFINED	3
CATALINA MARKETING CORP	COM	148867104	12	450	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	66899	1090810	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	1642	26776	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	436	7112	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	3956	64500	SH	DEFINED	20
CATERPILLAR INC DEL	COM	149123101	24260	395565	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	41	670	SH	DEFINED	4
CATERPILLAR INC DEL	COM	149123101	5736	93527	SH	DEFINED	21
CATERPILLAR INC DEL	COM	149123101	7053	115000	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	263569	4297558	SH	DEFINED	18
CATERPILLAR INC DEL	COM	149123101	1258	20512	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	711	11600	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	104631	1706025	SH	DEFINED	8
CATERPILLAR INC DEL	COM	149123101	32121	523746	SH	DEFINED	3
CATHAY GENERAL BANCORP	COM	149150104	1361	39450	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	11506	502225	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	13195	575950	SH	DEFINED	18
CATO CORP NEW	CL A	149205106	7871	343545	SH	DEFINED	6
CAVALIER HOMES INC	COM	149507105	60	14200	SH	DEFINED	6
CB RICHARD ELLIS GROUP INC	CL A	12497T101	127	3840	SH	DEFINED	18
CB RICHARD ELLIS GROUP INC	CL A	12497T101	27	810	SH	DEFINED	5
CB RICHARD ELLIS GROUP INC	CL A	12497T101	2085	62800	SH	DEFINED	23
CB RICHARD ELLIS GROUP INC	CL A	12497T101	71059	2140340	SH	DEFINED	3
CBIZ INC	COM	124805102	6744	967629	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	713	16455	SH	DEFINED	18
CBL & ASSOC PPTYS INC	COM	124830100	69	1600	SH	DEFINED	2
CBRL GROUP INC	COM	12489V106	27579	616146	SH	DEFINED	6
CBRL GROUP INC	NOTE 4/0	12489VAB2	12314	24550000	PRN	DEFINED	18
CBRL GROUP INC	COM	12489V106	50	1125	SH	DEFINED	18
CBRL GROUP INC	COM	12489V106	67	1500	SH	DEFINED	17
CBS CORP NEW	CL B	124857202	59209	1904554	SH	DEFINED	6
CBS CORP NEW	CL B	124857202	1239	39725	SH	DEFINED	20
CBS CORP NEW	CL B	124857202	69278	2221864	SH	DEFINED	18
CBS CORP NEW	CL B	124857202	1	20	SH	DEFINED	1
CBS CORP NEW	CL B	124857202	16332	523790	SH	DEFINED	3

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

CBS CORP NEW	CL B	124857202	13	430	SH	DEFINED	11
CBS CORP NEW	CL B	124857202	52	1680	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	266	8522	SH	DEFINED	17
CBS CORP NEW	CL A	124857103	231	7405	SH	DEFINED	18
CBS CORP NEW	CL A	124857103	62	2000	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	2263	72570	SH	DEFINED	5
CDN IMPERIAL BK OF COMMERCE	COM	136069101	49002	580122	SH	DEFINED	7
CDN IMPERIAL BK OF COMMERCE	COM	136069101	292	3462	SH	DEFINED	18
CEC ENTMT INC	COM	125137109	213	5300	SH	DEFINED	20
CEC ENTMT INC	COM	125137109	30881	767232	SH	DEFINED	6
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	14	500	SH	DEFINED	18
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	70	2500	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	56	2000	SH	DEFINED	2
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	182	6533	SH	DEFINED	5
CEDAR SHOPPING CTRS INC	COM NEW	150602209	72	4500	SH	DEFINED	18
CEDAR SHOPPING CTRS INC	COM NEW	150602209	550	34550	SH	DEFINED	3
CELADON GROUP INC	COM	150838100	9027	538906	SH	DEFINED	3
CELANESE CORP DEL	COM SER A	150870103	11716	452698	SH	DEFINED	3
CELANESE CORP DEL	PFD 4.25% CONV	150870202	4	100	PRN	DEFINED	17
CELANESE CORP DEL	COM SER A	150870103	15270	590020	SH	DEFINED	6
CELESTICA INC	SUB VTG SHS	15101Q108	2968	380400	SH	DEFINED	7
CELESTICA INC	SUB VTG SHS	15101Q108	0	60	SH	DEFINED	18
CELESTICA INC	SUB VTG SHS	15101Q108	719	92000	SH	DEFINED	4
CELGENE CORP	COM	151020104	7294	126792	SH	DEFINED	17
CELGENE CORP	COM	151020104	6	100	SH	DEFINED	11
CELGENE CORP	COM	151020104	2039	35450	SH	DEFINED	5
CELGENE CORP	COM	151020104	9495	165051	SH	DEFINED	3
CELGENE CORP	COM	151020104	35641	619516	SH	DEFINED	18
CELL GENESYS INC	COM	150921104	17	5000	SH	DEFINED	18
CELL GENESYS INC	COM	150921104	13556	3998825	SH	DEFINED	8
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	60376	1782052	SH	DEFINED	3
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	14	416	SH	DEFINED	17
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	36491	1077078	SH	DEFINED	18
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	21	626	SH	DEFINED	11
CENTENE CORP DEL	COM	15135B101	2588	105340	SH	DEFINED	3
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	1	131	SH	DEFINED	2
CENTER BANCORP INC	COM	151408101	60	3820	SH	DEFINED	11
CENTER BANCORP INC	COM	151408101	4	273	SH	DEFINED	17
CENTER FINL CORP CALIF	COM	15146E102	1081	45117	SH	DEFINED	3
CENTERPLATE INC	UNIT 99/99/9999	15200E204	19	1000	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	17	1029	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	101	6100	SH	DEFINED	6
CENTERPOINT ENERGY INC	COM	15189T107	320	19300	SH	DEFINED	5
CENTERPOINT ENERGY INC	COM	15189T107	66	4000	SH	DEFINED	18
CENTERPOINT ENERGY INC	COM	15189T107	1277	77041	SH	DEFINED	3
CENTEX CORP	COM	152312104	1152	20468	SH	DEFINED	3
CENTEX CORP	COM	152312104	117	2075	SH	DEFINED	11
CENTEX CORP	COM	152312104	828240	14719042	SH	DEFINED	8
CENTEX CORP	COM	152312104	112540	2000000	SH	DEFINED	13
CENTEX CORP	COM	152312104	411	7308	SH	DEFINED	18
CENTRAL FD CDA LTD	CL A	153501101	94	10000	SH	DEFINED	7
CENTRAL PAC FINL CORP	COM	154760102	18945	488788	SH	DEFINED	18
CENTRAL PAC FINL CORP	COM	154760102	16	405	SH	DEFINED	21
CENTRAL PAC FINL CORP	COM	154760102	66	1715	SH	DEFINED	5
CENTRAL PKG CORP	COM	154785109	0	1	SH	DEFINED	17
CENTRAL PKG CORP	COM	154785109	2397	133180	SH	DEFINED	3
CENTRAL VT PUB SVC CORP	COM	155771108	35	1500	SH	DEFINED	2
CENTRAL VT PUB SVC CORP	COM	155771108	5	229	SH	DEFINED	18
CENTURY ALUM CO	COM	156431108	11	241	SH	DEFINED	2
CENTURY ALUM CO	COM	156431108	6472	144946	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	453	10385	SH	DEFINED	17
CENTURYTEL INC	COM	156700106	809	18521	SH	DEFINED	18

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

CENTURYTEL INC	COM	156700106	11541	264330	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	859	19664	SH	DEFINED	3
CENVEO INC	COM	15670S105	2343	110500	SH	DEFINED	3
CEPHALON INC	COM	156708109	20952	297567	SH	DEFINED	3
CEPHALON INC	COM	156708109	2852	40500	SH	DEFINED	22
CEPHALON INC	COM	156708109	9	123	SH	DEFINED	2
CEPHALON INC	COM	156708109	3711	52700	SH	DEFINED	23
CEPHALON INC	COM	156708109	127	1800	SH	DEFINED	17
CERADYNE INC	COM	156710105	6	100	SH	DEFINED	18
CERADYNE INC	COM	156710105	30787	544898	SH	DEFINED	3
CERADYNE INC	COM	156710105	17	300	SH	DEFINED	2
CERIDIAN CORP NEW	COM	156779100	269	9600	SH	DEFINED	20
CERIDIAN CORP NEW	COM	156779100	1	50	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	35181	1257352	SH	DEFINED	18
CERNER CORP	COM	156782104	19	425	SH	DEFINED	5
CERNER CORP	COM	156782104	364	8000	SH	DEFINED	2
CERNER CORP	COM	156782104	13	280	SH	DEFINED	4
CF INDS HLDGS INC	COM	125269100	800	31200	SH	DEFINED	3
CF INDS HLDGS INC	COM	125269100	111	4310	SH	DEFINED	5
CH ENERGY GROUP INC	COM	12541M102	14	270	SH	DEFINED	18
CHAMPION ENTERPRISES INC	COM	158496109	9	945	SH	DEFINED	2
CHAMPION ENTERPRISES INC	COM	158496109	28	3000	SH	DEFINED	17
CHAPARRAL STL CO DEL	COM	159423102	37770	853165	SH	DEFINED	3
CHAPARRAL STL CO DEL	COM	159423102	18	400	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	519	12000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	252	5816	SH	DEFINED	5
CHARLES RIV LABS INTL INC	COM	159864107	55	1270	SH	DEFINED	6
CHARLES RIV LABS INTL INC	COM	159864107	17437	403173	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	14044	456710	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	13	425	SH	DEFINED	5
CHARMING SHOPPES INC	COM	161133103	28156	2081016	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	23939	1769304	SH	DEFINED	21
CHARMING SHOPPES INC	COM	161133103	947	70000	SH	DEFINED	20
CHARMING SHOPPES INC	COM	161133103	14	1040	SH	DEFINED	17
CHARMING SHOPPES INC	COM	161133103	215438	15922966	SH	DEFINED	18
CHARMING SHOPPES INC	COM	161133103	8356	617620	SH	DEFINED	6
CHARMING SHOPPES INC	COM	161133103	50	3660	SH	DEFINED	4
CHARTER COMMUNICATIONS INC D	CL A	16117M107	1819	594300	SH	DEFINED	3
CHARTERED SEMICONDUCTOR MFG	ADR	16133R106	4	500	SH	DEFINED	6
CHARTERMAC	SH BEN INT	160908109	146	6806	SH	DEFINED	17
CHARTERMAC	SH BEN INT	160908109	21	956	SH	DEFINED	2
CHATTEM INC	COM	162456107	139	2775	SH	DEFINED	18
CHC HELICOPTER CORP	CL A SUB VTG	12541C203	27	1300	SH	DEFINED	7
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	681	31054	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	51032	2328097	SH	DEFINED	18
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	248	11300	SH	DEFINED	20
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1	65	SH	DEFINED	21
CHECKFREE CORP NEW	COM	162813109	602	15000	SH	DEFINED	1
CHECKPOINT SYS INC	COM	162825103	190	9390	SH	DEFINED	18
CHECKPOINT SYS INC	COM	162825103	2151	106490	SH	DEFINED	6
CHEMED CORP NEW	COM	16359R103	104	2800	SH	DEFINED	17
CHEMICAL FINL CORP	COM	163731102	33	1000	SH	DEFINED	2
CHEMICAL FINL CORP	COM	163731102	20007	600809	SH	DEFINED	6
CHEMTURA CORP	COM	163893100	22549	2341510	SH	DEFINED	6
CHEMTURA CORP	COM	163893100	15	1575	SH	DEFINED	5
CHEMTURA CORP	COM	163893100	9	885	SH	DEFINED	17
CHENIERE ENERGY INC	COM NEW	16411R208	35233	1220400	SH	DEFINED	18
CHEROKEE INC DEL NEW	COM	16444H102	72	1670	SH	DEFINED	1
CHESAPEAKE CORP	COM	165159104	10	600	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	9	300	SH	DEFINED	2
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	14852	61345	SH	DEFINED	14
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	408	61345	SH	DEFINED	16

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

CHESAPEAKE ENERGY CORP	COM	165167107	558	19200	SH	DEFINED	5
CHESAPEAKE ENERGY CORP	COM	165167107	14339	493600	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	17	600	SH	DEFINED	17
CHESAPEAKE ENERGY CORP	COM	165167107	15	500	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	2047	70481	SH	DEFINED	3
CHEVIOT FINL CORP	COM	166774109	17	1300	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	3776	51353	SH	DEFINED	1
CHEVRON CORP NEW	COM	166764100	11	155	SH	DEFINED	4
CHEVRON CORP NEW	COM	166764100	41348	562326	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	6853	93200	SH	DEFINED	23
CHEVRON CORP NEW	COM	166764100	176	2400	SH	DEFINED	7
CHEVRON CORP NEW	COM	166764100	110832	1507303	SH	DEFINED	3
CHEVRON CORP NEW	COM	166764100	123894	1684950	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	3515	47800	SH	DEFINED	20
CHEVRON CORP NEW	COM	166764100	1535	20878	SH	DEFINED	11
CHEVRON CORP NEW	COM	166764100	293267	3988399	SH	DEFINED	18
CHEVRON CORP NEW	COM	166764100	5334	72538	SH	DEFINED	22
CHEVRON CORP NEW	COM	166764100	61913	842017	SH	DEFINED	17
CHEVRON CORP NEW	COM	166764100	1656	22517	SH	DEFINED	21
CHEVRON CORP NEW	COM	166764100	12475	169652	SH	DEFINED	5
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	10	350	SH	DEFINED	4
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	48	1750	SH	DEFINED	2
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	57	2091	SH	DEFINED	3
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	10	19	SH	DEFINED	2
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	75	148	SH	DEFINED	18
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	3003	5891	SH	DEFINED	3
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	230	452	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	17	800	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	1191	57540	SH	DEFINED	17
CHICOS FAS INC	COM	168615102	375	18130	SH	DEFINED	18
CHICOS FAS INC	COM	168615102	207	10000	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	465	22460	SH	DEFINED	6
CHICOS FAS INC	COM	168615102	11	550	SH	DEFINED	2
CHILDRENS PL RETAIL STORES I	COM	168905107	13464	211960	SH	DEFINED	3
CHINA GRENTech CORP LTD	ADR	16938P107	5600	303668	SH	DEFINED	18
CHINA MED TECHNOLOGIES INC	SPONSORED ADR	169483104	5	200	SH	DEFINED	6
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	3	65	SH	DEFINED	21
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	22	506	SH	DEFINED	2
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	4	45	SH	DEFINED	2
CHINA TECHFAITH WIRLS COMM T	SPONSORED ADR	169424108	28	2560	SH	DEFINED	18
CHINA UNICOM LTD	SPONSORED ADR	16945R104	3	225	SH	DEFINED	18
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	6614	974060	SH	DEFINED	3
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	94	1815	SH	DEFINED	2
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	28	500	SH	DEFINED	17
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	211	3700	SH	DEFINED	18
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	14	272	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM	170032809	4365	273300	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM	170032809	17	1095	SH	DEFINED	5
CHITTENDEN CORP	COM	170228100	55	1800	SH	DEFINED	11
CHITTENDEN CORP	COM	170228100	8573	279350	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	89	2900	SH	DEFINED	5
CHOICEPOINT INC	COM	170388102	200	5080	SH	DEFINED	18
CHOICEPOINT INC	COM	170388102	7	185	SH	DEFINED	2
CHOICEPOINT INC	COM	170388102	129	3274	SH	DEFINED	17
CHRISTOPHER & BANKS CORP	COM	171046105	3279	175700	SH	DEFINED	3
CHROMCRAFT REVINGTON INC	COM	171117104	732	85247	SH	DEFINED	6
CHUBB CORP	COM	171232101	8286	156600	SH	DEFINED	20
CHUBB CORP	COM	171232101	713442	13484065	SH	DEFINED	18
CHUBB CORP	COM	171232101	9363	176969	SH	DEFINED	17
CHUBB CORP	COM	171232101	8	144	SH	DEFINED	4
CHUBB CORP	COM	171232101	18127	342600	SH	DEFINED	1
CHUBB CORP	COM	171232101	1514	28612	SH	DEFINED	2

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

CHUBB CORP	COM	171232101	25865	488849	SH	DEFINED	3
CHUBB CORP	COM	171232101	59	1106	SH	DEFINED	11
CHUBB CORP	COM	171232101	1989	37600	SH	DEFINED	22
CHUBB CORP	COM	171232101	1035	19566	SH	DEFINED	5
CHUBB CORP	COM	171232101	2621	49531	SH	DEFINED	6
CHUBB CORP	COM	171232101	7817	147734	SH	DEFINED	21
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	10533	533868	SH	DEFINED	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	145	7344	SH	DEFINED	6
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	5	258	SH	DEFINED	18
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	0	6	SH	DEFINED	21
CHURCH & DWIGHT INC	COM	171340102	3607	84563	SH	DEFINED	17
CHURCH & DWIGHT INC	COM	171340102	1039	24350	SH	DEFINED	18
CHURCH & DWIGHT INC	COM	171340102	25	580	SH	DEFINED	3
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	5	140	SH	DEFINED	11
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	648	19462	SH	DEFINED	18
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	1642	49300	SH	DEFINED	17
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	30278	925049	SH	DEFINED	6
CIBER INC	COM	17163B102	62	9150	SH	DEFINED	3
CIENA CORP	COM NEW	171779309	397	14327	SH	DEFINED	3
CIENA CORP	COM NEW	171779309	397	14312	SH	DEFINED	18
CIENA CORP	NOTE 3.750% 2/0	171779AA9	10777	11100000	PRN	DEFINED	18
CIGNA CORP	COM	125509109	40	304	SH	DEFINED	11
CIGNA CORP	COM	125509109	13604	103398	SH	DEFINED	3
CIGNA CORP	COM	125509109	1936	14713	SH	DEFINED	17
CIGNA CORP	COM	125509109	620	4709	SH	DEFINED	18
CIGNA CORP	COM	125509109	88635	673673	SH	DEFINED	6
CIGNA CORP	COM	125509109	650	4938	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	10	275	SH	DEFINED	5
CIMAREX ENERGY CO	COM	171798101	91	2487	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	325	8900	SH	DEFINED	20
CIMAREX ENERGY CO	COM	171798101	40212	1101710	SH	DEFINED	18
CIMAREX ENERGY CO	COM	171798101	15153	415141	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	58	1594	SH	DEFINED	17
CINCINNATI BELL INC NEW	PFD CV DEP1/20	171871403	904	19648	PRN	DEFINED	17
CINCINNATI BELL INC NEW	COM	171871106	87	18984	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	7	1500	SH	DEFINED	17
CINCINNATI BELL INC NEW	COM	171871106	6606	1445449	SH	DEFINED	18
CINCINNATI BELL INC NEW	COM	171871106	14192	3105510	SH	DEFINED	3
CINCINNATI FINL CORP	COM	172062101	1335	29460	SH	DEFINED	3
CINCINNATI FINL CORP	COM	172062101	48	1061	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	688	15182	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	21071	465031	SH	DEFINED	18
CINCINNATI FINL CORP	COM	172062101	17931	395741	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	4248	93756	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	195	4300	SH	DEFINED	20
CINCINNATI FINL CORP	COM	172062101	10	220	SH	DEFINED	5
CINCINNATI FINL CORP	COM	172062101	1	25	SH	DEFINED	21
CINTAS CORP	COM	172908105	199	5000	SH	DEFINED	11
CINTAS CORP	COM	172908105	60	1500	SH	DEFINED	5
CINTAS CORP	COM	172908105	8141	205000	SH	DEFINED	7
CINTAS CORP	COM	172908105	2	50	SH	DEFINED	6
CINTAS CORP	COM	172908105	3525	88766	SH	DEFINED	17
CINTAS CORP	COM	172908105	4819	121362	SH	DEFINED	18
CINTAS CORP	COM	172908105	5912	148878	SH	DEFINED	2
CINTAS CORP	COM	172908105	3279	82568	SH	DEFINED	1
CINTAS CORP	COM	172908105	913	22984	SH	DEFINED	3
CIRCUIT CITY STORE INC	COM	172737108	5421	285602	SH	DEFINED	3
CIRCUIT CITY STORE INC	COM	172737108	2815	148300	SH	DEFINED	22
CIRRUS LOGIC INC	COM	172755100	46265	6724504	SH	DEFINED	18
CIRRUS LOGIC INC	COM	172755100	821	119300	SH	DEFINED	20
CIRRUS LOGIC INC	COM	172755100	113	16386	SH	DEFINED	21
CIRRUS LOGIC INC	COM	172755100	8344	1212750	SH	DEFINED	3

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

CISCO SYS INC	COM	17275R102	65331	2390447	SH	DEFINED	21
CISCO SYS INC	COM	17275R102	16739	612478	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	7014	256650	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	1923587	70383715	SH	DEFINED	18
CISCO SYS INC	COM	17275R102	78081	2856979	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	16501	603787	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	16488	603297	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	20906	775033	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	16909	618694	SH	DEFINED	20
CISCO SYS INC	COM	17275R102	35895	1313365	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	909796	33289286	SH	DEFINED	8
CISCO SYS INC	COM	17275R102	71023	2598724	SH	DEFINED	17
CISCO SYS INC	COM	17275R102	1071	39175	SH	DEFINED	11
CIT GROUP INC	COM	125581108	16	285	SH	DEFINED	4
CIT GROUP INC	COM	125581108	14559	261053	SH	DEFINED	3
CIT GROUP INC	COM	125581108	1599	28675	SH	DEFINED	20
CIT GROUP INC	COM	125581108	63758	1143225	SH	DEFINED	18
CIT GROUP INC	COM	125581108	32	580	SH	DEFINED	17
CIT GROUP INC	COM	125581108	1805	32370	SH	DEFINED	6
CIT GROUP INC	COM	125581108	298	5340	SH	DEFINED	5
CIT GROUP INC	COM	125581108	14	245	SH	DEFINED	2
CITIGROUP INC	COM	172967101	160855	2887877	SH	DEFINED	3
CITIGROUP INC	COM	172967101	9959	178800	SH	DEFINED	23
CITIGROUP INC	COM	172967101	2389	42888	SH	DEFINED	11
CITIGROUP INC	COM	172967101	1701830	30553495	SH	DEFINED	8
CITIGROUP INC	COM	172967101	293207	5271455	SH	DEFINED	6
CITIGROUP INC	COM	172967101	37636	675695	SH	DEFINED	17
CITIGROUP INC	COM	172967101	9036	162231	SH	DEFINED	5
CITIGROUP INC	COM	172967101	19868	356700	SH	DEFINED	1
CITIGROUP INC	COM	172967101	3	48	SH	DEFINED	21
CITIGROUP INC	COM	172967101	53184	954837	SH	DEFINED	2
CITIGROUP INC	COM	172967101	107	1917	SH	DEFINED	4
CITIGROUP INC	COM	172967101	6538	117372	SH	DEFINED	7
CITIGROUP INC	COM	172967101	6258	112351	SH	DEFINED	18
CITIGROUP INC	COM	172967101	32600	20000	CALL	DEFINED	13
CITIZENS BKG CORP MICH	COM	174420109	22914	864675	SH	DEFINED	6
CITIZENS COMMUNICATIONS CO	COM	17453B101	53	3688	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	6	400	SH	DEFINED	17
CITIZENS COMMUNICATIONS CO	COM	17453B101	786	54683	SH	DEFINED	3
CITIZENS COMMUNICATIONS CO	COM	17453B101	7969	554570	SH	DEFINED	18
CITIZENS COMMUNICATIONS CO	COM	17453B101	180	12500	SH	DEFINED	11
CITIZENS COMMUNICATIONS CO	COM	17453B101	2	110	SH	DEFINED	6
CITIZENS FIRST BANCORP INC D	COM	17461R106	464	15100	SH	DEFINED	1
CITIZENS FIRST BANCORP INC D	COM	17461R106	15	500	SH	DEFINED	5
CITRIX SYS INC	COM	177376100	20	725	SH	DEFINED	11
CITRIX SYS INC	COM	177376100	2	61	SH	DEFINED	18
CITRIX SYS INC	COM	177376100	836	30895	SH	DEFINED	3
CITRIX SYS INC	COM	177376100	114	4200	SH	DEFINED	5
CITRIX SYS INC	COM	177376100	11972	442603	SH	DEFINED	17
CITRIX SYS INC	COM	177376100	42	1566	SH	DEFINED	2
CITY BK LYNNWOOD WASH	COM	17770A109	3073	85825	SH	DEFINED	3
CITY BK LYNNWOOD WASH	COM	17770A109	9	240	SH	DEFINED	21
CITY BK LYNNWOOD WASH	COM	17770A109	7393	206522	SH	DEFINED	18
CITY HLDG CO	COM	177835105	2948	72103	SH	DEFINED	3
CITY NATL CORP	COM	178566105	107	1500	SH	DEFINED	5
CITY NATL CORP	COM	178566105	6	85	SH	DEFINED	21
CITY NATL CORP	COM	178566105	8115	113975	SH	DEFINED	18
CITY NATL CORP	COM	178566105	12434	174630	SH	DEFINED	6
CKE RESTAURANTS INC	COM	12561E105	11489	624385	SH	DEFINED	3
CKX INC	COM	12562M106	13	1100	SH	DEFINED	18
CLAIRES STORES INC	COM	179584107	199	5996	SH	DEFINED	18
CLAIRES STORES INC	COM	179584107	3491	105350	SH	DEFINED	6

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

CLAIRES STORES INC	COM	179584107	288	8700	SH	DEFINED	20
CLARCOR INC	COM	179895107	47	1400	SH	DEFINED	2
CLARCOR INC	COM	179895107	32	950	SH	DEFINED	11
CLARCOR INC	COM	179895107	189	5600	SH	DEFINED	20
CLARK INC	COM	181457102	3824	229960	SH	DEFINED	6
CLEAN HARBORS INC	COM	184496107	13942	287993	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1	20	SH	DEFINED	21
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	63317	1781580	SH	DEFINED	18
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	82	2297	SH	DEFINED	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	20	576	SH	DEFINED	17
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	418	11760	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	103	2900	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2988	84083	SH	DEFINED	3
CLEAR CHANNEL OUTDOOR HLDGS	CL A	18451C109	1	20	SH	DEFINED	18
CLECO CORP NEW	COM	12561W105	3015	119500	SH	DEFINED	6
CLEVELAND CLIFFS INC	COM	185896107	208292	4300000	SH	DEFINED	13
CLEVELAND CLIFFS INC	COM	185896107	140	2900	SH	DEFINED	11
CLEVELAND CLIFFS INC	COM	185896107	82	1700	SH	DEFINED	3
CLEVELAND CLIFFS INC	COM	185896107	3711	76605	SH	DEFINED	17
CLOROX CO DEL	COM	189054109	6989	108942	SH	DEFINED	17
CLOROX CO DEL	COM	189054109	1277	19908	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	305	4747	SH	DEFINED	18
CLOROX CO DEL	COM	189054109	149	2325	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	1665	25955	SH	DEFINED	3
CLOROX CO DEL	COM	189054109	73	1135	SH	DEFINED	11
CMGI INC	COM	125750109	13	10000	SH	DEFINED	5
CMS ENERGY CORP	COM	125896100	17	1000	SH	DEFINED	2
CMS ENERGY CORP	COM	125896100	1405	84116	SH	DEFINED	18
CMS ENERGY CORP	COM	125896100	3229	193383	SH	DEFINED	6
CMS ENERGY CORP	COM	125896100	625	37400	SH	DEFINED	5
CMS ENERGY CORP	COM	125896100	627	37554	SH	DEFINED	3
CNA FINL CORP	COM	126117100	551	13660	SH	DEFINED	6
CNA FINL CORP	COM	126117100	3302	81900	SH	DEFINED	1
CNA FINL CORP	COM	126117100	44	1098	SH	DEFINED	18
CNA FINL CORP	COM	126117100	14367	356326	SH	DEFINED	3
CNA SURETY CORP	COM	12612L108	42014	1954126	SH	DEFINED	18
CNA SURETY CORP	COM	12612L108	3632	168910	SH	DEFINED	3
CNA SURETY CORP	COM	12612L108	12261	570300	SH	DEFINED	6
CNET NETWORKS INC	COM	12613R104	121876	13407699	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	1973	217070	SH	DEFINED	18
CNET NETWORKS INC	COM	12613R104	36	4000	SH	DEFINED	17
CNX GAS CORP	COM	12618H309	161	6330	SH	DEFINED	5
COACH INC	COM	189754104	6380	148502	SH	DEFINED	17
COACH INC	COM	189754104	30153	701877	SH	DEFINED	18
COACH INC	COM	189754104	11	260	SH	DEFINED	4
COACH INC	COM	189754104	2672	62193	SH	DEFINED	3
COACH INC	COM	189754104	38	875	SH	DEFINED	5
COACH INC	COM	189754104	21	500	SH	DEFINED	2
COASTAL FINL CORP DEL	COM	19046E105	68	4046	SH	DEFINED	11
COCA COLA BOTTLING CO CONS	COM	191098102	7	100	SH	DEFINED	11
COCA COLA CO	COM	191216100	5209	107955	SH	DEFINED	20
COCA COLA CO	COM	191216100	2030	42062	SH	DEFINED	1
COCA COLA CO	COM	191216100	47829	991270	SH	DEFINED	21
COCA COLA CO	COM	191216100	899423	18640896	SH	DEFINED	18
COCA COLA CO	COM	191216100	25876	536291	SH	DEFINED	17
COCA COLA CO	COM	191216100	8202	170000	SH	DEFINED	7
COCA COLA CO	COM	191216100	5155	106836	SH	DEFINED	2
COCA COLA CO	COM	191216100	10576	224479	SH	DEFINED	6
COCA COLA CO	COM	191216100	1545	32020	SH	DEFINED	5
COCA COLA CO	COM	191216100	30746	637223	SH	DEFINED	3
COCA COLA CO	COM	191216100	1067	22121	SH	DEFINED	11
COCA COLA ENTERPRISES INC	COM	191219104	826	40430	SH	DEFINED	18

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

COCA COLA ENTERPRISES INC	COM	191219104	1535	75155	SH	DEFINED	3
COCA COLA ENTERPRISES INC	COM	191219104	376	18430	SH	DEFINED	6
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	159	4020	SH	DEFINED	18
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	2265	59600	SH	DEFINED	3
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	72	1900	SH	DEFINED	6
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	1220	32100	SH	DEFINED	18
COGENT INC	COM	19239Y108	3	240	SH	DEFINED	20
COGENT INC	COM	19239Y108	291	26445	SH	DEFINED	18
COGNEX CORP	COM	192422103	102	4300	SH	DEFINED	5
COGNEX CORP	COM	192422103	267	11200	SH	DEFINED	20
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	129	1674	SH	DEFINED	17
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3413	44225	SH	DEFINED	1
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	122	1580	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	95	1233	SH	DEFINED	18
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	10582	137148	SH	DEFINED	3
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3	36	SH	DEFINED	2
COGNOS INC	COM	19244C109	622	14650	SH	DEFINED	3
COGNOS INC	COM	19244C109	7992	187695	SH	DEFINED	7
COHEN & STEERS INC	COM	19247A100	1956	48700	SH	DEFINED	20
COHEN & STEERS INC	COM	19247A100	71221	1773000	SH	DEFINED	18
COHERENT INC	COM	192479103	7	230	SH	DEFINED	2
COHU INC	COM	192576106	2090	103690	SH	DEFINED	6
COLDWATER CREEK INC	COM	193068103	15	600	SH	DEFINED	5
COLE KENNETH PRODTNS INC	CL A	193294105	1223	51000	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	36523	559830	SH	DEFINED	18
COLGATE PALMOLIVE CO	COM	194162103	9320	142850	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	63	966	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	11857	181749	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	297	4550	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	6343	97228	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	109	1675	SH	DEFINED	7
COLGATE PALMOLIVE CO	COM	194162103	3	47	SH	DEFINED	6
COLGATE PALMOLIVE CO	COM	194162103	21	320	SH	DEFINED	21
COLGATE PALMOLIVE CO	COM	194162103	1174	17997	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	743	11390	SH	DEFINED	11
COLONIAL BANCGROUP INC	COM	195493309	9143	355190	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	4	137	SH	DEFINED	11
COLONIAL PPTYS TR	COM SH BEN INT	195872106	469	10000	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	5427	115760	SH	DEFINED	3
COLONIAL PPTYS TR	COM SH BEN INT	195872106	493	10518	SH	DEFINED	17
COLUMBIA BKG SYS INC	COM	197236102	9393	267445	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	21315	382680	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	1	15	SH	DEFINED	18
COLUMBIA SPORTSWEAR CO	COM	198516106	223	4000	SH	DEFINED	20
COLUMBIA SPORTSWEAR CO	COM	198516106	125	2250	SH	DEFINED	3
COLUMBUS MCKINNON CORP N Y	COM	199333105	5839	277760	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	6350	150000	SH	DEFINED	7
COMCAST CORP NEW	CL A SPL	20030N200	21989	525050	SH	DEFINED	20
COMCAST CORP NEW	CL A SPL	20030N200	104646	2498719	SH	DEFINED	21
COMCAST CORP NEW	CL A SPL	20030N200	660	15765	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	50	1200	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	30936	730832	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	736	17381	SH	DEFINED	17
COMCAST CORP NEW	CL A	20030N101	2341	55314	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	12	291	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	182	4305	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	2528	60359	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	184	4358	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	106905	2525519	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	2204	52069	SH	DEFINED	20
COMCAST CORP NEW	CL A	20030N101	152	3583	SH	DEFINED	21
COMCAST CORP NEW	CL A SPL	20030N200	75	1800	SH	DEFINED	4

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

COMCAST CORP NEW	CL A SPL	20030N200	471	11258	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	455	10870	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	1635750	39058034	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	78921	1872370	SH	DEFINED	6
COMERICA INC	COM	200340107	3	50	SH	DEFINED	5
COMERICA INC	COM	200340107	59	1000	SH	DEFINED	11
COMERICA INC	COM	200340107	181	3083	SH	DEFINED	2
COMERICA INC	COM	200340107	11803	201141	SH	DEFINED	18
COMERICA INC	COM	200340107	132	2249	SH	DEFINED	20
COMERICA INC	COM	200340107	1581	26948	SH	DEFINED	3
COMERICA INC	COM	200340107	747	12723	SH	DEFINED	17
COMERICA INC	COM	200340107	904	15410	SH	DEFINED	6
COMFORT SYS USA INC	COM	199908104	11571	915430	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	22	625	SH	DEFINED	5
COMMERCE BANCORP INC NJ	COM	200519106	1122	31810	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	83	2352	SH	DEFINED	17
COMMERCE BANCORP INC NJ	COM	200519106	35	1000	SH	DEFINED	4
COMMERCE BANCORP INC NJ	COM	200519106	12801	362932	SH	DEFINED	18
COMMERCE BANCSHARES INC	COM	200525103	6830	141080	SH	DEFINED	1
COMMERCE BANCSHARES INC	COM	200525103	98	2025	SH	DEFINED	11
COMMERCE BANCSHARES INC	COM	200525103	98	2025	SH	DEFINED	17
COMMERCE BANCSHARES INC	COM	200525103	61	1266	SH	DEFINED	5
COMMERCE BANCSHARES INC	COM	200525103	3	60	SH	DEFINED	6
COMMERCE GROUP INC MASS	COM	200641108	383	12884	SH	DEFINED	18
COMMERCE GROUP INC MASS	COM	200641108	43948	1477240	SH	DEFINED	6
COMMERCIAL BANKSHARES INC	COM	201607108	759	20000	SH	DEFINED	1
COMMERCIAL METALS CO	COM	201723103	1	48	SH	DEFINED	11
COMMERCIAL METALS CO	COM	201723103	5784	224200	SH	DEFINED	22
COMMERCIAL METALS CO	COM	201723103	68322	2648151	SH	DEFINED	3
COMMERCIAL METALS CO	COM	201723103	2505	97100	SH	DEFINED	23
COMMERCIAL VEH GROUP INC	COM	202608105	6952	318920	SH	DEFINED	6
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1562	37310	SH	DEFINED	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	13089	312686	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	251	6000	SH	DEFINED	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	96	2300	SH	DEFINED	7
COMMONWEALTH TEL ENTERPRISES	COM	203349105	21634	516810	SH	DEFINED	6
COMMSCOPE INC	COM	203372107	56421	1851081	SH	DEFINED	3
COMMUNICATIONS SYS INC	COM	203900105	14	1400	SH	DEFINED	11
COMMUNITY BK SYS INC	COM	203607106	472	20523	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	13	560	SH	DEFINED	17
COMMUNITY BK SYS INC	COM	203607106	18	800	SH	DEFINED	18
COMMUNITY BK SYS INC	COM	203607106	17562	763580	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	67	1840	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	50	1360	SH	DEFINED	18
COMMUNITY HEALTH SYS INC NEW	COM	203668108	4730	129516	SH	DEFINED	3
COMMUNITY TR BANCORP INC	COM	204149108	6660	160371	SH	DEFINED	6
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	75	2195	SH	DEFINED	18
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	52	1750	SH	DEFINED	11
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	77023	2934200	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	11	365	SH	DEFINED	4
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	583	19620	SH	DEFINED	17
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	381	12800	SH	DEFINED	2
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	9092	305700	SH	DEFINED	22
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	220	7400	SH	DEFINED	5
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	12614	480540	SH	DEFINED	22
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	53272	1898515	SH	DEFINED	22
COMPASS BANCSHARES INC	COM	20449H109	89	1499	SH	DEFINED	17
COMPASS BANCSHARES INC	COM	20449H109	4265	71500	SH	DEFINED	22
COMPASS BANCSHARES INC	COM	20449H109	733	12280	SH	DEFINED	18
COMPASS BANCSHARES INC	COM	20449H109	27506	461128	SH	DEFINED	3
COMPASS BANCSHARES INC	COM	20449H109	153	2566	SH	DEFINED	2
COMPASS BANCSHARES INC	COM	20449H109	107	1786	SH	DEFINED	5

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

COMPASS BANCSHARES INC	COM	20449H109	6782	113700	SH	DEFINED	23
COMPASS DIVERSIFIED TR	SH BEN INT	20451Q104	185	10780	SH	DEFINED	3
COMPASS MINERALS INTL INC	COM	20451N101	95	3001	SH	DEFINED	20
COMPASS MINERALS INTL INC	COM	20451N101	1431	45350	SH	DEFINED	3
COMPASS MINERALS INTL INC	COM	20451N101	25758	816146	SH	DEFINED	18
COMPLETE PRODUCTION SERVICES	COM	20453E109	10254	483690	SH	DEFINED	3
COMPUCREDIT CORP	COM	20478N100	12	311	SH	DEFINED	2
COMPUDYNE CORP	COM PAR \$0.75	204795306	66	10000	SH	DEFINED	17
COMPUGEN LTD	ORD	M25722105	749	289034	SH	DEFINED	18
COMPUTER SCIENCES CORP	COM	205363104	187	3505	SH	DEFINED	17
COMPUTER SCIENCES CORP	COM	205363104	1	16	SH	DEFINED	2
COMPUTER SCIENCES CORP	COM	205363104	1548	29007	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	30467	570860	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	6	119	SH	DEFINED	18
COMPUWARE CORP	COM	205638109	16368	1965003	SH	DEFINED	3
COMPUWARE CORP	COM	205638109	153	18420	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	2956	354900	SH	DEFINED	22
COMPUWARE CORP	COM	205638109	4912	589700	SH	DEFINED	23
COMSTOCK RES INC	COM NEW	205768203	160	5150	SH	DEFINED	17
COMSTOCK RES INC	COM NEW	205768203	45	1435	SH	DEFINED	18
COMSTOCK RES INC	COM NEW	205768203	2800	90150	SH	DEFINED	3
COMSYS IT PARTNERS INC	COM	20581E104	2399	118680	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	38139	1001803	SH	DEFINED	6
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	10	271	SH	DEFINED	2
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	85381	4044594	SH	DEFINED	18
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	431	20405	SH	DEFINED	20
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	119	5638	SH	DEFINED	21
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	717	33958	SH	DEFINED	3
CON-WAY INC	COM	205944101	2233	50700	SH	DEFINED	22
CON-WAY INC	COM	205944101	26105	592760	SH	DEFINED	6
CON-WAY INC	COM	205944101	2043	46400	SH	DEFINED	23
CON-WAY INC	COM	205944101	107	2425	SH	DEFINED	18
CON-WAY INC	COM	205944101	108	2442	SH	DEFINED	17
CON-WAY INC	COM	205944101	10478	237920	SH	DEFINED	3
CONAGRA FOODS INC	COM	205887102	4952	183407	SH	DEFINED	3
CONAGRA FOODS INC	COM	205887102	231	8550	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	72	2650	SH	DEFINED	5
CONAGRA FOODS INC	COM	205887102	1172	43410	SH	DEFINED	17
CONAGRA FOODS INC	COM	205887102	49	1816	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	54	2000	SH	DEFINED	18
CONAGRA FOODS INC	COM	205887102	81	3000	SH	DEFINED	1
CONCUR TECHNOLOGIES INC	COM	206708109	2457	153175	SH	DEFINED	18
CONMED CORP	COM	207410101	333	14400	SH	DEFINED	17
CONMED CORP	COM	207410101	546	23600	SH	DEFINED	3
CONMED CORP	COM	207410101	35137	1519772	SH	DEFINED	6
CONNECTICUT WTR SVC INC	COM	207797101	17	750	SH	DEFINED	17
CONNS INC	COM	208242107	10258	440810	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	9736	135319	SH	DEFINED	5
CONOCOPHILLIPS	COM	20825C104	2207	30677	SH	DEFINED	20
CONOCOPHILLIPS	COM	20825C104	2033	28261	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	224945	3126411	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	1547	21500	SH	DEFINED	23
CONOCOPHILLIPS	COM	20825C104	12365	171851	SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	88	1230	SH	DEFINED	4
CONOCOPHILLIPS	COM	20825C104	142422	1979459	SH	DEFINED	18
CONOCOPHILLIPS	COM	20825C104	16150	224459	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	506	7020	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	80311	1116200	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	4911	68250	SH	DEFINED	22
CONOCOPHILLIPS	COM	20825C104	220	3056	SH	DEFINED	21
CONOR MEDSYSTEMS INC	COM	208264101	21	686	SH	DEFINED	18
CONSECO INC	COM NEW	208464883	40183	2011182	SH	DEFINED	6

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

CONSECO INC	COM NEW	208464883	283	14180	SH	DEFINED	18
CONSOL ENERGY INC	COM	20854P109	1005	31271	SH	DEFINED	3
CONSOL ENERGY INC	COM	20854P109	723	22490	SH	DEFINED	17
CONSOL ENERGY INC	COM	20854P109	26	800	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	659	13712	SH	DEFINED	18
CONSOLIDATED EDISON INC	COM	209115104	5	100	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	145	3026	SH	DEFINED	17
CONSOLIDATED EDISON INC	COM	209115104	172	3575	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	2085	43376	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	28	580	SH	DEFINED	5
CONSOLIDATED EDISON INC	COM	209115104	1493	31050	SH	DEFINED	6
CONSOLIDATED GRAPHICS INC	COM	209341106	21572	365187	SH	DEFINED	3
CONSOLIDATED TOMOKA LD CO	COM	210226106	13	182	SH	DEFINED	11
CONSOLIDATED TOMOKA LD CO	COM	210226106	180	2491	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A	21036P108	1051	36222	SH	DEFINED	3
CONSTELLATION BRANDS INC	CL A	21036P108	696	24000	SH	DEFINED	5
CONSTELLATION BRANDS INC	CL A	21036P108	12537	432000	SH	DEFINED	6
CONSTELLATION BRANDS INC	CL A	21036P108	60	2055	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A	21036P108	77	2645	SH	DEFINED	17
CONSTELLATION BRANDS INC	CL A	21036P108	11	389	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM	210371100	965	14007	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	487	7069	SH	DEFINED	18
CONSTELLATION ENERGY GROUP I	COM	210371100	292	4245	SH	DEFINED	17
CONSTELLATION ENERGY GROUP I	COM	210371100	647	9395	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	52	750	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM	210371100	2104	30556	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM	210371100	6	80	SH	DEFINED	6
CONTINENTAL AIRLS INC	CL B	210795308	19837	480898	SH	DEFINED	3
CONVERA CORP	CL A	211919105	25500	5555556	SH	DEFINED	13
CONVERGYS CORP	COM	212485106	29	1214	SH	DEFINED	17
CONVERGYS CORP	COM	212485106	14	600	SH	DEFINED	18
CONVERGYS CORP	COM	212485106	6087	255959	SH	DEFINED	3
CONVERGYS CORP	COM	212485106	2841	119450	SH	DEFINED	6
CONVERGYS CORP	COM	212485106	1045	43948	SH	DEFINED	2
COOPER CAMERON CORP	DBCV 1.500% 5/1	216640AE2	7274	4575000	PRN	DEFINED	18
COOPER COS INC	COM NEW	216648402	9	210	SH	DEFINED	2
COOPER COS INC	COM NEW	216648402	150	3363	SH	DEFINED	5
COOPER COS INC	COM NEW	216648402	22	500	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	5748	63560	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	77	857	SH	DEFINED	5
COOPER INDS LTD	CL A	G24182100	79	875	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	10139	112125	SH	DEFINED	18
COOPER INDS LTD	CL A	G24182100	1400	15477	SH	DEFINED	3
COOPER INDS LTD	CL A	G24182100	26	288	SH	DEFINED	17
COOPER INDS LTD	CL A	G24182100	344	3800	SH	DEFINED	2
COOPER TIRE & RUBR CO	COM	216831107	16	1100	SH	DEFINED	21
COOPER TIRE & RUBR CO	COM	216831107	18025	1260480	SH	DEFINED	18
COPART INC	COM	217204106	56	1861	SH	DEFINED	18
COPART INC	COM	217204106	153	5100	SH	DEFINED	20
CORE LABORATORIES N V	COM	N22717107	45	550	SH	DEFINED	5
CORE LABORATORIES N V	COM	N22717107	5921	73100	SH	DEFINED	20
CORE LABORATORIES N V	COM	N22717107	25	310	SH	DEFINED	4
CORE LABORATORIES N V	COM	N22717107	324436	4005379	SH	DEFINED	18
CORE LABORATORIES N V	COM	N22717107	1516	18711	SH	DEFINED	21
CORE LABORATORIES N V	COM	N22717107	5	60	SH	DEFINED	11
CORE MARK HOLDING CO INC	COM	218681104	210	6290	SH	DEFINED	6
COREL CORP NEW	COM	21869X103	1747	129341	SH	DEFINED	6
COREL CORP NEW	COM	21869X103	8952	662600	SH	DEFINED	18
CORINTHIAN COLLEGES INC	COM	218868107	19722	1446969	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM	218868107	172	12600	SH	DEFINED	20
CORN PRODS INTL INC	COM	219023108	1513	43800	SH	DEFINED	3
CORN PRODS INTL INC	COM	219023108	157	4552	SH	DEFINED	2

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

CORN PRODS INTL INC	COM	219023108	110	3178	SH	DEFINED	18
CORNELL COMPANIES INC	COM	219141108	1800	98180	SH	DEFINED	3
CORNING INC	COM	219350105	21	1140	SH	DEFINED	4
CORNING INC	COM	219350105	17	900	SH	DEFINED	11
CORNING INC	COM	219350105	213	11400	SH	DEFINED	1
CORNING INC	COM	219350105	127760	6828451	SH	DEFINED	18
CORNING INC	COM	219350105	489	26159	SH	DEFINED	2
CORNING INC	COM	219350105	1319	70485	SH	DEFINED	5
CORNING INC	COM	219350105	9747	520944	SH	DEFINED	17
CORNING INC	COM	219350105	8388	448291	SH	DEFINED	3
CORPBANCA	SP ADR REG S	21987A209	10858	416000	SH	DEFINED	22
CORPORATE EXECUTIVE BRD CO	COM	21988R102	2184	24900	SH	DEFINED	18
CORPORATE EXECUTIVE BRD CO	COM	21988R102	22	250	SH	DEFINED	5
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	151	3000	SH	DEFINED	11
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	17086	377742	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	35565	1541606	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	461	20000	SH	DEFINED	2
CORUS BANKSHARES INC	COM	220873103	30023	1301375	SH	DEFINED	3
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	7132	200000	SH	DEFINED	7
COST-U-LESS INC	COM	221492101	58	7212	SH	DEFINED	6
COSTCO WHSL CORP NEW	COM	22160K105	185	3500	SH	DEFINED	20
COSTCO WHSL CORP NEW	COM	22160K105	71032	1343530	SH	DEFINED	18
COSTCO WHSL CORP NEW	COM	22160K105	38	715	SH	DEFINED	21
COSTCO WHSL CORP NEW	COM	22160K105	7708	145798	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	286	5400	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	4168	78831	SH	DEFINED	17
COSTCO WHSL CORP NEW	COM	22160K105	978	18499	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	291	5505	SH	DEFINED	2
COTT CORP QUE	COM	22163N106	68688	4800000	SH	DEFINED	13
COTT CORP QUE	COM	22163N106	301	21000	SH	DEFINED	7
COUNTRYWIDE FINANCIAL CORP	COM	222372104	42	998	SH	DEFINED	17
COUNTRYWIDE FINANCIAL CORP	COM	222372104	48	1137	SH	DEFINED	2
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4462	105114	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2050310	48299422	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	443	10436	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	27573	649533	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	13855	326389	SH	DEFINED	18
COURIER CORP	COM	222660102	160	4100	SH	DEFINED	20
COUSINS PPTYS INC	COM	222795106	25	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	13713	388800	SH	DEFINED	18
COUSINS PPTYS INC	COM	222795106	868	24610	SH	DEFINED	3
COVAD COMMUNICATIONS GROUP I	COM	222814204	372	269467	SH	DEFINED	18
COVANCE INC	COM	222816100	4118	69901	SH	DEFINED	18
COVANCE INC	COM	222816100	17249	292795	SH	DEFINED	17
COVANCE INC	COM	222816100	21609	366819	SH	DEFINED	1
COVANCE INC	COM	222816100	13	225	SH	DEFINED	2
COVANCE INC	COM	222816100	1690	28685	SH	DEFINED	11
COVANCE INC	COM	222816100	38	650	SH	DEFINED	5
COVANSYS CORP	COM	22281W103	4936	215080	SH	DEFINED	3
COVANSYS CORP	COM	22281W103	23	1000	SH	DEFINED	17
COVANTA HLDG CORP	COM	22282E102	172	7800	SH	DEFINED	20
COVANTA HLDG CORP	COM	22282E102	30386	1378670	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	97	1934	SH	DEFINED	11
COVENTRY HEALTH CARE INC	COM	222862104	52580	1050540	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	14	287	SH	DEFINED	5
COVENTRY HEALTH CARE INC	COM	222862104	554	11060	SH	DEFINED	20
COVENTRY HEALTH CARE INC	COM	222862104	4958	99066	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	1	22	SH	DEFINED	21
COX RADIO INC	CL A	224051102	657	40300	SH	DEFINED	3
CRAFTMADE INTL INC	COM	22413E104	1425	79510	SH	DEFINED	6
CRANE CO	COM	224399105	9588	261680	SH	DEFINED	3
CRANE CO	COM	224399105	23	630	SH	DEFINED	21

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

CRANE CO	COM	224399105	44	1200	SH	DEFINED	2
CRANE CO	COM	224399105	19001	518593	SH	DEFINED	18
CREDICORP LTD	COM	G2519Y108	7739	189030	SH	DEFINED	3
CREDIT SUISSE ASSET MGMT INC	COM	224916106	21	4902	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	62914	919642	SH	DEFINED	6
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	235	3365	SH	DEFINED	5
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	3206	45903	SH	DEFINED	17
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	11	155	SH	DEFINED	11
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	68	975	SH	DEFINED	2
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	8845	126626	SH	DEFINED	18
CREE INC	COM	225447101	19	1080	SH	DEFINED	4
CREE INC	COM	225447101	11185	645779	SH	DEFINED	21
CREE INC	COM	225447101	171315	9891161	SH	DEFINED	18
CREE INC	COM	225447101	511	29500	SH	DEFINED	20
CRESCENT REAL ESTATE EQUITIE	COM	225756105	49	2500	SH	DEFINED	18
CRESCENT REAL ESTATE EQUITIE	COM	225756105	26	1300	SH	DEFINED	17
CRH PLC	ADR	12626K203	55504	1305987	SH	DEFINED	18
CRH PLC	ADR	12626K203	196	4620	SH	DEFINED	21
CRITICARE SYS INC	COM	226901106	8	2725	SH	DEFINED	5
CROCS INC	COM	227046109	3197	74014	SH	DEFINED	3
CROCS INC	COM	227046109	4	100	SH	DEFINED	18
CROSS CTRY HEALTHCARE INC	COM	227483104	17470	800651	SH	DEFINED	18
CROSS CTRY HEALTHCARE INC	COM	227483104	18	840	SH	DEFINED	21
CROWN CASTLE INTL CORP	COM	228227104	473	14648	SH	DEFINED	5
CROWN CASTLE INTL CORP	COM	228227104	71	2194	SH	DEFINED	17
CROWN HOLDINGS INC	COM	228368106	646	30895	SH	DEFINED	18
CROWN HOLDINGS INC	COM	228368106	689	32928	SH	DEFINED	17
CROWN HOLDINGS INC	COM	228368106	10646	508895	SH	DEFINED	6
CRYSTAL RIV CAP INC	COM	229393301	1513	59260	SH	DEFINED	3
CRYSTAL RIV CAP INC	COM	229393301	5857	229403	SH	DEFINED	6
CSG SYS INTL INC	COM	126349109	438	16400	SH	DEFINED	3
CSS INDS INC	COM	125906107	5932	167700	SH	DEFINED	6
CSS INDS INC	COM	125906107	1185	33510	SH	DEFINED	3
CSX CORP	COM	126408103	6973	202525	SH	DEFINED	6
CSX CORP	COM	126408103	6517	189290	SH	DEFINED	23
CSX CORP	COM	126408103	306	8900	SH	DEFINED	18
CSX CORP	COM	126408103	14	400	SH	DEFINED	17
CSX CORP	COM	126408103	28	800	SH	DEFINED	11
CSX CORP	COM	126408103	1243	36098	SH	DEFINED	2
CSX CORP	COM	126408103	55266	1605160	SH	DEFINED	3
CSX CORP	COM	126408103	458	13293	SH	DEFINED	5
CT COMMUNICATIONS INC	COM NEW	126426402	3687	160860	SH	DEFINED	3
CTC MEDIA INC	COM	12642X106	12	490	SH	DEFINED	5
CTRIIP COM INTL LTD	ADR	22943F100	95	1520	SH	DEFINED	5
CTRIIP COM INTL LTD	ADR	22943F100	6197	99356	SH	DEFINED	18
CTS CORP	COM	126501105	6494	413654	SH	DEFINED	3
CTS CORP	COM	126501105	2	100	SH	DEFINED	2
CUBIST PHARMACEUTICALS INC	COM	229678107	1900	104900	SH	DEFINED	18
CUBIST PHARMACEUTICALS INC	COM	229678107	13222	730086	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	70	1250	SH	DEFINED	5
CULLEN FROST BANKERS INC	COM	229899109	3037	54400	SH	DEFINED	23
CULLEN FROST BANKERS INC	COM	229899109	92	1645	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	2517	45100	SH	DEFINED	22
CULLEN FROST BANKERS INC	COM	229899109	134	2400	SH	DEFINED	17
CULLEN FROST BANKERS INC	COM	229899109	21886	392084	SH	DEFINED	18
CULLEN FROST BANKERS INC	COM	229899109	26	460	SH	DEFINED	21
CULLEN FROST BANKERS INC	COM	229899109	35473	635484	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	4174	74773	SH	DEFINED	1
CULP INC	COM	230215105	84	16300	SH	DEFINED	18
CUMMINS INC	COM	231021106	26957	228101	SH	DEFINED	3
CUMMINS INC	COM	231021106	109	919	SH	DEFINED	2
CUMMINS INC	COM	231021106	6862	58062	SH	DEFINED	23

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

CUMMINS INC	COM	231021106	3687	31200	SH	DEFINED	22
CUMMINS INC	COM	231021106	24	200	SH	DEFINED	11
CURRENCY SHARES EURO TR	EURO SHS	23130C108	53	400	SH	DEFINED	11
CURTISS WRIGHT CORP	COM	231561101	29	770	SH	DEFINED	18
CUTERA INC	COM	232109108	8919	330350	SH	DEFINED	3
CV THERAPEUTICS INC	COM	126667104	52826	3784100	SH	DEFINED	8
CVS CORP	COM	126650100	4233	136936	SH	DEFINED	11
CVS CORP	COM	126650100	3797	122833	SH	DEFINED	2
CVS CORP	COM	126650100	9100	294390	SH	DEFINED	5
CVS CORP	COM	126650100	8964	290000	SH	DEFINED	7
CVS CORP	COM	126650100	49611	1605025	SH	DEFINED	18
CVS CORP	COM	126650100	12704	411006	SH	DEFINED	3
CVS CORP	COM	126650100	24912	805952	SH	DEFINED	17
CYBERONICS INC	COM	23251P102	63	3050	SH	DEFINED	2
CYBERONICS INC	COM	23251P102	23	1100	SH	DEFINED	4
CYMER INC	COM	232572107	15871	361118	SH	DEFINED	3
CYNOSURE INC	CL A	232577205	93	5900	SH	DEFINED	3
CYPRESS SEMICONDUCTOR CORP	COM	232806109	3	200	SH	DEFINED	17
CYPRESS SEMICONDUCTOR CORP	COM	232806109	169	10000	SH	DEFINED	18
CYTEC INDS INC	COM	232820100	311	5500	SH	DEFINED	20
CYTEC INDS INC	COM	232820100	54561	965512	SH	DEFINED	18
CYTEC INDS INC	COM	232820100	29	513	SH	DEFINED	17
CYTEC INDS INC	COM	232820100	10264	181640	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	6	100	SH	DEFINED	2
CYTEC INDS INC	COM	232820100	1	25	SH	DEFINED	21
CYTYC CORP	COM	232946103	2482	87695	SH	DEFINED	18
CYTYC CORP	COM	232946103	764	27000	SH	DEFINED	3
CYTYC CORP	COM	232946103	20	715	SH	DEFINED	4
CYTYC CORP	COM	232946103	19	675	SH	DEFINED	2
D R HORTON INC	COM	23331A109	288	10869	SH	DEFINED	18
D R HORTON INC	COM	23331A109	1255	47359	SH	DEFINED	3
D R HORTON INC	COM	23331A109	991	37400	SH	DEFINED	6
DADE BEHRING HLDGS INC	COM	23342J206	15783	396469	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	476	7756	SH	DEFINED	17
DAIMLERCHRYSLER AG	ORD	D1668R123	900	14651	SH	DEFINED	5
DAIMLERCHRYSLER AG	ORD	D1668R123	274	4462	SH	DEFINED	18
DAIMLERCHRYSLER AG	ORD	D1668R123	565	9200	SH	DEFINED	20
DAIMLERCHRYSLER AG	ORD	D1668R123	26	426	SH	DEFINED	2
DANAHER CORP DEL	COM	235851102	7523	103847	SH	DEFINED	18
DANAHER CORP DEL	COM	235851102	138	1900	SH	DEFINED	17
DANAHER CORP DEL	COM	235851102	232	3209	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	2894	39952	SH	DEFINED	3
DANAHER CORP DEL	COM	235851102	340	4699	SH	DEFINED	5
DANAHER CORP DEL	NOTE 1/2	235851AF9	10457	9875000	PRN	DEFINED	18
DANAHER CORP DEL	COM	235851102	2	30	SH	DEFINED	21
DANKA BUSINESS SYS PLC	SPONSORED ADR	236277109	4	2850	SH	DEFINED	5
DARDEN RESTAURANTS INC	COM	237194105	20835	518667	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM	237194105	878	21865	SH	DEFINED	18
DARDEN RESTAURANTS INC	COM	237194105	2	50	SH	DEFINED	6
DARDEN RESTAURANTS INC	COM	237194105	8	200	SH	DEFINED	11
DARDEN RESTAURANTS INC	COM	237194105	84	2081	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	233	5800	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM	237194105	3382	84200	SH	DEFINED	23
DARWIN PROFESSIONAL UNDERWRI	COM	237502109	2	70	SH	DEFINED	18
DASSAULT SYS S A	SPONSORED ADR	237545108	2	38	SH	DEFINED	18
DATASCOPE CORP	COM	238113104	22	600	SH	DEFINED	5
DATASCOPE CORP	COM	238113104	2512	68930	SH	DEFINED	3
DATAWATCH CORP	COM NEW	237917208	6	2340	SH	DEFINED	1
DAVITA INC	COM	23918K108	1	20	SH	DEFINED	18
DAVITA INC	COM	23918K108	16	275	SH	DEFINED	17
DCP MIDSTREAM PARTNERS LP	COM UT LTD PTN	23311P100	1023	29600	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	2448	57906	SH	DEFINED	3

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

DEAN FOODS CO NEW	COM	242370104	2	40	SH	DEFINED	6
DEAN FOODS CO NEW	COM	242370104	148	3500	SH	DEFINED	20
DEAN FOODS CO NEW	COM	242370104	25888	612292	SH	DEFINED	18
DEAN FOODS CO NEW	COM	242370104	919	21732	SH	DEFINED	17
DEB SHOPS INC	COM	242728103	2411	91329	SH	DEFINED	6
DEB SHOPS INC	COM	242728103	9312	352740	SH	DEFINED	18
DECKERS OUTDOOR CORP	COM	243537107	10890	181650	SH	DEFINED	3
DECODE GENETICS INC	COM	243586104	13	2906	SH	DEFINED	17
DEERE & CO	COM	244199105	566	5955	SH	DEFINED	2
DEERE & CO	COM	244199105	13724	144355	SH	DEFINED	17
DEERE & CO	COM	244199105	2134	22450	SH	DEFINED	11
DEERE & CO	COM	244199105	43	450	SH	DEFINED	5
DEERE & CO	COM	244199105	5913	62200	SH	DEFINED	6
DEERE & CO	COM	244199105	3720	39129	SH	DEFINED	3
DEERE & CO	COM	244199105	14877	156484	SH	DEFINED	18
DEERE & CO	COM	244199105	5704	60000	SH	DEFINED	8
DEERFIELD TRIARC CAP CORP	COM	244572301	3354	198120	SH	DEFINED	3
DEERFIELD TRIARC CAP CORP	COM	244572301	16056	948400	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	20	1808	SH	DEFINED	5
DEL MONTE FOODS CO	COM	24522P103	107462	9742674	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	22222	2014685	SH	DEFINED	18
DEL MONTE FOODS CO	COM	24522P103	25	2275	SH	DEFINED	21
DEL MONTE FOODS CO	COM	24522P103	120	10879	SH	DEFINED	17
DEL MONTE FOODS CO	COM	24522P103	88	7990	SH	DEFINED	2
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	17
DELEK US HLDGS INC	COM	246647101	3059	186643	SH	DEFINED	3
DELIA'S INC NEW	COM	246911101	470	44841	SH	DEFINED	5
DELL INC	COM	24702R101	386051	15386655	SH	DEFINED	18
DELL INC	COM	24702R101	1070194	42654204	SH	DEFINED	8
DELL INC	COM	24702R101	381	15172	SH	DEFINED	5
DELL INC	COM	24702R101	46910	1880433	SH	DEFINED	6
DELL INC	COM	24702R101	7527	300000	SH	DEFINED	7
DELL INC	COM	24702R101	30434	1212997	SH	DEFINED	21
DELL INC	COM	24702R101	3	100	SH	DEFINED	4
DELL INC	COM	24702R101	22989	916251	SH	DEFINED	2
DELL INC	COM	24702R101	18341	731011	SH	DEFINED	3
DELL INC	COM	24702R101	1566	62419	SH	DEFINED	17
DELL INC	COM	24702R101	374	14900	SH	DEFINED	11
DELL INC	COM	24702R101	2550	15000	CALL	DEFINED	13
DELPHI FINL GROUP INC	CL A	247131105	3127	77290	SH	DEFINED	3
DELPHI FINL GROUP INC	CL A	247131105	45900	1134442	SH	DEFINED	6
DELTA & PINE LD CO	COM	247357106	11	282	SH	DEFINED	17
DELTA & PINE LD CO	COM	247357106	352	8693	SH	DEFINED	5
DELTA FINANCIAL CORP	COM	247918105	132	13000	SH	DEFINED	2
DELTA NAT GAS INC	COM	247748106	4	157	SH	DEFINED	11
DELTIC TIMBER CORP	COM	247850100	41	742	SH	DEFINED	18
DELUXE CORP	COM	248019101	36402	1444505	SH	DEFINED	6
DELUXE CORP	COM	248019101	102	4050	SH	DEFINED	3
DELUXE CORP	COM	248019101	13	500	SH	DEFINED	18
DENBURY RES INC	COM NEW	247916208	10	370	SH	DEFINED	21
DENBURY RES INC	COM NEW	247916208	16871	607104	SH	DEFINED	18
DENBURY RES INC	COM NEW	247916208	148	5320	SH	DEFINED	5
DENDREON CORP	COM	24823Q107	13	3000	SH	DEFINED	2
DENDREON CORP	COM	24823Q107	1604	384560	SH	DEFINED	18
DENDRITE INTL INC	COM	248239105	5319	496600	SH	DEFINED	18
DENTSPLY INTL INC NEW	COM	249030107	30	1000	SH	DEFINED	17
DENTSPLY INTL INC NEW	COM	249030107	6775	226970	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	483	16170	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	9	300	SH	DEFINED	5
DESARROLLADORA HOMEX S A DE	SPONSORED ADR	25030W100	5109	86496	SH	DEFINED	3
DEUTSCHE BANK AG NAMEN	ORD	D18190898	979	7350	SH	DEFINED	20
DEUTSCHE BANK AG NAMEN	ORD	D18190898	203	1525	SH	DEFINED	18

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

DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	907	49843	SH	DEFINED	18
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	29	1600	SH	DEFINED	6
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	4	200	SH	DEFINED	11
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	88	4828	SH	DEFINED	17
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	14	218	SH	DEFINED	18
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	76	1200	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	17410	276575	SH	DEFINED	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	189	3000	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	10062	150000	SH	DEFINED	8
DEVON ENERGY CORP NEW	COM	25179M103	18553	276577	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	138952	2074190	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	132	1972	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	88946	1325969	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	9765	145579	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	369	5500	SH	DEFINED	20
DEVON ENERGY CORP NEW	COM	25179M103	56	842	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	7100	105848	SH	DEFINED	17
DEVON ENERGY CORP NEW	COM	25179M103	767	11432	SH	DEFINED	5
DEVRY INC DEL	COM	251893103	84	3015	SH	DEFINED	18
DEVRY INC DEL	COM	251893103	140	5000	SH	DEFINED	5
DEVRY INC DEL	COM	251893103	2581	92170	SH	DEFINED	3
DIAGEO P L C	SPON ADR NEW	25243Q205	518	6525	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	3185	40155	SH	DEFINED	17
DIAGEO P L C	SPON ADR NEW	25243Q205	72	910	SH	DEFINED	5
DIAGEO P L C	SPON ADR NEW	25243Q205	66831	861545	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	7725	97401	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	31398	395895	SH	DEFINED	18
DIAGEO P L C	SPON ADR NEW	25243Q205	121	1530	SH	DEFINED	21
DIAMOND MGMT & TECHNOLOGY CO	COM	25269L106	2	200	SH	DEFINED	17
DIAMOND OFFSHORE DRILLING IN	DBCV 1.500% 4/1	25271CAE2	11459	7025000	PRN	DEFINED	18
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	14	175	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1135	14200	SH	DEFINED	1
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1651	20650	SH	DEFINED	18
DIAMONDROCK HOSPITALITY CO	COM	252784301	19737	1095900	SH	DEFINED	3
DIAMONDS TR	UNIT SER 1	252787106	113	912	SH	DEFINED	11
DICKS SPORTING GOODS INC	COM	253393102	24	500	SH	DEFINED	5
DICKS SPORTING GOODS INC	COM	253393102	12019	245330	SH	DEFINED	3
DICKS SPORTING GOODS INC	COM	253393102	4066	82992	SH	DEFINED	18
DICKS SPORTING GOODS INC	COM	253393102	27	550	SH	DEFINED	11
DIEBOLD INC	COM	253651103	356	7632	SH	DEFINED	18
DIEBOLD INC	COM	253651103	12	250	SH	DEFINED	5
DIEBOLD INC	COM	253651103	224	4800	SH	DEFINED	20
DIEBOLD INC	COM	253651103	304	6516	SH	DEFINED	2
DIEBOLD INC	COM	253651103	93	2000	SH	DEFINED	17
DIGI INTL INC	COM	253798102	42	3050	SH	DEFINED	3
DIGIMARC CORP	COM	253807101	23	2600	SH	DEFINED	18
DIGITAL ANGEL CORP	COM	253830103	3	1000	SH	DEFINED	2
DIGITAL RIV INC	COM	25388B104	18	325	SH	DEFINED	2
DIGITAL RLTY TR INC	COM	253868103	885	25860	SH	DEFINED	18
DIGITAS INC	COM	25388K104	11369	847812	SH	DEFINED	18
DILLARDS INC	CL A	254067101	14322	409556	SH	DEFINED	18
DILLARDS INC	CL A	254067101	33128	947319	SH	DEFINED	3
DILLARDS INC	CL A	254067101	35	1005	SH	DEFINED	21
DILLARDS INC	CL A	254067101	2787	79700	SH	DEFINED	23
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	13	90244	SH	DEFINED	18
DIME CMNTY BANCSHARES	COM	253922108	5435	387930	SH	DEFINED	6
DIODES INC	COM	254543101	117	3300	SH	DEFINED	20
DIODES INC	COM	254543101	2490	70170	SH	DEFINED	18
DIONEX CORP	COM	254546104	181	3200	SH	DEFINED	20
DIRECT GEN CORP	COM	25456W204	25536	1237205	SH	DEFINED	6
DIRECTV GROUP INC	COM	25459L106	43	1726	SH	DEFINED	17
DIRECTV GROUP INC	COM	25459L106	709	28425	SH	DEFINED	18

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

DIRECTV GROUP INC	COM	25459L106	16	645	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	1588136	63678280	SH	DEFINED	8
DIRECTV GROUP INC	COM	25459L106	31	1261	SH	DEFINED	5
DIRECTV GROUP INC	COM	25459L106	240	9609	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	6344	254372	SH	DEFINED	7
DIRECTV GROUP INC	COM	25459L106	5937	238035	SH	DEFINED	3
DIRECTV GROUP INC	COM	25459L106	22207	890408	SH	DEFINED	4
DISCOVERY HOLDING CO	CL A COM	25468Y107	982	61040	SH	DEFINED	20
DISCOVERY HOLDING CO	CL A COM	25468Y107	337	20967	SH	DEFINED	21
DISCOVERY HOLDING CO	CL A COM	25468Y107	301	18720	SH	DEFINED	5
DISCOVERY HOLDING CO	CL A COM	25468Y107	1215	75491	SH	DEFINED	17
DISCOVERY HOLDING CO	CL A COM	25468Y107	101095	6283072	SH	DEFINED	18
DISNEY WALT CO	COM DISNEY	254687106	101033	2956762	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	11842	345554	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	23160	675800	SH	DEFINED	20
DISNEY WALT CO	COM DISNEY	254687106	28353	827328	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	1539	44880	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	45358	1323561	SH	DEFINED	21
DISNEY WALT CO	COM DISNEY	254687106	424	12370	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	10005	291936	SH	DEFINED	17
DISNEY WALT CO	COM DISNEY	254687106	29301	854995	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	6297	183748	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	1588545	46353805	SH	DEFINED	18
DISNEY WALT CO	NOTE 2.125% 4/1	254687AU0	2439	2000000	SH	DEFINED	14
DISNEY WALT CO	COM DISNEY	254687106	813	23725	SH	DEFINED	11
DITECH NETWORKS INC	COM	25500T108	94	13600	SH	DEFINED	3
DIVERSA CORP	COM	255064107	273	25050	SH	DEFINED	3
DIVERSA CORP	COM	255064107	2	200	SH	DEFINED	18
DIVERSA CORP	COM	255064107	11	1000	SH	DEFINED	17
DIXIE GROUP INC	CL A	255519100	53	4230	SH	DEFINED	6
DJO INCORPORATED	COM	23325G104	11995	280130	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	SDCV 1.500%10/0	256069AG0	2659	2450000	PRN	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	14026	1610300	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	6713	770696	SH	DEFINED	3
DOLBY LABORATORIES INC	COM	25659T107	722	23270	SH	DEFINED	20
DOLBY LABORATORIES INC	COM	25659T107	180	5802	SH	DEFINED	21
DOLBY LABORATORIES INC	COM	25659T107	1495	48210	SH	DEFINED	3
DOLBY LABORATORIES INC	COM	25659T107	52563	1694498	SH	DEFINED	18
DOLLAR FINL CORP	COM	256664103	12699	455800	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	373	23249	SH	DEFINED	18
DOLLAR GEN CORP	COM	256669102	48	3000	SH	DEFINED	2
DOLLAR GEN CORP	COM	256669102	840	52321	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	48	3000	SH	DEFINED	5
DOLLAR GEN CORP	COM	256669102	65	4030	SH	DEFINED	6
DOLLAR TREE STORES INC	COM	256747106	7279	241833	SH	DEFINED	3
DOLLAR TREE STORES INC	COM	256747106	2017	67000	SH	DEFINED	23
DOLLAR TREE STORES INC	COM	256747106	2294	76200	SH	DEFINED	22
DOLLAR TREE STORES INC	COM	256747106	253	8400	SH	DEFINED	6
DOLLAR TREE STORES INC	COM	256747106	166	5527	SH	DEFINED	5
DOLLAR TREE STORES INC	COM	256747106	193	6400	SH	DEFINED	20
DOMINION RES INC VA NEW	COM	25746U109	691	8237	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	1268	15121	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	33564	400330	SH	DEFINED	8
DOMINION RES INC VA NEW	COM	25746U109	1090	13005	SH	DEFINED	18
DOMINION RES INC VA NEW	COM	25746U109	7073	84365	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	303	3612	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	336	4002	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	741	8838	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	1256	14978	SH	DEFINED	17
DOMINOS PIZZA INC	COM	25754A201	16625	593751	SH	DEFINED	3
DOMTAR INC	COM	257561100	209	24700	SH	DEFINED	7
DONALDSON INC	COM	257651109	1275	36722	SH	DEFINED	2

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

DONALDSON INC	COM	257651109	8	220	SH	DEFINED	17
DONALDSON INC	COM	257651109	11739	338200	SH	DEFINED	1
DONALDSON INC	COM	257651109	67	1925	SH	DEFINED	11
DONALDSON INC	COM	257651109	174	5000	SH	DEFINED	20
DONALDSON INC	COM	257651109	36	1050	SH	DEFINED	5
DONEGAL GROUP INC	CL B	257701300	618	34506	SH	DEFINED	6
DONEGAL GROUP INC	CL A	257701201	2148	109642	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	2	45	SH	DEFINED	21
DONNELLEY R R & SONS CO	COM	257867101	522	14700	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	16	441	SH	DEFINED	7
DONNELLEY R R & SONS CO	COM	257867101	10758	302690	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	283	7950	SH	DEFINED	20
DONNELLEY R R & SONS CO	COM	257867101	46897	1319559	SH	DEFINED	18
DONNELLEY R R & SONS CO	COM	257867101	33905	954005	SH	DEFINED	3
DORAL FINL CORP	COM	25811P100	3	1129	SH	DEFINED	18
DORAL FINL CORP	COM	25811P100	2	856	SH	DEFINED	2
DOREL INDS INC	CL B SUB VTG	25822C205	507	18700	SH	DEFINED	7
DORMAN PRODUCTS INC	COM	258278100	1465	135310	SH	DEFINED	6
DOVER CORP	COM	260003108	946	19300	SH	DEFINED	5
DOVER CORP	COM	260003108	5920	120766	SH	DEFINED	3
DOVER CORP	COM	260003108	827	16880	SH	DEFINED	11
DOVER CORP	COM	260003108	5635	114956	SH	DEFINED	17
DOVER CORP	COM	260003108	14824	302402	SH	DEFINED	2
DOVER CORP	COM	260003108	5039	102800	SH	DEFINED	23
DOVER CORP	COM	260003108	99	2014	SH	DEFINED	18
DOVER DOWNS GAMING & ENTMT I	COM	260095104	2035	152185	SH	DEFINED	3
DOW CHEM CO	COM	260543103	3124	78300	SH	DEFINED	20
DOW CHEM CO	COM	260543103	24824	622143	SH	DEFINED	3
DOW CHEM CO	COM	260543103	3653	91458	SH	DEFINED	17
DOW CHEM CO	COM	260543103	217665	5455270	SH	DEFINED	18
DOW CHEM CO	COM	260543103	36	900	SH	DEFINED	4
DOW CHEM CO	COM	260543103	1773	44442	SH	DEFINED	2
DOW CHEM CO	COM	260543103	5117	128253	SH	DEFINED	7
DOW CHEM CO	COM	260543103	6675	167292	SH	DEFINED	5
DOW CHEM CO	COM	260543103	2796	70081	SH	DEFINED	21
DOW CHEM CO	COM	260543103	239	5990	SH	DEFINED	11
DOW CHEM CO	COM	260543103	51239	1283205	SH	DEFINED	6
DOW JONES & CO INC	COM	260561105	14	380	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	602	15850	SH	DEFINED	18
DOW JONES & CO INC	COM	260561105	961	25300	SH	DEFINED	17
DOW JONES & CO INC	COM	260561105	418	11013	SH	DEFINED	3
DOWNEY FINL CORP	COM	261018105	47007	647660	SH	DEFINED	6
DOWNEY FINL CORP	COM	261018105	7793	107375	SH	DEFINED	3
DOWNEY FINL CORP	COM	261018105	354	4872	SH	DEFINED	18
DPL INC	COM	233293109	1731	62318	SH	DEFINED	17
DPL INC	COM	233293109	45	1627	SH	DEFINED	11
DPL INC	COM	233293109	238	8550	SH	DEFINED	18
DPL INC	COM	233293109	353	12707	SH	DEFINED	2
DPL INC	COM	233293109	1	40	SH	DEFINED	6
DR REDDYS LABS LTD	ADR	256135203	18	1000	SH	DEFINED	11
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	96	3270	SH	DEFINED	20
DRESS BARN INC	COM	261570105	19739	846085	SH	DEFINED	3
DREW INDS INC	COM NEW	26168L205	166	6400	SH	DEFINED	20
DRS TECHNOLOGIES INC	COM	23330X100	20111	381755	SH	DEFINED	18
DRS TECHNOLOGIES INC	COM	23330X100	53	1000	SH	DEFINED	2
DRS TECHNOLOGIES INC	COM	23330X100	21	400	SH	DEFINED	21
DSP GROUP INC	COM	23332B106	907	41800	SH	DEFINED	20
DSP GROUP INC	COM	23332B106	35451	1633700	SH	DEFINED	18
DST SYS INC DEL	COM	233326107	86101	1374750	SH	DEFINED	8
DST SYS INC DEL	COM	233326107	1	20	SH	DEFINED	6
DST SYS INC DEL	COM	233326107	63	1000	SH	DEFINED	11
DSW INC	CL A	23334L102	10692	277200	SH	DEFINED	3

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

DSW INC	CL A	23334L102	2858	74100	SH	DEFINED	18
DTE ENERGY CO	COM	233331107	92	1902	SH	DEFINED	18
DTE ENERGY CO	COM	233331107	52439	1083220	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	532	10988	SH	DEFINED	17
DTE ENERGY CO	COM	233331107	193	3985	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	1470	30363	SH	DEFINED	3
DTS INC	COM	23335C101	237	9800	SH	DEFINED	20
DU PONT E I DE NEMOURS & CO	COM	263534109	8275	169881	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	8599	176544	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	7590	155819	SH	DEFINED	21
DU PONT E I DE NEMOURS & CO	COM	263534109	1260	25860	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	8373	171900	SH	DEFINED	20
DU PONT E I DE NEMOURS & CO	COM	263534109	22093	453559	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	1563	32092	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	83299	1710107	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	761	15630	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	4650	95470	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	854753	17547786	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	1255	25762	SH	DEFINED	2
DUCOMMUN INC DEL	COM	264147109	2230	97476	SH	DEFINED	6
DUKE ENERGY CORP NEW	COM	26441C105	3385	101918	SH	DEFINED	2
DUKE ENERGY CORP NEW	COM	26441C105	274	8252	SH	DEFINED	11
DUKE ENERGY CORP NEW	COM	26441C105	7626	229631	SH	DEFINED	17
DUKE ENERGY CORP NEW	COM	26441C105	998	30044	SH	DEFINED	21
DUKE ENERGY CORP NEW	COM	26441C105	318	9572	SH	DEFINED	20
DUKE ENERGY CORP NEW	COM	26441C105	173313	5218695	SH	DEFINED	18
DUKE ENERGY CORP NEW	COM	26441C105	133	4004	SH	DEFINED	5
DUKE ENERGY CORP NEW	COM	26441C105	12092	364116	SH	DEFINED	3
DUKE ENERGY CORP NEW	COM	26441C105	1454	43774	SH	DEFINED	6
DUKE REALTY CORP	COM NEW	264411505	86	2109	SH	DEFINED	5
DUKE REALTY CORP	COM NEW	264411505	77	1875	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	1567	38322	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	6982	170700	SH	DEFINED	18
DUKE REALTY CORP	COM NEW	264411505	1947	47611	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	1183	14290	SH	DEFINED	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	86	1039	SH	DEFINED	5
DUN & BRADSTREET CORP DEL NE	COM	26483E100	25	300	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	46	551	SH	DEFINED	18
DUN & BRADSTREET CORP DEL NE	COM	26483E100	160	1932	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	75	901	SH	DEFINED	2
DUQUESNE LT HLDGS INC	COM	266233105	8132	409650	SH	DEFINED	6
DUQUESNE LT HLDGS INC	COM	266233105	23	1134	SH	DEFINED	17
DUQUESNE LT HLDGS INC	COM	266233105	11	571	SH	DEFINED	18
DUQUESNE LT HLDGS INC	COM	266233105	7	375	SH	DEFINED	5
DURECT CORP	COM	266605104	41	9325	SH	DEFINED	5
DYCOM INDS INC	COM	267475101	8866	419800	SH	DEFINED	6
DYCOM INDS INC	COM	267475101	28312	1340530	SH	DEFINED	18
DYCOM INDS INC	COM	267475101	10	460	SH	DEFINED	2
DYNAMEX INC	COM	26784F103	755	32300	SH	DEFINED	17
DYNAMEX INC	COM	26784F103	162	6944	SH	DEFINED	3
DYNAMIC MATLS CORP	COM	267888105	2158	76800	SH	DEFINED	18
DYNAMICS RESH CORP	COM	268057106	1340	137434	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	1274	176010	SH	DEFINED	3
DYNEGY INC NEW	CL A	26816Q101	0	28	SH	DEFINED	17
DYNEGY INC NEW	CL A	26816Q101	14346	1981552	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	10950	1512387	SH	DEFINED	18
DYNEGY INC NEW	CL A	26816Q101	31	4325	SH	DEFINED	5
E M C CORP MASS	COM	268648102	34	2610	SH	DEFINED	4
E M C CORP MASS	COM	268648102	419	31705	SH	DEFINED	5
E M C CORP MASS	COM	268648102	537	40700	SH	DEFINED	20
E M C CORP MASS	COM	268648102	13	1000	SH	DEFINED	7
E M C CORP MASS	COM	268648102	9671	732649	SH	DEFINED	3

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

E M C CORP MASS	COM	268648102	599	45351	SH	DEFINED	17
E M C CORP MASS	COM	268648102	110868	8399124	SH	DEFINED	18
E M C CORP MASS	COM	268648102	26	2000	SH	DEFINED	11
E M C CORP MASS	COM	268648102	199	15060	SH	DEFINED	2
E ON AG	SPONSORED ADR	268780103	4	95	SH	DEFINED	2
E ON AG	SPONSORED ADR	268780103	5641	124827	SH	DEFINED	18
E ON AG	SPONSORED ADR	268780103	14	300	SH	DEFINED	17
E TRADE FINANCIAL CORP	COM	269246104	11	500	SH	DEFINED	2
E TRADE FINANCIAL CORP	COM	269246104	45	2000	SH	DEFINED	5
E TRADE FINANCIAL CORP	COM	269246104	15725	701400	SH	DEFINED	17
E TRADE FINANCIAL CORP	COM	269246104	1786	79655	SH	DEFINED	11
E TRADE FINANCIAL CORP	COM	269246104	1	40	SH	DEFINED	18
E TRADE FINANCIAL CORP	COM	269246104	1609	71765	SH	DEFINED	3
EAGLE BULK SHIPPING INC	COM	Y2187A101	10	600	SH	DEFINED	2
EAGLE MATERIALS INC	COM	26969P108	10	225	SH	DEFINED	5
EAGLE MATERIALS INC	COM	26969P108	1	20	SH	DEFINED	6
EAGLE MATERIALS INC	COM	26969P108	26786	619624	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	9	219	SH	DEFINED	2
EAGLE TEST SYS INC	COM	270006109	7566	518957	SH	DEFINED	3
EARTHLINK INC	COM	270321102	24604	3465394	SH	DEFINED	6
EAST WEST BANCORP INC	COM	27579R104	7171	202464	SH	DEFINED	18
EAST WEST BANCORP INC	COM	27579R104	46	1300	SH	DEFINED	5
EAST WEST BANCORP INC	COM	27579R104	211	5970	SH	DEFINED	17
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	28	1000	SH	DEFINED	2
EASTERN INS HLDGS INC	COM	276534104	6	385	SH	DEFINED	5
EASTMAN CHEM CO	COM	277432100	2130	35905	SH	DEFINED	3
EASTMAN CHEM CO	COM	277432100	227	3820	SH	DEFINED	6
EASTMAN CHEM CO	COM	277432100	9	146	SH	DEFINED	5
EASTMAN CHEM CO	COM	277432100	3	58	SH	DEFINED	17
EASTMAN CHEM CO	COM	277432100	759	12793	SH	DEFINED	18
EASTMAN CHEM CO	COM	277432100	1	13	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	325	12600	SH	DEFINED	11
EASTMAN KODAK CO	COM	277461109	1833	71059	SH	DEFINED	17
EASTMAN KODAK CO	COM	277461109	748	28986	SH	DEFINED	18
EASTMAN KODAK CO	COM	277461109	1256	48690	SH	DEFINED	3
EASTMAN KODAK CO	COM	277461109	570	22095	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	76	2950	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	1359129	52679431	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	110940	4300000	SH	DEFINED	13
EASTMAN KODAK CO	NOTE 3.375%10/1	277461BE8	46577	43600000	SH	DEFINED	14
EASTMAN KODAK CO	COM	277461109	488	18896	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	10007	38770	CALL	DEFINED	13
EATON CORP	COM	278058102	31060	413358	SH	DEFINED	18
EATON CORP	COM	278058102	252	3350	SH	DEFINED	6
EATON CORP	COM	278058102	234	3117	SH	DEFINED	5
EATON CORP	COM	278058102	255	3400	SH	DEFINED	20
EATON CORP	COM	278058102	359	4781	SH	DEFINED	2
EATON CORP	COM	278058102	2	20	SH	DEFINED	21
EATON CORP	COM	278058102	113	1500	SH	DEFINED	17
EATON CORP	COM	278058102	4076	54250	SH	DEFINED	3
EATON VANCE CORP	COM NON VTG	278265103	883	26754	SH	DEFINED	18
EATON VANCE CORP	COM NON VTG	278265103	13	400	SH	DEFINED	17
EATON VANCE CORP	COM NON VTG	278265103	13	385	SH	DEFINED	2
EATON VANCE ENHANCED EQ INC	COM	278274105	31	1500	SH	DEFINED	11
EBAY INC	COM	278642103	11470	381430	SH	DEFINED	3
EBAY INC	COM	278642103	373975	12436814	SH	DEFINED	18
EBAY INC	COM	278642103	183	6100	SH	DEFINED	11
EBAY INC	COM	278642103	2258	75081	SH	DEFINED	21
EBAY INC	COM	278642103	1558007	51812674	SH	DEFINED	8
EBAY INC	COM	278642103	7527	250300	SH	DEFINED	20
EBAY INC	COM	278642103	40	1325	SH	DEFINED	4
EBAY INC	COM	278642103	91	3020	SH	DEFINED	17

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

EBAY INC	COM	278642103	16	540	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	302	7950	SH	DEFINED	11
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	6	155	SH	DEFINED	17
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	8563	225157	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	2490	65480	SH	DEFINED	20
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	211352	5557518	SH	DEFINED	18
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	292	7680	SH	DEFINED	21
ECI TELECOM LTD	ORD	268258100	29496	3406000	SH	DEFINED	18
ECLIPSYS CORP	COM	278856109	2730	132775	SH	DEFINED	18
ECOLAB INC	COM	278865100	5642	124823	SH	DEFINED	17
ECOLAB INC	COM	278865100	1371	30333	SH	DEFINED	3
ECOLAB INC	COM	278865100	542	12000	SH	DEFINED	20
ECOLAB INC	COM	278865100	47	1050	SH	DEFINED	2
ECOLAB INC	COM	278865100	68	1500	SH	DEFINED	5
ECOLAB INC	COM	278865100	194	4290	SH	DEFINED	11
ECOLAB INC	COM	278865100	68249	1509938	SH	DEFINED	18
ECOLLEGE COM	COM	27887E100	8	510	SH	DEFINED	2
ECTEL LTD	ORD	M29925100	1	123	SH	DEFINED	4
EDISON INTL	COM	281020107	310	6820	SH	DEFINED	6
EDISON INTL	COM	281020107	1272	27969	SH	DEFINED	18
EDISON INTL	COM	281020107	2757	60616	SH	DEFINED	3
EDISON INTL	COM	281020107	437	9600	SH	DEFINED	17
EDISON INTL	COM	281020107	51	1125	SH	DEFINED	2
EDISON INTL	COM	281020107	69	1525	SH	DEFINED	5
EDP ENERGIAS DE PORTUGAL S A	SPONSORED ADR	268353109	7	137	SH	DEFINED	18
EDWARDS AG INC	COM	281760108	218	3450	SH	DEFINED	6
EDWARDS AG INC	COM	281760108	3108	49100	SH	DEFINED	22
EDWARDS AG INC	COM	281760108	4753	75100	SH	DEFINED	23
EDWARDS AG INC	COM	281760108	182	2870	SH	DEFINED	5
EDWARDS AG INC	COM	281760108	33125	523381	SH	DEFINED	3
EDWARDS AG INC	COM	281760108	178	2810	SH	DEFINED	18
EDWARDS LIFESCIENCES CORP	COM	28176E108	42	900	SH	DEFINED	2
EDWARDS LIFESCIENCES CORP	COM	28176E108	29	625	SH	DEFINED	5
EDWARDS LIFESCIENCES CORP	COM	28176E108	1327	28200	SH	DEFINED	23
EDWARDS LIFESCIENCES CORP	COM	28176E108	1	20	SH	DEFINED	6
EDWARDS LIFESCIENCES CORP	COM	28176E108	19	400	SH	DEFINED	17
EDWARDS LIFESCIENCES CORP	COM	28176E108	19791	420722	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM	28176E108	71	1507	SH	DEFINED	18
EFUNDS CORP	COM	28224R101	319	11600	SH	DEFINED	20
EGL INC	COM	268484102	89	3000	SH	DEFINED	20
EL PASO CORP	COM	28336L109	2900	189800	SH	DEFINED	23
EL PASO CORP	COM	28336L109	705	46171	SH	DEFINED	2
EL PASO CORP	COM	28336L109	10601	693807	SH	DEFINED	3
EL PASO CORP	COM	28336L109	6	400	SH	DEFINED	4
EL PASO CORP	COM	28336L109	3475	227426	SH	DEFINED	18
EL PASO CORP	COM	28336L109	24	1563	SH	DEFINED	17
EL PASO CORP	COM	28336L109	12	800	SH	DEFINED	5
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	19	500	PRN	DEFINED	17
ELAN PLC	ADR	284131208	60955	4132555	SH	DEFINED	18
ELAN PLC	ADR	284131208	795	53900	SH	DEFINED	5
ELAN PLC	ADR	284131208	1	65	SH	DEFINED	21
ELAN PLC	ADR	284131208	652	44200	SH	DEFINED	20
ELDORADO GOLD CORP NEW	COM	284902103	3311	610700	SH	DEFINED	7
ELECTRO SCIENTIFIC INDS	COM	285229100	50	2500	SH	DEFINED	5
ELECTRONIC ARTS INC	COM	285512109	247	4900	SH	DEFINED	5
ELECTRONIC ARTS INC	COM	285512109	6207	123260	SH	DEFINED	20
ELECTRONIC ARTS INC	COM	285512109	32975	654781	SH	DEFINED	21
ELECTRONIC ARTS INC	COM	285512109	6295	125000	SH	DEFINED	7
ELECTRONIC ARTS INC	COM	285512109	599262	11899568	SH	DEFINED	18
ELECTRONIC ARTS INC	COM	285512109	113	2250	SH	DEFINED	11
ELECTRONIC ARTS INC	COM	285512109	982587	19511254	SH	DEFINED	8
ELECTRONIC ARTS INC	COM	285512109	604	12000	SH	DEFINED	17

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

ELECTRONIC ARTS INC	COM	285512109	429	8525	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	285512109	2919	57956	SH	DEFINED	3
ELECTRONIC CLEARING HOUSE IN	COM PAR.01 NEW	285562500	736	40000	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	12	422	SH	DEFINED	2
ELECTRONIC DATA SYS NEW	COM	285661104	16361	593848	SH	DEFINED	3
ELECTRONIC DATA SYS NEW	COM	285661104	349	12668	SH	DEFINED	18
ELECTRONIC DATA SYS NEW	COM	285661104	968	35145	SH	DEFINED	5
ELECTRONIC DATA SYS NEW	COM	285661104	44	1592	SH	DEFINED	17
ELECTRONIC DATA SYS NEW	NOTE 3.875% 7/1	285661AF1	1729	1595000	SH	DEFINED	14
ELECTRONIC DATA SYS NEW	COM	285661104	2	56	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM	285661104	520	18870	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	DBCV 1.500% 6/0	286082AA0	6867	6225000	PRN	DEFINED	18
ELECTRONICS FOR IMAGING INC	COM	286082102	8023	301841	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM	286082102	16976	638662	SH	DEFINED	18
ELIZABETH ARDEN INC	COM	28660G106	3017	158358	SH	DEFINED	6
ELIZABETH ARDEN INC	COM	28660G106	9096	477490	SH	DEFINED	18
ELIZABETH ARDEN INC	COM	28660G106	1177	61800	SH	DEFINED	3
ELKCORP	COM	287456107	17769	432450	SH	DEFINED	6
ELLIS PERRY INTL INC	COM	288853104	7244	176694	SH	DEFINED	3
ELLIS PERRY INTL INC	COM	288853104	2988	72880	SH	DEFINED	6
EMBARQ CORP	COM	29078E105	135	2568	SH	DEFINED	21
EMBARQ CORP	COM	29078E105	75	1436	SH	DEFINED	17
EMBARQ CORP	COM	29078E105	38	723	SH	DEFINED	2
EMBARQ CORP	COM	29078E105	7	126	SH	DEFINED	4
EMBARQ CORP	COM	29078E105	231	4404	SH	DEFINED	6
EMBARQ CORP	COM	29078E105	378	7185	SH	DEFINED	5
EMBARQ CORP	COM	29078E105	1	12	SH	DEFINED	7
EMBARQ CORP	COM	29078E105	117254	2230861	SH	DEFINED	18
EMBARQ CORP	COM	29078E105	1321	25129	SH	DEFINED	3
EMBARQ CORP	COM	29078E105	1824	34712	SH	DEFINED	20
EMBARQ CORP	COM	29078E105	517	9833	SH	DEFINED	11
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	12	300	SH	DEFINED	17
EMC INS GROUP INC	COM	268664109	2944	86292	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	15678	275780	SH	DEFINED	18
EMCOR GROUP INC	COM	29084Q100	2496	43910	SH	DEFINED	3
EMCORE CORP	COM	290846104	5	865	SH	DEFINED	2
EMDEON CORP	COM	290849108	1466	118300	SH	DEFINED	22
EMERSON ELEC CO	COM	291011104	14342	325290	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	381521	8653241	SH	DEFINED	18
EMERSON ELEC CO	COM	291011104	8117	184108	SH	DEFINED	21
EMERSON ELEC CO	COM	291011104	37637	853648	SH	DEFINED	17
EMERSON ELEC CO	COM	291011104	62	1400	SH	DEFINED	4
EMERSON ELEC CO	COM	291011104	9980	226364	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	884	20060	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	1388	31482	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	11490	260600	SH	DEFINED	7
EMERSON ELEC CO	COM	291011104	1324	30026	SH	DEFINED	11
EMERSON ELEC CO	COM	291011104	2063	46800	SH	DEFINED	1
EMISPHERE TECHNOLOGIES INC	COM	291345106	25	4700	SH	DEFINED	18
EMS TECHNOLOGIES INC	COM	26873N108	634	31675	SH	DEFINED	3
EMS TECHNOLOGIES INC	COM	26873N108	12	575	SH	DEFINED	5
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	89	1800	SH	DEFINED	18
ENBRIDGE INC	COM	29250N105	8349	241268	SH	DEFINED	7
ENCANA CORP	COM	292505104	1566	34084	SH	DEFINED	3
ENCANA CORP	COM	292505104	469	10200	SH	DEFINED	20
ENCANA CORP	COM	292505104	282	6133	SH	DEFINED	21
ENCANA CORP	COM	292505104	272	5920	SH	DEFINED	11
ENCANA CORP	COM	292505104	45530	987429	SH	DEFINED	7
ENCANA CORP	COM	292505104	35	764	SH	DEFINED	5
ENCANA CORP	COM	292505104	136797	2977076	SH	DEFINED	18
ENCANA CORP	COM	292505104	500	10876	SH	DEFINED	1
ENCORE ACQUISITION CO	COM	29255W100	987	40230	SH	DEFINED	18

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

ENCORE ACQUISITION CO	COM	29255W100	10298	419803	SH	DEFINED	6
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	1	250	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	2449	52634	SH	DEFINED	17
ENDESA S A	SPONSORED ADR	29258N107	35171	756036	SH	DEFINED	18
ENDESA S A	SPONSORED ADR	29258N107	70	1500	SH	DEFINED	11
ENDESA S A	SPONSORED ADR	29258N107	127	2730	SH	DEFINED	21
ENDESA S A	SPONSORED ADR	29258N107	302	6500	SH	DEFINED	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	6	213	SH	DEFINED	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	8685	314920	SH	DEFINED	18
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	2032	73688	SH	DEFINED	3
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	2565	92990	SH	DEFINED	17
ENEL SOCIETA PER AZIONI	ADR	29265W108	1	24	SH	DEFINED	18
ENERGEN CORP	COM	29265N108	405	8629	SH	DEFINED	18
ENERGEN CORP	COM	29265N108	36094	768945	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	19540	416280	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	14	303	SH	DEFINED	2
ENERGIZER HLDGS INC	COM	29266R108	7	100	SH	DEFINED	18
ENERGIZER HLDGS INC	COM	29266R108	10	140	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	832	33536	SH	DEFINED	18
ENERGY EAST CORP	COM	29266M109	3434	138460	SH	DEFINED	3
ENERGY EAST CORP	COM	29266M109	25	1001	SH	DEFINED	17
ENERGY EAST CORP	COM	29266M109	10686	430870	SH	DEFINED	6
ENERGY PARTNERS LTD	COM	29270U105	200	8200	SH	DEFINED	6
ENERGY PARTNERS LTD	COM	29270U105	244	10000	SH	DEFINED	18
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	208	3850	SH	DEFINED	18
ENERPLUS RES FD	UNIT TR G NEW	29274D604	413	9490	SH	DEFINED	7
ENERSYS	COM	29275Y102	1581	98790	SH	DEFINED	3
ENI S P A	SPONSORED ADR	26874R108	31	460	SH	DEFINED	2
ENI S P A	SPONSORED ADR	26874R108	34	512	SH	DEFINED	5
ENI S P A	SPONSORED ADR	26874R108	85	1259	SH	DEFINED	18
ENNIS INC	COM	293389102	7185	293732	SH	DEFINED	6
ENNIS INC	COM	293389102	227	9275	SH	DEFINED	18
ENNIS INC	COM	293389102	7819	319676	SH	DEFINED	3
ENNIS INC	COM	293389102	503	20550	SH	DEFINED	2
ENNIS INC	COM	293389102	98	4000	SH	DEFINED	17
ENPRO INDS INC	COM	29355X107	14922	449311	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	2832	56563	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	835	16675	SH	DEFINED	18
ENSCO INTL INC	COM	26874Q100	15	290	SH	DEFINED	4
ENSCO INTL INC	COM	26874Q100	225	4500	SH	DEFINED	11
ENSCO INTL INC	COM	26874Q100	46	925	SH	DEFINED	5
ENSCO INTL INC	COM	26874Q100	4383	87561	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	3	50	SH	DEFINED	21
ENTEGRIS INC	COM	29362U104	1	60	SH	DEFINED	18
ENTEGRIS INC	COM	29362U104	20	1880	SH	DEFINED	17
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	73	2599	SH	DEFINED	5
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	847	30050	SH	DEFINED	18
ENERGY CORP NEW	COM	29364G103	71	770	SH	DEFINED	18
ENERGY CORP NEW	COM	29364G103	3232	35011	SH	DEFINED	3
ENERGY CORP NEW	COM	29364G103	254	2750	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	22529	244037	SH	DEFINED	17
ENERGY CORP NEW	COM	29364G103	666	7218	SH	DEFINED	5
ENERGY CORP NEW	COM	29364G103	691	7490	SH	DEFINED	6
ENTERPRISE GP HLDGS L P	UNIT LP INT	293716106	108	2930	SH	DEFINED	3
ENTERPRISE PRODS PARTNERS L	COM	293792107	45	1566	SH	DEFINED	5
ENTERPRISE PRODS PARTNERS L	COM	293792107	99	3400	SH	DEFINED	2
ENTERPRISE PRODS PARTNERS L	COM	293792107	4	124	SH	DEFINED	1
ENTERPRISE PRODS PARTNERS L	COM	293792107	714	24650	SH	DEFINED	17
ENTERPRISE PRODS PARTNERS L	COM	293792107	3284	113319	SH	DEFINED	18
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	13	225	SH	DEFINED	17
ENZO BIOCHEM INC	COM	294100102	539	37744	SH	DEFINED	3
ENZO BIOCHEM INC	COM	294100102	2017	141340	SH	DEFINED	20

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

ENZO BIOCHEM INC	COM	294100102	66725	4675896	SH	DEFINED	18
ENZON PHARMACEUTICALS INC	COM	293904108	5253	617305	SH	DEFINED	3
EOG RES INC	COM	26875P101	3204	51300	SH	DEFINED	18
EOG RES INC	COM	26875P101	3	55	SH	DEFINED	4
EOG RES INC	COM	26875P101	2573	41207	SH	DEFINED	3
EOG RES INC	COM	26875P101	55	877	SH	DEFINED	11
EOG RES INC	COM	26875P101	25	400	SH	DEFINED	2
EPIC BANCORP	COM	294250105	726	50000	SH	DEFINED	1
EPICOR SOFTWARE CORP	COM	29426L108	14198	1050970	SH	DEFINED	6
EPICOR SOFTWARE CORP	COM	29426L108	240	17800	SH	DEFINED	20
EPICOR SOFTWARE CORP	COM	29426L108	193	14300	SH	DEFINED	3
EPIQ SYS INC	COM	26882D109	21	1250	SH	DEFINED	21
EPIQ SYS INC	COM	26882D109	10746	633210	SH	DEFINED	18
EQUIFAX INC	COM	294429105	20	500	SH	DEFINED	18
EQUIFAX INC	COM	294429105	925	22772	SH	DEFINED	17
EQUIFAX INC	COM	294429105	864	21272	SH	DEFINED	3
EQUINIX INC	COM NEW	29444U502	3464	45805	SH	DEFINED	18
EQUITABLE RES INC	COM	294549100	4	100	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	143	3420	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	75	1800	SH	DEFINED	5
EQUITY INNS INC	COM	294703103	8127	509184	SH	DEFINED	3
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	474	8700	SH	DEFINED	18
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	109	2000	SH	DEFINED	1
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	16	300	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2264	46995	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	255	5300	SH	DEFINED	17
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	1416	21000	SH	DEFINED	14
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2884	59875	SH	DEFINED	3
EQUITY OFFICE PROPERTIES TRU	COM	294741103	24	500	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	528	10962	SH	DEFINED	5
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2205	45780	SH	DEFINED	18
EQUITY OFFICE PROPERTIES TRU	COM	294741103	198	4100	SH	DEFINED	7
EQUITY ONE	COM	294752100	3	105	SH	DEFINED	18
EQUITY ONE	COM	294752100	48	1800	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	390	7679	SH	DEFINED	2
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	84	1500	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	3624	71410	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	72	1425	SH	DEFINED	5
EQUITY RESIDENTIAL	SH BEN INT	29476L107	15	295	SH	DEFINED	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	46	900	SH	DEFINED	7
EQUITY RESIDENTIAL	SH BEN INT	29476L107	19565	385525	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2509	49443	SH	DEFINED	3
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1510	29750	SH	DEFINED	18
ERICSSON L M TEL CO	ADR B SEK 10	294821608	78	1945	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	353	8780	SH	DEFINED	18
ERICSSON L M TEL CO	ADR B SEK 10	294821608	19	460	SH	DEFINED	11
ERIE INDY CO	CL A	29530P102	1	20	SH	DEFINED	6
ESCALADE INC	COM	296056104	836	77915	SH	DEFINED	6
ESCO TECHNOLOGIES INC	COM	296315104	8	170	SH	DEFINED	18
ESPEED INC	CL A	296643109	1	100	SH	DEFINED	5
ESSEX CORP	COM	296744105	48	2000	SH	DEFINED	18
ESSEX CORP	COM	296744105	120	5000	SH	DEFINED	1
ESSEX PPTY TR INC	COM	297178105	2920	22592	SH	DEFINED	3
ETHAN ALLEN INTERIORS INC	COM	297602104	32692	905340	SH	DEFINED	6
ETHAN ALLEN INTERIORS INC	COM	297602104	19227	532470	SH	DEFINED	3
ETHAN ALLEN INTERIORS INC	COM	297602104	123	3400	SH	DEFINED	20
ETHAN ALLEN INTERIORS INC	COM	297602104	255	7050	SH	DEFINED	7
ETHAN ALLEN INTERIORS INC	COM	297602104	13	350	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	4830	133762	SH	DEFINED	4
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	14593	13450000	PRN	DEFINED	18
EVCI CAREER COLLEGES INC	COM	26926P100	4	10000	SH	DEFINED	5
EVERCORE PARTNERS INC	CLASS A	29977A105	184	5000	SH	DEFINED	5

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

EVEREST RE GROUP LTD	COM	G3223R108	4	36	SH	DEFINED	11
EVEREST RE GROUP LTD	COM	G3223R108	15531	158300	SH	DEFINED	6
EVEREST RE GROUP LTD	COM	G3223R108	1187	12100	SH	DEFINED	3
EVEREST RE GROUP LTD	COM	G3223R108	0	5	SH	DEFINED	18
EVERGREEN SOLAR INC	COM	30033R108	8	1000	SH	DEFINED	5
EXAR CORP	COM	300645108	12	890	SH	DEFINED	21
EXAR CORP	COM	300645108	13355	1027330	SH	DEFINED	18
EXCEL MARITIME CARRIERS LTD	COM	V3267N107	1269	86880	SH	DEFINED	3
EXCEL TECHNOLOGY INC	COM	30067T103	118	4600	SH	DEFINED	20
EXCEL TECHNOLOGY INC	COM	30067T103	41239	1611531	SH	DEFINED	18
EXCEL TECHNOLOGY INC	COM	30067T103	24	935	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM	30067T103	373	14575	SH	DEFINED	21
EXCHANGE NATL BANCSHARES INC	COM	301309100	134	4257	SH	DEFINED	6
EXELIXIS INC	COM	30161Q104	21	2380	SH	DEFINED	5
EXELIXIS INC	COM	30161Q104	1812	201300	SH	DEFINED	18
EXELON CORP	COM	30161N101	2	35	SH	DEFINED	21
EXELON CORP	COM	30161N101	23	367	SH	DEFINED	2
EXELON CORP	COM	30161N101	14600	235904	SH	DEFINED	18
EXELON CORP	COM	30161N101	5417	87520	SH	DEFINED	11
EXELON CORP	COM	30161N101	18	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	1028	16618	SH	DEFINED	5
EXELON CORP	COM	30161N101	33283	537778	SH	DEFINED	17
EXELON CORP	COM	30161N101	13964	225633	SH	DEFINED	3
EXIDE TECHNOLOGIES	COM NEW	302051206	36768	8452431	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	27172	1295154	SH	DEFINED	21
EXPEDIA INC DEL	COM	30212P105	143	6800	SH	DEFINED	11
EXPEDIA INC DEL	COM	30212P105	1	37	SH	DEFINED	2
EXPEDIA INC DEL	COM	30212P105	5009	238770	SH	DEFINED	3
EXPEDIA INC DEL	COM	30212P105	15184	723725	SH	DEFINED	6
EXPEDIA INC DEL	COM	30212P105	146860	7000000	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	6294	299999	SH	DEFINED	7
EXPEDIA INC DEL	COM	30212P105	5	250	SH	DEFINED	17
EXPEDIA INC DEL	COM	30212P105	1284824	61240412	SH	DEFINED	8
EXPEDIA INC DEL	COM	30212P105	253643	12089755	SH	DEFINED	18
EXPEDITORS INTL WASH INC	COM	302130109	64	1575	SH	DEFINED	5
EXPEDITORS INTL WASH INC	COM	302130109	50	1223	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	14	200	SH	DEFINED	4
EXPRESS SCRIPTS INC	COM	302182100	15	213	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	1661	23194	SH	DEFINED	3
EXPRESS SCRIPTS INC	COM	302182100	79	1103	SH	DEFINED	11
EXPRESS SCRIPTS INC	COM	302182100	1977	27608	SH	DEFINED	17
EXPRESSJET HOLDINGS INC	CL A	30218U108	501	61800	SH	DEFINED	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	7304	901740	SH	DEFINED	6
EXTREME NETWORKS INC	COM	30226D106	19525	4659890	SH	DEFINED	18
EXTREME NETWORKS INC	COM	30226D106	1760	420110	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	8759	114300	SH	DEFINED	22
EXXON MOBIL CORP	COM	30231G102	12759	166500	SH	DEFINED	23
EXXON MOBIL CORP	COM	30231G102	2299	30000	SH	DEFINED	8
EXXON MOBIL CORP	COM	30231G102	228892	2986971	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	81082	1058098	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	69	900	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	21375	278940	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	5476	71460	SH	DEFINED	20
EXXON MOBIL CORP	COM	30231G102	17132	223566	SH	DEFINED	21
EXXON MOBIL CORP	COM	30231G102	14687	191655	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	1439120	18780108	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	283442	3698834	SH	DEFINED	17
EXXON MOBIL CORP	COM	30231G102	305	3985	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	76674	1000580	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	82172	1072328	SH	DEFINED	1
EZCORP INC	CL A NON VTG	302301106	28274	1739951	SH	DEFINED	3
F M C CORP	COM NEW	302491303	318	4150	SH	DEFINED	18

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

F M C CORP	COM NEW	302491303	34019	444400	SH	DEFINED	6
F M C CORP	COM NEW	302491303	45042	588402	SH	DEFINED	3
F N B CORP VA	COM	302930102	3951	95080	SH	DEFINED	6
F N B UNITED CORP	COM	302519103	1727	94145	SH	DEFINED	6
FACTSET RESH SYS INC	COM	303075105	11	200	SH	DEFINED	17
FACTSET RESH SYS INC	COM	303075105	125	2215	SH	DEFINED	18
FACTSET RESH SYS INC	COM	303075105	26	462	SH	DEFINED	5
FAIR ISAAC CORP	COM	303250104	114	2800	SH	DEFINED	20
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	6872	408811	SH	DEFINED	3
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	38449	193700	SH	DEFINED	13
FAIRPOINT COMMUNICATIONS INC	COM	305560104	8	400	SH	DEFINED	17
FAMILY DLR STORES INC	COM	307000109	21	700	SH	DEFINED	2
FAMILY DLR STORES INC	COM	307000109	13261	452130	SH	DEFINED	3
FAMILY DLR STORES INC	COM	307000109	47896	1633006	SH	DEFINED	18
FAMILY DLR STORES INC	COM	307000109	4147	141400	SH	DEFINED	22
FAMILY DLR STORES INC	COM	307000109	4610	157162	SH	DEFINED	23
FARMER BROS CO	COM	307675108	32	1500	SH	DEFINED	2
FARO TECHNOLOGIES INC	COM	311642102	293	12200	SH	DEFINED	20
FASTENAL CO	COM	311900104	36	1000	SH	DEFINED	17
FASTENAL CO	COM	311900104	4	100	SH	DEFINED	18
FASTENAL CO	COM	311900104	25	700	SH	DEFINED	5
FBL FINL GROUP INC	CL A	30239F106	30315	775718	SH	DEFINED	6
FEDERAL AGRIC MTG CORP	CL C	313148306	13	466	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	479	7050	SH	DEFINED	7
FEDERAL HOME LN MTG CORP	COM	313400301	581	8550	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	185873	2737451	SH	DEFINED	18
FEDERAL HOME LN MTG CORP	COM	313400301	344	5068	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	14429	212500	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	13286	195666	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	3286	48400	SH	DEFINED	20
FEDERAL HOME LN MTG CORP	COM	313400301	15288	225155	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	2993	44077	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	254	3742	SH	DEFINED	21
FEDERAL HOME LN MTG CORP	COM	313400301	1587	23371	SH	DEFINED	17
FEDERAL HOME LN MTG CORP	COM	313400301	2602	38316	SH	DEFINED	1
FEDERAL NATL MTG ASSN	COM	313586109	22094	372018	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	23795	400662	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	4085	68777	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	843	14192	SH	DEFINED	18
FEDERAL NATL MTG ASSN	COM	313586109	315	5300	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	54504	917735	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	2026	34116	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	8417	141721	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	9971	167886	SH	DEFINED	17
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	178	2093	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	3311	38948	SH	DEFINED	17
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	81	950	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	32	1999	SH	DEFINED	18
FEDERAL SIGNAL CORP	COM	313855108	301	18790	SH	DEFINED	17
FEDERAL SIGNAL CORP	COM	313855108	140	8700	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	14	900	SH	DEFINED	11
FEDERATED DEPT STORES INC DE	COM	31410H101	5460	143207	SH	DEFINED	17
FEDERATED DEPT STORES INC DE	COM	31410H101	557	14621	SH	DEFINED	18
FEDERATED DEPT STORES INC DE	COM	31410H101	570	14942	SH	DEFINED	5
FEDERATED DEPT STORES INC DE	COM	31410H101	2	49	SH	DEFINED	21
FEDERATED DEPT STORES INC DE	COM	31410H101	74675	1958432	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	13848	363183	SH	DEFINED	3
FEDERATED DEPT STORES INC DE	COM	31410H101	322	8433	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	1933	50695	SH	DEFINED	11
FEDERATED INVS INC PA	CL B	314211103	37	1100	SH	DEFINED	5
FEDERATED INVS INC PA	CL B	314211103	1	30	SH	DEFINED	6
FEDERATED INVS INC PA	CL B	314211103	27	785	SH	DEFINED	18

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

FEDERATED INVS INC PA	CL B	314211103	514	15211	SH	DEFINED	3
FEDERATED INVS INC PA	CL B	314211103	209	6200	SH	DEFINED	20
FEDEX CORP	COM	31428X106	259	2381	SH	DEFINED	2
FEDEX CORP	COM	31428X106	130	1197	SH	DEFINED	11
FEDEX CORP	COM	31428X106	5007	46100	SH	DEFINED	7
FEDEX CORP	COM	31428X106	95925	883125	SH	DEFINED	8
FEDEX CORP	COM	31428X106	5	49	SH	DEFINED	21
FEDEX CORP	COM	31428X106	24518	225725	SH	DEFINED	3
FEDEX CORP	COM	31428X106	16067	147916	SH	DEFINED	18
FEDEX CORP	COM	31428X106	33309	306660	SH	DEFINED	6
FEDEX CORP	COM	31428X106	10830	99709	SH	DEFINED	17
FEDEX CORP	COM	31428X106	123	1133	SH	DEFINED	5
FELCOR LODGING TR INC	COM	31430F101	2509	114890	SH	DEFINED	18
FELCOR LODGING TR INC	COM	31430F101	23763	1088030	SH	DEFINED	3
FELCOR LODGING TR INC	COM	31430F101	26	1200	SH	DEFINED	2
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	214	10000	SH	DEFINED	18
FERRO CORP	COM	315405100	979	47300	SH	DEFINED	2
FIBERSTARS INC	COM	315662106	20	3000	SH	DEFINED	18
FIDELITY BANKSHARES INC NEW	COM	31604Q107	83	2104	SH	DEFINED	17
FIDELITY BANKSHARES INC NEW	COM	31604Q107	69	1750	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	32	800	SH	DEFINED	5
FIDELITY COMWLTH TR	NDQ CP IDX TRK	315912808	2885	30345	SH	DEFINED	1
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	20	839	SH	DEFINED	17
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	53	2232	SH	DEFINED	20
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	76	3167	SH	DEFINED	6
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	210	8800	SH	DEFINED	3
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	69892	2926806	SH	DEFINED	18
FIDELITY NATL INFORMATION SV	COM	31620M106	15	369	SH	DEFINED	17
FIDELITY NATL INFORMATION SV	COM	31620M106	1753	43716	SH	DEFINED	3
FIDELITY NATL INFORMATION SV	COM	31620M106	29	725	SH	DEFINED	11
FIDELITY NATL INFORMATION SV	COM	31620M106	73598	1835829	SH	DEFINED	18
FIDELITY NATL INFORMATION SV	COM	31620M106	46	1144	SH	DEFINED	20
FIELDSTONE INVT CORP	COM	31659U300	4294	980268	SH	DEFINED	13
FIFTH THIRD BANCORP	COM	316773100	6812	166425	SH	DEFINED	18
FIFTH THIRD BANCORP	COM	316773100	1	35	SH	DEFINED	21
FIFTH THIRD BANCORP	COM	316773100	23800	581487	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	166	4062	SH	DEFINED	11
FIFTH THIRD BANCORP	COM	316773100	479	11700	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	16	400	SH	DEFINED	5
FIFTH THIRD BANCORP	COM	316773100	3877	94729	SH	DEFINED	3
FIFTH THIRD BANCORP	COM	316773100	12190	297827	SH	DEFINED	17
FINANCIAL FED CORP	COM	317492106	10499	356989	SH	DEFINED	18
FINANCIAL FED CORP	COM	317492106	10	330	SH	DEFINED	21
FINANCIAL FED CORP	COM	317492106	691	23511	SH	DEFINED	1
FINISH LINE INC	CL A	317923100	9461	662510	SH	DEFINED	6
FINLAY ENTERPRISES INC	COM NEW	317884203	1367	171150	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	5	113	SH	DEFINED	17
FIRST AMERN CORP CALIF	COM	318522307	81376	2000400	SH	DEFINED	18
FIRST AMERN CORP CALIF	COM	318522307	9468	232750	SH	DEFINED	6
FIRST BANCORP N C	COM	318910106	3355	153600	SH	DEFINED	6
FIRST BANCORP P R	COM	318672102	9	952	SH	DEFINED	18
FIRST CASH FINL SVCS INC	COM	31942D107	10641	411313	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	297	12090	SH	DEFINED	3
FIRST CMNTY BANCORP CALIF	COM	31983B101	12003	229633	SH	DEFINED	3
FIRST CMNTY BANCSHARES INC N	COM	31983A103	6431	162569	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	30	2229	SH	DEFINED	18
FIRST COMWLTH FINL CORP PA	COM	319829107	134	10000	SH	DEFINED	1
FIRST CONSULTING GROUP INC	COM	31986R103	5371	390299	SH	DEFINED	3
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	81	400	SH	DEFINED	5
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	81	400	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	6210	243327	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	5254	205877	SH	DEFINED	2

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

FIRST DATA CORP	COM	319963104	4809	188450	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	282	11064	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	9638	377649	SH	DEFINED	17
FIRST DATA CORP	COM	319963104	908	35580	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	3529	138303	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	3308	129608	SH	DEFINED	3
FIRST DATA CORP	COM	319963104	9102	356652	SH	DEFINED	18
FIRST DATA CORP	COM	319963104	10444	409237	SH	DEFINED	4
FIRST DEFIANCE FINL CORP	COM	32006W106	30	1000	SH	DEFINED	5
FIRST DEFIANCE FINL CORP	COM	32006W106	2190	72404	SH	DEFINED	6
FIRST FINL BANCORP OH	COM	320209109	155	9334	SH	DEFINED	2
FIRST FINL BANCORP OH	COM	320209109	50	3016	SH	DEFINED	18
FIRST FINL BANKSHARES	COM	32020R109	837	20001	SH	DEFINED	1
FIRST FINL HLDGS INC	COM	320239106	7250	185036	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	63	1600	SH	DEFINED	11
FIRST FINL SVC CORP	COM	32022D108	1396	45314	SH	DEFINED	6
FIRST FRANKLIN CORP	COM	320272107	14	900	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	42266	1011650	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	55	1328	SH	DEFINED	1
FIRST HORIZON NATL CORP	COM	320517105	385	9215	SH	DEFINED	17
FIRST HORIZON NATL CORP	COM	320517105	17	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	17	400	SH	DEFINED	5
FIRST HORIZON NATL CORP	COM	320517105	17	400	SH	DEFINED	18
FIRST HORIZON NATL CORP	COM	320517105	940	22497	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	885	21191	SH	DEFINED	3
FIRST IND CORP	COM	32054R108	254	10000	SH	DEFINED	2
FIRST IND CORP	COM	32054R108	1278	50383	SH	DEFINED	17
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	122	2592	SH	DEFINED	17
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	15	320	SH	DEFINED	2
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	3190	68040	SH	DEFINED	3
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	328	7000	SH	DEFINED	18
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	86	1825	SH	DEFINED	5
FIRST M & F CORP	COM	320744105	1801	91946	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	195	3573	SH	DEFINED	11
FIRST MARBLEHEAD CORP	COM	320771108	36005	658830	SH	DEFINED	3
FIRST MARBLEHEAD CORP	COM	320771108	3082	56400	SH	DEFINED	22
FIRST MARBLEHEAD CORP	COM	320771108	2	30	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	3705	67800	SH	DEFINED	23
FIRST MARINER BANCORP	COM	320795107	20	1100	SH	DEFINED	11
FIRST MERCHANTS CORP	COM	320817109	2825	103896	SH	DEFINED	6
FIRST MERCHANTS CORP	COM	320817109	192	7056	SH	DEFINED	18
FIRST MERCHANTS CORP	COM	320817109	69	2544	SH	DEFINED	2
FIRST MIDWEST BANCORP DEL	COM	320867104	451	11650	SH	DEFINED	3
FIRST MUTUAL BANCSHARES INC	COM	32190E102	919	39637	SH	DEFINED	6
FIRST NATL LINCOLN CORP ME	COM	335716106	3	200	SH	DEFINED	18
FIRST NIAGARA FINL GP INC	COM	33582V108	6762	455068	SH	DEFINED	3
FIRST NIAGARA FINL GP INC	COM	33582V108	127	8538	SH	DEFINED	5
FIRST NIAGARA FINL GP INC	COM	33582V108	54	3600	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	6	399	SH	DEFINED	17
FIRST NIAGARA FINL GP INC	COM	33582V108	46	3101	SH	DEFINED	2
FIRST PL FINL CORP	COM	33610T109	5475	233080	SH	DEFINED	6
FIRST PL FINL CORP	COM	33610T109	16	700	SH	DEFINED	17
FIRST POTOMAC RLTY TR	COM	33610F109	0	6	SH	DEFINED	18
FIRST REGL BANCORP	COM	33615C101	1590	46650	SH	DEFINED	3
FIRST SEC GROUP INC	COM	336312103	11209	972189	SH	DEFINED	18
FIRST SEC GROUP INC	COM	336312103	4	360	SH	DEFINED	21
FIRST SEC GROUP INC	COM	336312103	288	25000	SH	DEFINED	1
FIRST ST BANCORPORATION	COM	336453105	3628	146582	SH	DEFINED	18
FIRST ST BANCORPORATION	COM	336453105	6	240	SH	DEFINED	21
FIRST ST BANCORPORATION	COM	336453105	1293	52230	SH	DEFINED	3
FIRST ST BANCORPORATION	COM	336453105	54	2200	SH	DEFINED	2
FIRST ST BANCORPORATION	COM	336453105	5512	222700	SH	DEFINED	1

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

FIRST UTD CORP	COM	33741H107	1796	81992	SH	DEFINED	6
FIRST W VA BANCORP INC	COM	337493100	22	1100	SH	DEFINED	11
FIRSTBANK CORP MICH	COM	33761G104	850	39962	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	626	10379	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	2098	34800	SH	DEFINED	22
FIRSTENERGY CORP	COM	337932107	5848	96981	SH	DEFINED	18
FIRSTENERGY CORP	COM	337932107	1166	19329	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	86	1420	SH	DEFINED	5
FIRSTENERGY CORP	COM	337932107	24	400	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	4296	71248	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	29511	489400	SH	DEFINED	3
FIRSTFED FINL CORP	COM	337907109	17660	263700	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	49109	733303	SH	DEFINED	3
FIRSTMERIT CORP	COM	337915102	910	37694	SH	DEFINED	18
FIRSTMERIT CORP	COM	337915102	10	400	SH	DEFINED	2
FIRSTSERVICE CORP	SUB VTG SH	33761N109	102	4400	SH	DEFINED	18
FISERV INC	COM	337738108	13	250	SH	DEFINED	18
FISERV INC	COM	337738108	25	475	SH	DEFINED	17
FISERV INC	COM	337738108	12	235	SH	DEFINED	11
FISERV INC	COM	337738108	52	1000	SH	DEFINED	2
FISERV INC	COM	337738108	9595	183040	SH	DEFINED	1
FISERV INC	COM	337738108	1680	32041	SH	DEFINED	3
FISERV INC	COM	337738108	3	60	SH	DEFINED	6
FISERV INC	COM	337738108	6013	114700	SH	DEFINED	5
FIVE STAR QUALITY CARE INC	COM	33832D106	1128	101133	SH	DEFINED	3
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	17
FLAGSTAR BANCORP INC	COM	337930101	37709	2541066	SH	DEFINED	6
FLANDERS CORP	COM	338494107	11	1075	SH	DEFINED	5
FLEETWOOD ENTERPRISES INC	COM	339099103	1880	237700	SH	DEFINED	6
FLEXSTEEL INDS INC	COM	339382103	218	17359	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	572	49855	SH	DEFINED	18
FLEXTRONICS INTL LTD	ORD	Y2573F102	662	57708	SH	DEFINED	5
FLEXTRONICS INTL LTD	ORD	Y2573F102	28	2475	SH	DEFINED	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	1194	103970	SH	DEFINED	3
FLEXTRONICS INTL LTD	ORD	Y2573F102	41119	3607744	SH	DEFINED	6
FLIR SYS INC	COM	302445101	10055	315900	SH	DEFINED	1
FLIR SYS INC	COM	302445101	2954	70220	SH	DEFINED	5
FLORIDA EAST COAST INDS	COM	340632108	1005	16858	SH	DEFINED	17
FLORIDA EAST COAST INDS	COM	340632108	495	8300	SH	DEFINED	20
FLORIDA EAST COAST INDS	COM	340632108	350	5871	SH	DEFINED	3
FLORIDA EAST COAST INDS	COM	340632108	271	4540	SH	DEFINED	21
FLORIDA EAST COAST INDS	COM	340632108	128366	2153794	SH	DEFINED	18
FLORIDA ROCK INDS INC	COM	341140101	5016	116510	SH	DEFINED	6
FLORIDA ROCK INDS INC	COM	341140101	168	3900	SH	DEFINED	20
FLORIDA ROCK INDS INC	COM	341140101	137	3187	SH	DEFINED	18
FLORIDA ROCK INDS INC	COM	341140101	239	5550	SH	DEFINED	17
FLOWERS FOODS INC	COM	343498101	4972	184220	SH	DEFINED	3
FLOWERS FOODS INC	COM	343498101	15	540	SH	DEFINED	11
FLOWERVE CORP	COM	34354P105	404	8000	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	163	2000	SH	DEFINED	17
FLUOR CORP NEW	COM	343412102	126	1540	SH	DEFINED	18
FLUOR CORP NEW	COM	343412102	1225	15002	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	98	1204	SH	DEFINED	5
FLUSHING FINL CORP	COM	343873105	5141	301191	SH	DEFINED	6
FMC TECHNOLOGIES INC	COM	30249U101	2473	40120	SH	DEFINED	3
FMC TECHNOLOGIES INC	COM	30249U101	15	240	SH	DEFINED	11
FMC TECHNOLOGIES INC	COM	30249U101	3125	50700	SH	DEFINED	18
FNB CORP PA	COM	302520101	22776	1246640	SH	DEFINED	6
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	68	1030	SH	DEFINED	5
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	46	400	SH	DEFINED	18
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	11101	95900	SH	DEFINED	3
FOOT LOCKER INC	COM	344849104	685	31254	SH	DEFINED	18

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

FOOT LOCKER INC	COM	344849104	47	2150	SH	DEFINED	3
FOOT LOCKER INC	COM	344849104	7018	320010	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	12	350	SH	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	17	500	SH	DEFINED	18
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	65	1900	SH	DEFINED	17
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	48151	182839	SH	DEFINED	16
FORD MTR CO DEL	COM PAR \$0.01	345370860	36	4811	SH	DEFINED	18
FORD MTR CO DEL	COM PAR \$0.01	345370860	51	6793	SH	DEFINED	17
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	48151	45000000	SH	DEFINED	14
FORD MTR CO DEL	COM PAR \$0.01	345370860	1	140	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	8	1000	SH	DEFINED	7
FORD MTR CO DEL	COM PAR \$0.01	345370860	111	14734	SH	DEFINED	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	2401	319688	SH	DEFINED	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	258	34300	SH	DEFINED	6
FOREST CITY ENTERPRISES INC	CL A	345550107	312	5350	SH	DEFINED	21
FOREST CITY ENTERPRISES INC	CL A	345550107	870	14900	SH	DEFINED	20
FOREST CITY ENTERPRISES INC	CL A	345550107	158	2700	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL A	345550107	16918	289700	SH	DEFINED	1
FOREST CITY ENTERPRISES INC	CL A	345550107	575	9843	SH	DEFINED	3
FOREST CITY ENTERPRISES INC	CL A	345550107	292	5000	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	82	1400	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	10052	172300	SH	DEFINED	1
FOREST CITY ENTERPRISES INC	CL A	345550107	180344	3088076	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	2310	39600	SH	DEFINED	18
FOREST LABS INC	COM	345838106	67665	1337245	SH	DEFINED	21
FOREST LABS INC	COM	345838106	1201251	23740129	SH	DEFINED	18
FOREST LABS INC	COM	345838106	20858	412220	SH	DEFINED	20
FOREST LABS INC	COM	345838106	288	5700	SH	DEFINED	6
FOREST LABS INC	COM	345838106	72	1430	SH	DEFINED	4
FOREST LABS INC	COM	345838106	37542	741940	SH	DEFINED	3
FOREST LABS INC	COM	345838106	3609	71315	SH	DEFINED	11
FOREST LABS INC	COM	345838106	182	3590	SH	DEFINED	2
FOREST LABS INC	COM	345838106	1463	28920	SH	DEFINED	17
FOREST OIL CORP	COM PAR \$0.01	346091705	12689	388280	SH	DEFINED	6
FORMFACTOR INC	COM	346375108	2120	56900	SH	DEFINED	18
FORMFACTOR INC	COM	346375108	7915	212483	SH	DEFINED	3
FORTUNE BRANDS INC	COM	349631101	504	5900	SH	DEFINED	20
FORTUNE BRANDS INC	COM	349631101	26	300	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	498	5830	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	26976	315912	SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	2193	25677	SH	DEFINED	3
FORTUNE BRANDS INC	COM	349631101	568	6655	SH	DEFINED	11
FORTUNE BRANDS INC	COM	349631101	767	8985	SH	DEFINED	5
FORTUNE BRANDS INC	COM	349631101	86755	1018095	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	34436	403278	SH	DEFINED	18
FOSSIL INC	COM	349882100	693	30700	SH	DEFINED	3
FOSSIL INC	COM	349882100	165	7300	SH	DEFINED	20
FOSTER WHEELER LTD	SHS NEW	G36535139	132336	2400000	SH	DEFINED	13
FOSTER WHEELER LTD	SHS NEW	G36535139	6	100	SH	DEFINED	3
FOUNDATION COAL HLDGS INC	COM	35039W100	14	425	SH	DEFINED	11
FOUNDATION COAL HLDGS INC	COM	35039W100	30	950	SH	DEFINED	3
FOUNDRY NETWORKS INC	COM	35063R100	28328	1891047	SH	DEFINED	6
FOUNDRY NETWORKS INC	COM	35063R100	23664	1579695	SH	DEFINED	18
FOUNDRY NETWORKS INC	COM	35063R100	16	1100	SH	DEFINED	21
FOUNDRY NETWORKS INC	COM	35063R100	276	18400	SH	DEFINED	20
FOUNDRY NETWORKS INC	COM	35063R100	4076	272118	SH	DEFINED	17
FOUR SEASONS HOTEL INC	NOTE 1.875% 7/3	35100EAE4	1368	1105000	SH	DEFINED	14
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	3691	45200	SH	DEFINED	7
FPIC INS GROUP INC	COM	302563101	121	3100	SH	DEFINED	3
FPIC INS GROUP INC	COM	302563101	378	9700	SH	DEFINED	6
FPL GROUP INC	COM	302571104	504	9260	SH	DEFINED	6
FPL GROUP INC	COM	302571104	425	7810	SH	DEFINED	2

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

FPL GROUP INC	COM	302571104	93895	1725382	SH	DEFINED	18
FPL GROUP INC	COM	302571104	25134	461850	SH	DEFINED	17
FPL GROUP INC	COM	302571104	542	9960	SH	DEFINED	11
FPL GROUP INC	COM	302571104	3715	68263	SH	DEFINED	3
FPL GROUP INC	COM	302571104	664	12205	SH	DEFINED	21
FPL GROUP INC	COM	302571104	170	3133	SH	DEFINED	5
FRANCE TELECOM	SPONSORED ADR	35177Q105	2676	96595	SH	DEFINED	17
FRANCE TELECOM	SPONSORED ADR	35177Q105	53817	1977972	SH	DEFINED	6
FRANCE TELECOM	SPONSORED ADR	35177Q105	9	335	SH	DEFINED	11
FRANCE TELECOM	SPONSORED ADR	35177Q105	8189	295635	SH	DEFINED	18
FRANKLIN BK CORP DEL	COM	352451108	3938	191739	SH	DEFINED	6
FRANKLIN BK CORP DEL	COM	352451108	8	410	SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	226	4400	SH	DEFINED	20
FRANKLIN RES INC	COM	354613101	5111	46393	SH	DEFINED	17
FRANKLIN RES INC	COM	354613101	4052	36778	SH	DEFINED	3
FRANKLIN RES INC	COM	354613101	4	40	SH	DEFINED	2
FRANKLIN RES INC	COM	354613101	80234	728275	SH	DEFINED	18
FRANKLIN RES INC	COM	354613101	758	6880	SH	DEFINED	5
FRANKLIN RES INC	COM	354613101	11	100	SH	DEFINED	11
FRANKLIN RES INC	COM	354613101	2061	18704	SH	DEFINED	21
FRANKLIN RES INC	COM	354613101	1025	9300	SH	DEFINED	20
FRANKLIN RES INC	COM	354613101	506	4592	SH	DEFINED	1
FRANKLIN STREET PPTYS CORP	COM	35471R106	525	24920	SH	DEFINED	17
FRANKLIN STREET PPTYS CORP	COM	35471R106	143	6787	SH	DEFINED	2
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	6	100	SH	DEFINED	18
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	39	708	SH	DEFINED	2
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	70	1265	SH	DEFINED	11
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	14551	261097	SH	DEFINED	17
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	28	500	SH	DEFINED	5
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	14711	263971	SH	DEFINED	3
FREIGHTCAR AMER INC	COM	357023100	32013	577333	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	16766	1034330	SH	DEFINED	6
FREMONT GEN CORP	COM	357288109	9	566	SH	DEFINED	2
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	911	20508	SH	DEFINED	18
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	41977	964575	SH	DEFINED	6
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	2901	65295	SH	DEFINED	17
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	7	165	SH	DEFINED	11
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	3	70	SH	DEFINED	2
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	40	5000	SH	DEFINED	5
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	8	1000	SH	DEFINED	18
FRISCHS RESTAURANTS INC	COM	358748101	1732	58920	SH	DEFINED	6
FRONTIER FINL CORP WASH	COM	35907K105	542	18551	SH	DEFINED	3
FRONTIER OIL CORP	COM	35914P105	42016	1461936	SH	DEFINED	3
FRONTIER OIL CORP	COM	35914P105	2383	82900	SH	DEFINED	23
FRONTLINE LTD	SHS	G3682E127	1366	42880	SH	DEFINED	3
FRONTLINE LTD	SHS	G3682E127	4699	147536	SH	DEFINED	17
FTD GROUP INC	COM	30267U108	2353	131520	SH	DEFINED	3
FUELCELL ENERGY INC	COM	35952H106	1075	166385	SH	DEFINED	18
FUELCELL ENERGY INC	COM	35952H106	1	190	SH	DEFINED	2
FUELCELL ENERGY INC	COM	35952H106	15	2350	SH	DEFINED	5
FUJIFILM HLDGS CORP	ADR 2 ORD	35958N107	30	717	SH	DEFINED	18
FULLER H B CO	COM	359694106	35042	1357150	SH	DEFINED	3
FULLER H B CO	COM	359694106	15	600	SH	DEFINED	2
FULLER H B CO	COM	359694106	11601	449300	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	23	1377	SH	DEFINED	11
FULTON FINL CORP PA	COM	360271100	98	5856	SH	DEFINED	1
FULTON FINL CORP PA	COM	360271100	2838	169940	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	94	5600	SH	DEFINED	5
FURNITURE BRANDS INTL INC	COM	360921100	15823	974925	SH	DEFINED	18
FURNITURE BRANDS INTL INC	COM	360921100	14	850	SH	DEFINED	21
FURNITURE BRANDS INTL INC	COM	360921100	22737	1400947	SH	DEFINED	6
G B & T BANCSHARES INC	COM	361462104	463	20900	SH	DEFINED	3

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

GALLAGHER ARTHUR J & CO	COM	363576109	1005	34000	SH	DEFINED	6
GALLAGHER ARTHUR J & CO	COM	363576109	30	1025	SH	DEFINED	5
GALLAHER GROUP PLC	SPONSORED ADR	363595109	28	310	SH	DEFINED	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	610	6780	SH	DEFINED	17
GALLAHER GROUP PLC	SPONSORED ADR	363595109	36	400	SH	DEFINED	5
GALLAHER GROUP PLC	SPONSORED ADR	363595109	244	2715	SH	DEFINED	2
GALLAHER GROUP PLC	SPONSORED ADR	363595109	31500	350200	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	14	154	SH	DEFINED	18
GAMESTOP CORP NEW	CL B	36467W208	14	254	SH	DEFINED	18
GANNETT INC	COM	364730101	689	11400	SH	DEFINED	6
GANNETT INC	COM	364730101	582	9629	SH	DEFINED	5
GANNETT INC	COM	364730101	145	2400	SH	DEFINED	20
GANNETT INC	COM	364730101	804	13290	SH	DEFINED	21
GANNETT INC	COM	364730101	2640	43667	SH	DEFINED	3
GANNETT INC	COM	364730101	95083	1572654	SH	DEFINED	18
GANNETT INC	COM	364730101	7170	118586	SH	DEFINED	17
GANNETT INC	COM	364730101	423	7000	SH	DEFINED	11
GANNETT INC	COM	364730101	2399	39675	SH	DEFINED	2
GAP INC DEL	COM	364760108	2	120	SH	DEFINED	2
GAP INC DEL	COM	364760108	4	200	SH	DEFINED	17
GAP INC DEL	COM	364760108	2734	140200	SH	DEFINED	20
GAP INC DEL	COM	364760108	2535	130012	SH	DEFINED	3
GAP INC DEL	COM	364760108	78	4010	SH	DEFINED	5
GAP INC DEL	COM	364760108	204379	10480973	SH	DEFINED	18
GAP INC DEL	COM	364760108	396	20320	SH	DEFINED	6
GAP INC DEL	COM	364760108	3566	182854	SH	DEFINED	21
GARDNER DENVER INC	COM	365558105	13912	372876	SH	DEFINED	3
GARMIN LTD	ORD	G37260109	11	200	SH	DEFINED	17
GARTNER INC	COM	366651107	1253	63300	SH	DEFINED	3
GARTNER INC	COM	366651107	0	13	SH	DEFINED	2
GARTNER INC	COM	366651107	10	520	SH	DEFINED	18
GARTNER INC	COM	366651107	142	7200	SH	DEFINED	20
GASCO ENERGY INC	COM	367220100	2410	983706	SH	DEFINED	18
GATEWAY FINL HLDGS INC	COM	368140109	804	56100	SH	DEFINED	1
GATEWAY INC	COM	367626108	9	4525	SH	DEFINED	18
GATEWAY INC	COM	367626108	0	100	SH	DEFINED	2
GATX CORP	COM	361448103	45	1032	SH	DEFINED	2
GATX CORP	COM	361448103	64	1479	SH	DEFINED	18
GAYLORD ENTMT CO NEW	COM	367905106	298	5850	SH	DEFINED	5
GEHL CO	COM	368483103	2565	93160	SH	DEFINED	3
GEHL CO	COM	368483103	1210	43970	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	8263	2060600	SH	DEFINED	6
GEN-PROBE INC NEW	COM	36866T103	2657	50729	SH	DEFINED	18
GEN-PROBE INC NEW	COM	36866T103	75	1430	SH	DEFINED	5
GENAERA CORP	COM	36867G100	0	400	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	195	2400	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	9876	121735	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	1010628	12456901	SH	DEFINED	18
GENENTECH INC	COM NEW	368710406	86	1066	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	17	210	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	34133	420715	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	980	12082	SH	DEFINED	3
GENENTECH INC	COM NEW	368710406	12105	149200	SH	DEFINED	20
GENENTECH INC	COM NEW	368710406	5484	67595	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	31339	386277	SH	DEFINED	21
GENERAL CABLE CORP DEL NEW	COM	369300108	3676	84100	SH	DEFINED	23
GENERAL CABLE CORP DEL NEW	COM	369300108	33987	777551	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	4630	62272	SH	DEFINED	18
GENERAL DYNAMICS CORP	COM	369550108	6911	92946	SH	DEFINED	17
GENERAL DYNAMICS CORP	COM	369550108	45	600	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	199	2673	SH	DEFINED	2
GENERAL DYNAMICS CORP	COM	369550108	5	65	SH	DEFINED	21

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

GENERAL DYNAMICS CORP	COM	369550108	82	1100	SH	DEFINED	4
GENERAL DYNAMICS CORP	COM	369550108	16060	216000	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM	369550108	6990	94020	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	13793	185510	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	6335	85202	SH	DEFINED	5
GENERAL DYNAMICS CORP	COM	369550108	19443	261507	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	848	11400	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	49394	1327438	SH	DEFINED	21
GENERAL ELECTRIC CO	COM	369604103	115830	3112883	SH	DEFINED	17
GENERAL ELECTRIC CO	COM	369604103	2032542	54623548	SH	DEFINED	18
GENERAL ELECTRIC CO	COM	369604103	7016	188550	SH	DEFINED	20
GENERAL ELECTRIC CO	COM	369604103	19594	526588	SH	DEFINED	5
GENERAL ELECTRIC CO	COM	369604103	4687	125966	SH	DEFINED	23
GENERAL ELECTRIC CO	COM	369604103	14656	393881	SH	DEFINED	7
GENERAL ELECTRIC CO	COM	369604103	101690	2738905	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	35571	955940	SH	DEFINED	1
GENERAL ELECTRIC CO	COM	369604103	959507	25786263	SH	DEFINED	8
GENERAL ELECTRIC CO	COM	369604103	4778	128397	SH	DEFINED	4
GENERAL ELECTRIC CO	COM	369604103	71723	1927514	SH	DEFINED	2
GENERAL ELECTRIC CO	COM	369604103	6606	177541	SH	DEFINED	11
GENERAL ELECTRIC CO	COM	369604103	2076	55800	SH	DEFINED	22
GENERAL ELECTRIC CO	COM	369604103	128561	3455012	SH	DEFINED	3
GENERAL ELECTRIC CO	COM	369604103	16600	20000	CALL	DEFINED	13
GENERAL GROWTH PPTYS INC	COM	370021107	34	660	SH	DEFINED	11
GENERAL GROWTH PPTYS INC	COM	370021107	222	4250	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM	370021107	81	1550	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	110	2105	SH	DEFINED	18
GENERAL GROWTH PPTYS INC	COM	370021107	261	5000	SH	DEFINED	17
GENERAL GROWTH PPTYS INC	COM	370021107	18	350	SH	DEFINED	7
GENERAL MARITIME CORP	SHS	Y2692M103	3028	86040	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	161210	2798783	SH	DEFINED	18
GENERAL MLS INC	COM	370334104	47369	822370	SH	DEFINED	6
GENERAL MLS INC	COM	370334104	201	3485	SH	DEFINED	5
GENERAL MLS INC	COM	370334104	130	2253	SH	DEFINED	11
GENERAL MLS INC	COM	370334104	391	6780	SH	DEFINED	20
GENERAL MLS INC	COM	370334104	475	8240	SH	DEFINED	2
GENERAL MLS INC	COM	370334104	2001	34747	SH	DEFINED	17
GENERAL MLS INC	COM	370334104	3513	60988	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	588	10210	SH	DEFINED	21
GENERAL MTRS CORP	DEB SR CONV A	370442741	252	9975	PRN	DEFINED	17
GENERAL MTRS CORP	DEB SR CV C 33	370442717	204	9000	PRN	DEFINED	17
GENERAL MTRS CORP	DEB SR CV C 33	370442717	33297	1415000	SH	DEFINED	14
GENERAL MTRS CORP	DEB SR CONV B	370442733	70	3300	PRN	DEFINED	17
GENERAL MTRS CORP	DEB SR CONV B	370442733	150818	7014775	SH	DEFINED	14
GENERAL MTRS CORP	COM	370442105	87	2820	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV A	370442741	28521	1118475	SH	DEFINED	17
GENERAL MTRS CORP	DEB SR CV C 33	370442717	52	2300	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	15014	488750	SH	DEFINED	18
GENERAL MTRS CORP	COM	370442105	18	600	SH	DEFINED	4
GENERAL MTRS CORP	DEB SR CONV A	370442741	82	3235	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	6	200	SH	DEFINED	11
GENERAL MTRS CORP	COM	370442105	14	450	SH	DEFINED	5
GENERAL MTRS CORP	COM	370442105	8	250	SH	DEFINED	7
GENERAL MTRS CORP	COM	370442105	55	1799	SH	DEFINED	17
GENERAL MTRS CORP	COM	370442105	2941	95751	SH	DEFINED	3
GENERAL MTRS CORP	COM	370442105	36542	1189525	SH	DEFINED	8
GENESCO INC	COM	371532102	175	4680	SH	DEFINED	3
GENESCO INC	COM	371532102	7	200	SH	DEFINED	17
GENESCO INC	COM	371532102	18587	498310	SH	DEFINED	6
GENESIS HEALTHCARE CORP	COM	37184D101	307	6490	SH	DEFINED	5
GENESIS MICROCHIP INC DEL	COM	37184C103	12743	1256700	SH	DEFINED	18
GENITOPE CORP	COM	37229P507	4	1100	SH	DEFINED	5

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

GENLYTE GROUP INC	COM	372302109	24741	316742	SH	DEFINED	3
GENOMIC HEALTH INC	COM	37244C101	28	1510	SH	DEFINED	5
GENTA INC	COM NEW	37245M207	0	1000	SH	DEFINED	2
GENTA INC	COM NEW	37245M207	2	4000	SH	DEFINED	17
GENTEK INC	COM NEW	37245X203	28	800	SH	DEFINED	18
GENTEX CORP	COM	371901109	156	10000	SH	DEFINED	18
GENTEX CORP	COM	371901109	6	400	SH	DEFINED	2
GENTEX CORP	COM	371901109	170	10900	SH	DEFINED	20
GENTIVA HEALTH SERVICES INC	COM	37247A102	3	168	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	84	1775	SH	DEFINED	11
GENUINE PARTS CO	COM	372460105	192	4045	SH	DEFINED	17
GENUINE PARTS CO	COM	372460105	1460	30777	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	1370	28895	SH	DEFINED	3
GENUINE PARTS CO	COM	372460105	322	6790	SH	DEFINED	18
GENWORTH FINL INC	COM CL A	37247D106	47	1380	SH	DEFINED	2
GENWORTH FINL INC	COM CL A	37247D106	1002	29302	SH	DEFINED	5
GENWORTH FINL INC	COM CL A	37247D106	20	596	SH	DEFINED	18
GENWORTH FINL INC	COM CL A	37247D106	371	10850	SH	DEFINED	6
GENWORTH FINL INC	COM CL A	37247D106	599	17500	SH	DEFINED	17
GENWORTH FINL INC	COM CL A	37247D106	4909	143510	SH	DEFINED	3
GENZYME CORP	NOTE 1.250%12/0	372917AN4	10519	10100000	PRN	DEFINED	18
GENZYME CORP	COM	372917104	246	4000	SH	DEFINED	6
GENZYME CORP	COM	372917104	112	1825	SH	DEFINED	5
GENZYME CORP	COM	372917104	43	705	SH	DEFINED	2
GENZYME CORP	COM	372917104	2522	40952	SH	DEFINED	17
GENZYME CORP	COM	372917104	12	200	SH	DEFINED	11
GENZYME CORP	COM	372917104	19454	315922	SH	DEFINED	20
GENZYME CORP	COM	372917104	84	1371	SH	DEFINED	4
GENZYME CORP	COM	372917104	14970	243098	SH	DEFINED	1
GENZYME CORP	COM	372917104	2723	44219	SH	DEFINED	3
GENZYME CORP	COM	372917104	1240673	20147341	SH	DEFINED	18
GENZYME CORP	COM	372917104	56910	924164	SH	DEFINED	21
GEO GROUP INC	COM	36159R103	5484	146155	SH	DEFINED	3
GEO GROUP INC	COM	36159R103	2569	68475	SH	DEFINED	18
GEORGIA GULF CORP	COM PAR \$0.01	373200203	7491	387910	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	15375	796200	SH	DEFINED	6
GERBER SCIENTIFIC INC	COM	373730100	389	30950	SH	DEFINED	3
GERDAU AMERISTEEL CORP	COM	37373P105	5705	639590	SH	DEFINED	3
GERDAU S A	SPONSORED ADR	373737105	1430	89400	SH	DEFINED	3
GERMAN AMERN BANCORP INC	COM	373865104	1988	138243	SH	DEFINED	6
GEVITY HR INC	COM	374393106	7372	311200	SH	DEFINED	3
GEVITY HR INC	COM	374393106	21	875	SH	DEFINED	5
GFI GROUP INC	COM	361652209	12065	193790	SH	DEFINED	3
GIBRALTAR INDS INC	COM	374689107	18304	778558	SH	DEFINED	18
GIBRALTAR INDS INC	COM	374689107	5256	223580	SH	DEFINED	3
GIBRALTAR INDS INC	COM	374689107	16080	683977	SH	DEFINED	6
GILEAD SCIENCES INC	COM	375558103	24622	379211	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	6234	96007	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	13781	212245	SH	DEFINED	1
GILEAD SCIENCES INC	COM	375558103	22862	352101	SH	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	1862	28671	SH	DEFINED	5
GILEAD SCIENCES INC	COM	375558103	32	500	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	5	80	SH	DEFINED	4
GLACIER BANCORP INC NEW	COM	37637Q105	9036	369741	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	205	8383	SH	DEFINED	17
GLACIER BANCORP INC NEW	COM	37637Q105	547	22368	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	147	6000	SH	DEFINED	5
GLADSTONE CAPITAL CORP	COM	376535100	33	1400	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	38	720	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	5896	111753	SH	DEFINED	17
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	62141	1197378	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	301	5700	SH	DEFINED	5

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

GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	785	14885	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1338	25357	SH	DEFINED	3
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	16	300	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	5765	109278	SH	DEFINED	21
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4601	87200	SH	DEFINED	20
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	361743	6856392	SH	DEFINED	18
GLIMCHER RLTY TR	SH BEN INT	379302102	27	1000	SH	DEFINED	17
GLOBAL IMAGING SYSTEMS	COM	37934A100	4451	202790	SH	DEFINED	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	9275	422560	SH	DEFINED	3
GLOBAL INDS LTD	COM	379336100	15233	1168200	SH	DEFINED	3
GLOBAL INDS LTD	COM	379336100	82	6250	SH	DEFINED	18
GLOBAL PMTS INC	COM	37940X102	42	900	SH	DEFINED	17
GLOBAL PMTS INC	COM	37940X102	24	525	SH	DEFINED	5
GLOBAL PMTS INC	COM	37940X102	13	280	SH	DEFINED	2
GLOBAL PMTS INC	COM	37940X102	7312	157931	SH	DEFINED	3
GLOBAL PMTS INC	COM	37940X102	5	106	SH	DEFINED	18
GLOBAL SIGNAL INC	COM	37944Q103	5934	112660	SH	DEFINED	18
GLOBALSANTAFE CORP	SHS	G3930E101	4726	80400	SH	DEFINED	20
GLOBALSANTAFE CORP	SHS	G3930E101	473	8055	SH	DEFINED	5
GLOBALSANTAFE CORP	SHS	G3930E101	12072	205375	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	1293	21990	SH	DEFINED	3
GLOBALSANTAFE CORP	SHS	G3930E101	3411	58038	SH	DEFINED	21
GLOBALSANTAFE CORP	SHS	G3930E101	69	1181	SH	DEFINED	11
GLOBALSANTAFE CORP	SHS	G3930E101	117	1985	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	284674	4843041	SH	DEFINED	18
GLOBALSTAR INC	COM	378973408	0	18	SH	DEFINED	18
GMARKET INC	SPON ADR	38012G100	9488	396000	SH	DEFINED	18
GMX RES INC	COM	38011M108	6862	193294	SH	DEFINED	18
GOLAR LNG LTD BERMUDA	SHS	G9456A100	4	300	SH	DEFINED	6
GOLD KIST INC	COM	380614107	1777	84550	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	13019	457601	SH	DEFINED	7
GOLDCORP INC NEW	COM	380956409	3635	127800	SH	DEFINED	6
GOLDEN CYCLE GOLD CORP	COM	380894105	1	100	SH	DEFINED	18
GOLDEN TELECOM INC	COM	38122G107	2139	45670	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	33193	166506	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	2860	14346	SH	DEFINED	20
GOLDMAN SACHS GROUP INC	COM	38141G104	119261	598250	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM	38141G104	89405	448481	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	32996	165519	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	442	2219	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	5241	26291	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	1383	6937	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	53833	270042	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	517	2591	SH	DEFINED	21
GOLDMAN SACHS GROUP INC	COM	38141G104	30	150	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	283340	1421322	SH	DEFINED	18
GOODMAN GLOBAL INC	COM	38239A100	7	390	SH	DEFINED	21
GOODMAN GLOBAL INC	COM	38239A100	6995	406675	SH	DEFINED	18
GOODRICH CORP	COM	382388106	6878	151000	SH	DEFINED	11
GOODRICH CORP	COM	382388106	111	2435	SH	DEFINED	17
GOODRICH CORP	COM	382388106	974	21384	SH	DEFINED	3
GOODYEAR TIRE & RUBR CO	COM	382550101	84	4009	SH	DEFINED	17
GOODYEAR TIRE & RUBR CO	COM	382550101	3	150	SH	DEFINED	2
GOODYEAR TIRE & RUBR CO	COM	382550101	617	29383	SH	DEFINED	3
GOODYEAR TIRE & RUBR CO	COM	382550101	35184	1676250	SH	DEFINED	6
GOOGLE INC	CL A	38259P508	336	730	SH	DEFINED	11
GOOGLE INC	CL A	38259P508	108116	234789	SH	DEFINED	18
GOOGLE INC	CL A	38259P508	295	640	SH	DEFINED	20
GOOGLE INC	CL A	38259P508	2943	6392	SH	DEFINED	5
GOOGLE INC	CL A	38259P508	2492202	5412184	SH	DEFINED	8
GOOGLE INC	CL A	38259P508	41411	89931	SH	DEFINED	3
GOOGLE INC	CL A	38259P508	28	60	SH	DEFINED	2

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

GOOGLE INC	CL A	38259P508	138	300	SH	DEFINED	17
GOOGLE INC	CL A	38259P508	2595	5636	SH	DEFINED	1
GRACO INC	COM	384109104	131	3300	SH	DEFINED	20
GRAFTECH INTL LTD	COM	384313102	2734	395110	SH	DEFINED	3
GRAFTECH INTL LTD	COM	384313102	14960	2161780	SH	DEFINED	6
GRAINGER W W INC	COM	384802104	77	1100	SH	DEFINED	5
GRAINGER W W INC	COM	384802104	160	2294	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	2344	33517	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	521	7444	SH	DEFINED	18
GRAINGER W W INC	COM	384802104	41	590	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	950	13580	SH	DEFINED	17
GRAINGER W W INC	COM	384802104	2	30	SH	DEFINED	6
GRAMERCY CAP CORP	COM	384871109	6665	215750	SH	DEFINED	18
GRAMERCY CAP CORP	COM	384871109	4202	136030	SH	DEFINED	3
GRANITE CONSTR INC	COM	387328107	1718	34150	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	5211	131025	SH	DEFINED	17
GRANT PRIDECO INC	COM	38821G101	9839	247400	SH	DEFINED	20
GRANT PRIDECO INC	COM	38821G101	16	400	SH	DEFINED	11
GRANT PRIDECO INC	COM	38821G101	9	235	SH	DEFINED	2
GRANT PRIDECO INC	COM	38821G101	44	1115	SH	DEFINED	4
GRANT PRIDECO INC	COM	38821G101	23419	588849	SH	DEFINED	21
GRANT PRIDECO INC	COM	38821G101	391	9820	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	539022	13553493	SH	DEFINED	18
GREAT AMERN FINL RES INC	COM	389915109	13456	583780	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	56310	1770740	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	16	500	SH	DEFINED	18
GREAT PLAINS ENERGY INC	COM	391164100	140	4400	SH	DEFINED	17
GREAT PLAINS ENERGY INC	COM	391164100	64	2000	SH	DEFINED	5
GREAT SOUTHN BANCORP INC	COM	390905107	35	1200	SH	DEFINED	3
GREATER BAY BANCORP	COM	391648102	1147	43550	SH	DEFINED	1
GREATER BAY BANCORP	COM	391648102	7167	272190	SH	DEFINED	6
GREATER COMMUNITY BANCORP	COM	39167M108	347	19393	SH	DEFINED	6
GREEN MOUNTAIN PWR CORP	COM	393154109	1714	50570	SH	DEFINED	6
GREEN MTN COFFEE ROASTERS IN	COM	393122106	82	1660	SH	DEFINED	5
GREENBRIER COS INC	COM	393657101	225	7500	SH	DEFINED	3
GREENE CNTY BANCSHARES INC	COM NEW	394361208	599	15070	SH	DEFINED	3
GREENHILL & CO INC	COM	395259104	292	3955	SH	DEFINED	17
GREIF INC	CL A	397624107	15269	128958	SH	DEFINED	3
GREY WOLF INC	COM	397888108	21532	3138720	SH	DEFINED	3
GRIFFON CORP	COM	398433102	8976	352013	SH	DEFINED	6
GROUP 1 AUTOMOTIVE INC	COM	398905109	4836	93500	SH	DEFINED	3
GROUP 1 AUTOMOTIVE INC	COM	398905109	29620	572691	SH	DEFINED	6
GROUPE CGI INC	CL A SUB VTG	39945C109	110	15735	SH	DEFINED	18
GROUPE CGI INC	CL A SUB VTG	39945C109	2	336	SH	DEFINED	7
GROUPE DANONE	SPONSORED ADR	399449107	122	3735	SH	DEFINED	21
GROUPE DANONE	SPONSORED ADR	399449107	528	16200	SH	DEFINED	2
GROUPE DANONE	SPONSORED ADR	399449107	26	800	SH	DEFINED	17
GROUPE DANONE	SPONSORED ADR	399449107	1703	52235	SH	DEFINED	11
GROUPE DANONE	SPONSORED ADR	399449107	34067	1045001	SH	DEFINED	18
GRUPO AEROPORTUARIO CTR NORT	SPON ADR	400501102	2831	127200	SH	DEFINED	3
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	149	3500	SH	DEFINED	20
GRUPO FINANCIERO GALICIA S A	SP ADR 10 SH B	399909100	34088	3565646	SH	DEFINED	22
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	36621	1355824	SH	DEFINED	18
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	137	5065	SH	DEFINED	21
GSI COMMERCE INC	COM	36238G102	52	2800	SH	DEFINED	5
GSI COMMERCE INC	COM	36238G102	19	1000	SH	DEFINED	17
GSI GROUP INC CDA	COM	36229U102	6	625	SH	DEFINED	5
GUESS INC	COM	401617105	50798	800853	SH	DEFINED	3
GUITAR CTR MGMT INC	COM	402040109	5597	123110	SH	DEFINED	6
GUITAR CTR MGMT INC	COM	402040109	6	140	SH	DEFINED	2
GULFMARK OFFSHORE INC	COM	402629109	5833	155930	SH	DEFINED	6
GULFPORT ENERGY CORP	COM NEW	402635304	34	2500	SH	DEFINED	3

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

GYMBOREE CORP	COM	403777105	15812	414355	SH	DEFINED	3
H & E EQUIPMENT SERVICES INC	COM	404030108	4484	181034	SH	DEFINED	3
HAEMONETICS CORP	COM	405024100	31750	705250	SH	DEFINED	3
HAEMONETICS CORP	COM	405024100	1	30	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	6974	223463	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	51	1638	SH	DEFINED	17
HALLIBURTON CO	NOTE 3.125% 7/1	406216AM3	7733	4575000	PRN	DEFINED	18
HALLIBURTON CO	COM	406216101	20062	646133	SH	DEFINED	3
HALLIBURTON CO	COM	406216101	65	2100	SH	DEFINED	4
HALLIBURTON CO	COM	406216101	254	8170	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	2978	95900	SH	DEFINED	20
HALLIBURTON CO	COM	406216101	1128	36320	SH	DEFINED	5
HALLIBURTON CO	COM	406216101	2878	92700	SH	DEFINED	23
HALLIBURTON CO	COM	406216101	1866	60086	SH	DEFINED	22
HALLIBURTON CO	COM	406216101	75	2401	SH	DEFINED	21
HALLIBURTON CO	COM	406216101	31	1000	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	96	3090	SH	DEFINED	17
HALLIBURTON CO	COM	406216101	110494	3558568	SH	DEFINED	18
HANCOCK HLDG CO	COM	410120109	10845	205240	SH	DEFINED	3
HANDLEMAN CO DEL	COM	410252100	858	126800	SH	DEFINED	6
HANESBRANDS INC	COM	410345102	17272	731271	SH	DEFINED	6
HANESBRANDS INC	COM	410345102	776	32845	SH	DEFINED	17
HANESBRANDS INC	COM	410345102	235	9935	SH	DEFINED	2
HANESBRANDS INC	COM	410345102	394	16689	SH	DEFINED	18
HANESBRANDS INC	COM	410345102	7	300	SH	DEFINED	11
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	1378	182980	SH	DEFINED	3
HANMI FINL CORP	COM	410495105	201	8940	SH	DEFINED	17
HANMI FINL CORP	COM	410495105	578	25650	SH	DEFINED	3
HANMI FINL CORP	COM	410495105	7	300	SH	DEFINED	2
HANOVER COMPRESSOR CO	COM	410768105	0	7	SH	DEFINED	18
HANOVER INS GROUP INC	COM	410867105	12	250	SH	DEFINED	5
HANOVER INS GROUP INC	COM	410867105	33834	693310	SH	DEFINED	6
HANOVER INS GROUP INC	COM	410867105	1074	22000	SH	DEFINED	1
HANOVER INS GROUP INC	COM	410867105	40	814	SH	DEFINED	2
HANSON PLC NEW	SPONSORED ADR	411349103	14	187	SH	DEFINED	2
HARLAND JOHN H CO	COM	412693103	19	375	SH	DEFINED	21
HARLAND JOHN H CO	COM	412693103	13623	271367	SH	DEFINED	18
HARLAND JOHN H CO	COM	412693103	23442	466977	SH	DEFINED	3
HARLAND JOHN H CO	COM	412693103	34080	678880	SH	DEFINED	6
HARLEY DAVIDSON INC	COM	412822108	4142	58775	SH	DEFINED	3
HARLEY DAVIDSON INC	COM	412822108	109	1550	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	287	4067	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	9785	138852	SH	DEFINED	17
HARLEY DAVIDSON INC	COM	412822108	127	1800	SH	DEFINED	5
HARLEY DAVIDSON INC	COM	412822108	299	4240	SH	DEFINED	6
HARLEY DAVIDSON INC	COM	412822108	240	3400	SH	DEFINED	18
HARLEYSVILLE GROUP INC	COM	412824104	7193	206590	SH	DEFINED	3
HARLEYSVILLE GROUP INC	COM	412824104	13506	387884	SH	DEFINED	6
HARLEYSVILLE NATL CORP PA	COM	412850109	5376	278408	SH	DEFINED	6
HARMAN INTL INDS INC	COM	413086109	9	92	SH	DEFINED	2
HARMAN INTL INDS INC	COM	413086109	20	200	SH	DEFINED	5
HARMAN INTL INDS INC	COM	413086109	1106	11072	SH	DEFINED	3
HARMAN INTL INDS INC	COM	413086109	7	71	SH	DEFINED	18
HARRAHS ENTMT INC	COM	413619107	74	900	SH	DEFINED	18
HARRAHS ENTMT INC	COM	413619107	2607	31514	SH	DEFINED	3
HARRAHS ENTMT INC	COM	413619107	4548	54986	SH	DEFINED	5
HARRAHS ENTMT INC	COM	413619107	203	2449	SH	DEFINED	11
HARRINGTON WEST FINL GROUP I	COM	41383L104	173	10000	SH	DEFINED	4
HARRINGTON WEST FINL GROUP I	COM	41383L104	1158	67135	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	25	2090	SH	DEFINED	5
HARRIS CORP DEL	COM	413875105	25	548	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	4490	97900	SH	DEFINED	23

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

HARRIS CORP DEL	COM	413875105	5	100	SH	DEFINED	17
HARRIS CORP DEL	COM	413875105	5	108	SH	DEFINED	18
HARRIS CORP DEL	COM	413875105	1422	31000	SH	DEFINED	22
HARRIS CORP DEL	COM	413875105	52641	1147857	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	6	136	SH	DEFINED	2
HARRIS INTERACTIVE INC	COM	414549105	287	56900	SH	DEFINED	3
HARSCO CORP	COM	415864107	3059	40200	SH	DEFINED	3
HARSCO CORP	COM	415864107	1507	19797	SH	DEFINED	18
HARTE-HANKS INC	COM	416196103	19	675	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	19	700	SH	DEFINED	17
HARTE-HANKS INC	COM	416196103	1386	50000	SH	DEFINED	1
HARTFORD FINL SVCS GROUP INC	COM	416515104	31956	342468	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	3696	39611	SH	DEFINED	23
HARTFORD FINL SVCS GROUP INC	COM	416515104	3014	32300	SH	DEFINED	20
HARTFORD FINL SVCS GROUP INC	COM	416515104	13	143	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	6857	73490	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	20595	220710	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	1876	20109	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	989	10594	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	77143	826743	SH	DEFINED	18
HARTMARX CORP	COM	417119104	798	113060	SH	DEFINED	6
HASBRO INC	COM	418056107	1162	42647	SH	DEFINED	3
HASBRO INC	COM	418056107	4	130	SH	DEFINED	21
HASBRO INC	COM	418056107	142	5226	SH	DEFINED	18
HASBRO INC	COM	418056107	10	382	SH	DEFINED	2
HASTINGS ENMTT INC	COM	418365102	1202	169721	SH	DEFINED	6
HAVERTY FURNITURE INC	COM	419596101	105	7100	SH	DEFINED	3
HAWAIIAN ELEC INDUSTRIES	COM	419870100	109	4000	SH	DEFINED	2
HAWAIIAN ELEC INDUSTRIES	COM	419870100	106	3890	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	15	544	SH	DEFINED	11
HAWAIIAN ELEC INDUSTRIES	COM	419870100	136	5000	SH	DEFINED	18
HAWAIIAN HOLDINGS INC	COM	419879101	11	2200	SH	DEFINED	2
HAWKINS INC	COM	420261109	177	12409	SH	DEFINED	6
HCC INS HLDGS INC	COM	404132102	74	2314	SH	DEFINED	18
HCC INS HLDGS INC	COM	404132102	10	310	SH	DEFINED	4
HCC INS HLDGS INC	COM	404132102	3333	103854	SH	DEFINED	3
HCC INS HLDGS INC	COM	404132102	181	5645	SH	DEFINED	1
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	19	250	SH	DEFINED	11
HEADWATERS INC	COM	42210P102	21253	887010	SH	DEFINED	6
HEALTH CARE PPTY INVS INC	COM	421915109	8785	238584	SH	DEFINED	17
HEALTH CARE PPTY INVS INC	COM	421915109	690	18743	SH	DEFINED	18
HEALTH CARE PPTY INVS INC	COM	421915109	113	3075	SH	DEFINED	5
HEALTH CARE PPTY INVS INC	COM	421915109	122	3304	SH	DEFINED	11
HEALTH CARE PPTY INVS INC	COM	421915109	29	800	SH	DEFINED	2
HEALTH CARE REIT INC	COM	42217K106	3296	76619	SH	DEFINED	17
HEALTH CARE REIT INC	COM	42217K106	8	180	SH	DEFINED	2
HEALTH CARE REIT INC	COM	42217K106	43	1000	SH	DEFINED	18
HEALTH CARE REIT INC	COM	42217K106	19	450	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	872	41330	SH	DEFINED	3
HEALTH MGMT ASSOC INC NEW	NOTE 4.375% 8/0	421933AF9	1534	1500000	SH	DEFINED	14
HEALTH MGMT ASSOC INC NEW	CL A	421933102	231	10926	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	357	16930	SH	DEFINED	18
HEALTH MGMT ASSOC INC NEW	CL A	421933102	100	4720	SH	DEFINED	6
HEALTH MGMT ASSOC INC NEW	CL A	421933102	74	3500	SH	DEFINED	11
HEALTH NET INC	COM	42222G108	9669	198700	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	19774	406363	SH	DEFINED	3
HEALTH NET INC	COM	42222G108	1000362	20558197	SH	DEFINED	8
HEALTH NET INC	COM	42222G108	1980	40700	SH	DEFINED	23
HEALTH NET INC	COM	42222G108	131	2700	SH	DEFINED	20
HEALTH NET INC	COM	42222G108	2954	60700	SH	DEFINED	22
HEALTH NET INC	COM	42222G108	28038	576200	SH	DEFINED	18
HEALTH NET INC	COM	42222G108	182	3750	SH	DEFINED	11

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

HEALTH NET INC	COM	42222G108	10	200	SH	DEFINED	7
HEALTHCARE RLTY TR	COM	421946104	6	150	SH	DEFINED	11
HEALTHCARE RLTY TR	COM	421946104	228	5775	SH	DEFINED	17
HEALTHCARE RLTY TR	COM	421946104	62	1571	SH	DEFINED	18
HEALTHSPRING INC	COM	42224N101	9550	469280	SH	DEFINED	3
HEALTHTRONICS INC	COM	42222L107	4	575	SH	DEFINED	5
HEALTHWAYS INC	COM	422245100	18	375	SH	DEFINED	5
HEARST-ARGYLE TELEVISION INC	COM	422317107	1281	50250	SH	DEFINED	18
HEARST-ARGYLE TELEVISION INC	COM	422317107	187	7328	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM	422347104	353	23500	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM	422347104	3	213	SH	DEFINED	18
HEICO CORP NEW	CL A	422806208	14985	459930	SH	DEFINED	18
HEICO CORP NEW	CL A	422806208	202	6200	SH	DEFINED	20
HEIDRICK & STRUGGLES INTL IN	COM	422819102	1883	44450	SH	DEFINED	3
HEINZ H J CO	COM	423074103	120	2662	SH	DEFINED	11
HEINZ H J CO	COM	423074103	2513	55834	SH	DEFINED	3
HEINZ H J CO	COM	423074103	127	2825	SH	DEFINED	20
HEINZ H J CO	COM	423074103	1166	25911	SH	DEFINED	2
HEINZ H J CO	COM	423074103	293	6500	SH	DEFINED	6
HEINZ H J CO	COM	423074103	7606	168988	SH	DEFINED	17
HEINZ H J CO	COM	423074103	36	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	245	5445	SH	DEFINED	21
HEINZ H J CO	COM	423074103	338	7500	SH	DEFINED	1
HEINZ H J CO	COM	423074103	63178	1403654	SH	DEFINED	18
HEINZ H J CO	COM	423074103	202	4498	SH	DEFINED	5
HELEN OF TROY CORP LTD	COM	G4388N106	925	38130	SH	DEFINED	6
HELEN OF TROY CORP LTD	COM	G4388N106	551	22700	SH	DEFINED	3
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	125	4000	SH	DEFINED	2
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	1	25	SH	DEFINED	18
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	2492	79441	SH	DEFINED	3
HELMERICH & PAYNE INC	COM	423452101	147	6000	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	3283	134181	SH	DEFINED	3
HELMERICH & PAYNE INC	COM	423452101	519	21220	SH	DEFINED	2
HENRY JACK & ASSOC INC	COM	426281101	201	9370	SH	DEFINED	3
HERBALIFE LTD	COM USD SHS	G4412G101	22018	548250	SH	DEFINED	3
HERCULES INC	COM	427056106	56	2880	SH	DEFINED	17
HERCULES INC	COM	427056106	43674	2261736	SH	DEFINED	3
HERCULES INC	COM	427056106	510	26400	SH	DEFINED	6
HERCULES OFFSHORE INC	COM	427093109	3091	106940	SH	DEFINED	3
HERITAGE COMMERCE CORP	COM	426927109	901	33810	SH	DEFINED	3
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	1976	174240	SH	DEFINED	3
HERSHEY CO	COM	427866108	10	200	SH	DEFINED	5
HERSHEY CO	COM	427866108	71	1420	SH	DEFINED	20
HERSHEY CO	COM	427866108	8337	167407	SH	DEFINED	1
HERSHEY CO	COM	427866108	51	1020	SH	DEFINED	21
HERSHEY CO	COM	427866108	50	999	SH	DEFINED	11
HERSHEY CO	COM	427866108	624	12529	SH	DEFINED	2
HERSHEY CO	COM	427866108	20240	406429	SH	DEFINED	18
HERSHEY CO	COM	427866108	1641	32958	SH	DEFINED	3
HERSHEY CO	COM	427866108	606	12160	SH	DEFINED	17
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	32172	1850000	SH	DEFINED	8
HESS CORP	COM	42809H107	2271	45819	SH	DEFINED	3
HESS CORP	COM	42809H107	1220	24620	SH	DEFINED	18
HESS CORP	COM	42809H107	1	20	SH	DEFINED	2
HESS CORP	COM	42809H107	752	15175	SH	DEFINED	6
HESS CORP	COM	42809H107	648	13068	SH	DEFINED	17
HEWITT ASSOCS INC	COM	42822Q100	224	8700	SH	DEFINED	17
HEWITT ASSOCS INC	COM	42822Q100	36	1400	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	7620	184991	SH	DEFINED	17
HEWLETT PACKARD CO	COM	428236103	7677	186378	SH	DEFINED	18
HEWLETT PACKARD CO	COM	428236103	8	201	SH	DEFINED	21
HEWLETT PACKARD CO	COM	428236103	3085	74885	SH	DEFINED	5

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

HEWLETT PACKARD CO	COM	428236103	74	1800	SH	DEFINED	7
HEWLETT PACKARD CO	COM	428236103	14178	344213	SH	DEFINED	23
HEWLETT PACKARD CO	COM	428236103	839589	20383326	SH	DEFINED	8
HEWLETT PACKARD CO	COM	428236103	885	21500	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	3262	79205	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	118475	2883236	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	1289	31300	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	79264	1924349	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	8160	198114	SH	DEFINED	22
HEWLETT PACKARD CO	COM	428236103	662	16082	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	19950	15000	CALL	DEFINED	13
HEXCEL CORP NEW	COM	428291108	17917	1029100	SH	DEFINED	18
HEXCEL CORP NEW	COM	428291108	501	28800	SH	DEFINED	5
HI-TECH PHARMACAL INC	COM	42840B101	1167	95862	SH	DEFINED	3
HICKORY TECH CORP	COM	429060106	1449	202638	SH	DEFINED	6
HIGHLAND HOSPITALITY CORP	COM	430141101	17606	1235517	SH	DEFINED	3
HIGHWOODS PPTYS INC	COM	431284108	171	4200	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	57	1400	SH	DEFINED	5
HILB ROGAL & HOBBS CO	COM	431294107	5	121	SH	DEFINED	2
HILB ROGAL & HOBBS CO	COM	431294107	126	3000	SH	DEFINED	20
HILB ROGAL & HOBBS CO	COM	431294107	6713	159382	SH	DEFINED	1
HILLENBRAND INDS INC	COM	431573104	6	110	SH	DEFINED	18
HILLENBRAND INDS INC	COM	431573104	366	6433	SH	DEFINED	2
HILLENBRAND INDS INC	COM	431573104	6756	118666	SH	DEFINED	3
HILTON HOTELS CORP	COM	432848109	35160	1007459	SH	DEFINED	18
HILTON HOTELS CORP	COM	432848109	13	370	SH	DEFINED	4
HILTON HOTELS CORP	COM	432848109	3715	106434	SH	DEFINED	3
HILTON HOTELS CORP	COM	432848109	1341	38415	SH	DEFINED	5
HILTON HOTELS CORP	COM	432848109	35	1000	SH	DEFINED	11
HILTON HOTELS CORP	COM	432848109	914	26187	SH	DEFINED	17
HILTON HOTELS CORP	NOTE 3.375% 4/1	432848AZ2	7378	4675000	PRN	DEFINED	18
HITACHI LIMITED	ADR 10 COM	433578507	31	500	SH	DEFINED	18
HITTITE MICROWAVE CORP	COM	43365Y104	2221	68720	SH	DEFINED	18
HMN FINL INC	COM	40424G108	1088	31540	SH	DEFINED	6
HMS HLDGS CORP	COM	40425J101	22	1485	SH	DEFINED	5
HNI CORP	COM	404251100	1	20	SH	DEFINED	6
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	6	1075	SH	DEFINED	5
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	26	5000	SH	DEFINED	17
HOLLY CORP	COM PAR \$0.01	435758305	69794	1357857	SH	DEFINED	3
HOLLY CORP	COM PAR \$0.01	435758305	3	64	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	5	96	SH	DEFINED	18
HOLLY CORP	COM PAR \$0.01	435758305	1	20	SH	DEFINED	6
HOME BANCSHARES INC	COM	436893200	75	3100	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	1311559	32658346	SH	DEFINED	18
HOME DEPOT INC	COM	437076102	108993	2718403	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	1255	31259	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	1347920	33563739	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	40345	1004599	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	5398	134415	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	5357	133400	SH	DEFINED	7
HOME DEPOT INC	COM	437076102	466	11603	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	12682	315788	SH	DEFINED	20
HOME DEPOT INC	COM	437076102	10080	250986	SH	DEFINED	22
HOME DEPOT INC	COM	437076102	48797	1215065	SH	DEFINED	21
HOME DEPOT INC	COM	437076102	11253	280192	SH	DEFINED	23
HOME DEPOT INC	COM	437076102	28649	713373	SH	DEFINED	17
HOME DEPOT INC	COM	437076102	4584	114155	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	121	3015	SH	DEFINED	4
HOME PROPERTIES INC	COM	437306103	7755	130850	SH	DEFINED	3
HOME PROPERTIES INC	COM	437306103	504	8500	SH	DEFINED	18
HOME PROPERTIES INC	COM	437306103	12	200	SH	DEFINED	17
HOME SOLUTIONS AMER INC	COM	437355100	2167	369820	SH	DEFINED	3

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

HONDA MOTOR LTD	AMERN SHS	438128308	4397	111200	SH	DEFINED	6
HONDA MOTOR LTD	AMERN SHS	438128308	125	3170	SH	DEFINED	21
HONDA MOTOR LTD	AMERN SHS	438128308	20	500	SH	DEFINED	5
HONDA MOTOR LTD	AMERN SHS	438128308	142	3584	SH	DEFINED	2
HONDA MOTOR LTD	AMERN SHS	438128308	38652	977545	SH	DEFINED	18
HONEYWELL INTL INC	COM	438516106	566	12500	SH	DEFINED	11
HONEYWELL INTL INC	COM	438516106	7922	175100	SH	DEFINED	7
HONEYWELL INTL INC	COM	438516106	77325	1709212	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	7745	171194	SH	DEFINED	21
HONEYWELL INTL INC	COM	438516106	7446	164600	SH	DEFINED	20
HONEYWELL INTL INC	COM	438516106	24911	550650	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	707667	15642508	SH	DEFINED	18
HONEYWELL INTL INC	COM	438516106	2356	52078	SH	DEFINED	17
HONEYWELL INTL INC	COM	438516106	13132	290266	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	5117	113117	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	9290	205354	SH	DEFINED	2
HOOKER FURNITURE CORP	COM	439038100	3167	201946	SH	DEFINED	6
HOOKER FURNITURE CORP	COM	439038100	4	275	SH	DEFINED	5
HOOKER FURNITURE CORP	COM	439038100	223	14243	SH	DEFINED	3
HORACE MANN EDUCATORS CORP N	COM	440327104	588	29100	SH	DEFINED	18
HORACE MANN EDUCATORS CORP N	COM	440327104	22215	1099770	SH	DEFINED	6
HORIZON LINES INC	COM	44044K101	4787	177570	SH	DEFINED	3
HORIZON OFFSHORE INC	COM NEW	44043J204	171	10500	SH	DEFINED	3
HORMEL FOODS CORP	COM	440452100	6356	170216	SH	DEFINED	3
HORMEL FOODS CORP	COM	440452100	70	1871	SH	DEFINED	18
HORNBECK OFFSHORE SVCS INC N	COM	440543106	2	50	SH	DEFINED	11
HORNBECK OFFSHORE SVCS INC N	COM	440543106	9269	259645	SH	DEFINED	3
HOSPIRA INC	COM	441060100	1	20	SH	DEFINED	11
HOSPIRA INC	COM	441060100	884	26311	SH	DEFINED	3
HOSPIRA INC	COM	441060100	605	18013	SH	DEFINED	17
HOSPIRA INC	COM	441060100	661	19688	SH	DEFINED	18
HOSPIRA INC	COM	441060100	84	2500	SH	DEFINED	2
HOSPIRA INC	COM	441060100	44	1300	SH	DEFINED	5
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1683	35400	SH	DEFINED	22
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	885	18625	SH	DEFINED	17
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	2647	55699	SH	DEFINED	3
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	93	1960	SH	DEFINED	5
HOST HOTELS & RESORTS INC	COM	44107P104	4215	171700	SH	DEFINED	22
HOST HOTELS & RESORTS INC	COM	44107P104	3675	149708	SH	DEFINED	23
HOST HOTELS & RESORTS INC	COM	44107P104	768	31291	SH	DEFINED	17
HOST HOTELS & RESORTS INC	COM	44107P104	1145	46643	SH	DEFINED	18
HOST HOTELS & RESORTS INC	COM	44107P104	7	270	SH	DEFINED	21
HOST HOTELS & RESORTS INC	COM	44107P104	11567	471142	SH	DEFINED	3
HOST HOTELS & RESORTS INC	COM	44107P104	31	1276	SH	DEFINED	2
HOUSEVALUES INC	COM	44183Y102	70	12471	SH	DEFINED	18
HOUSEVALUES INC	COM	44183Y102	22404	3979354	SH	DEFINED	13
HOUSTON EXPL CO	COM	442120101	25805	498354	SH	DEFINED	6
HOUSTON WIRE & CABLE CO	COM	44244K109	6840	327290	SH	DEFINED	3
HOVNANIAN ENTERPRISES INC	CL A	442487203	14492	427500	SH	DEFINED	8
HOVNANIAN ENTERPRISES INC	CL A	442487203	7	210	SH	DEFINED	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	89	7215	SH	DEFINED	18
HRPT PPTYS TR	COM SH BEN INT	40426W101	5	400	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	48	3875	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	242	2643	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	107	1170	SH	DEFINED	21
HSBC HLDGS PLC	SPON ADR NEW	404280406	763	8321	SH	DEFINED	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	40112	445888	SH	DEFINED	6
HSBC HLDGS PLC	SPON ADR NEW	404280406	32524	354875	SH	DEFINED	18
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	79	3160	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	4161	45401	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	43	465	SH	DEFINED	5
HUB GROUP INC	CL A	443320106	7230	262426	SH	DEFINED	3

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

HUBBELL INC	CL B	443510201	158	3500	SH	DEFINED	2
HUBBELL INC	CL B	443510201	58	1276	SH	DEFINED	18
HUBBELL INC	CL B	443510201	208	4592	SH	DEFINED	17
HUBBELL INC	CL B	443510201	192	4250	SH	DEFINED	11
HUBBELL INC	CL B	443510201	226	5000	SH	DEFINED	5
HUDSON CITY BANCORP	COM	443683107	120	8662	SH	DEFINED	21
HUDSON CITY BANCORP	COM	443683107	868	62515	SH	DEFINED	20
HUDSON CITY BANCORP	COM	443683107	375	27000	SH	DEFINED	1
HUDSON CITY BANCORP	COM	443683107	132496	9545847	SH	DEFINED	18
HUDSON CITY BANCORP	COM	443683107	766	55200	SH	DEFINED	6
HUDSON CITY BANCORP	COM	443683107	10	720	SH	DEFINED	17
HUDSON CITY BANCORP	COM	443683107	245	17670	SH	DEFINED	5
HUDSON HIGHLAND GROUP INC	COM	443792106	69	4152	SH	DEFINED	18
HUDSON HIGHLAND GROUP INC	COM	443792106	27	1600	SH	DEFINED	6
HUDSON HIGHLAND GROUP INC	COM	443792106	23	1380	SH	DEFINED	5
HUGHES COMMUNICATIONS INC	COM	444398101	0	10	SH	DEFINED	18
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	2	96	SH	DEFINED	17
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	98	4000	SH	DEFINED	18
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	2	77	SH	DEFINED	5
HUMAN GENOME SCIENCES INC	COM	444903108	36	2900	SH	DEFINED	2
HUMANA INC	COM	444859102	1322	23900	SH	DEFINED	1
HUMANA INC	COM	444859102	1930	34900	SH	DEFINED	22
HUMANA INC	COM	444859102	5183	93700	SH	DEFINED	6
HUMANA INC	COM	444859102	19	350	SH	DEFINED	17
HUMANA INC	COM	444859102	1847	33400	SH	DEFINED	23
HUMANA INC	COM	444859102	76826	1389000	SH	DEFINED	8
HUMANA INC	COM	444859102	104	1880	SH	DEFINED	18
HUMANA INC	COM	444859102	45148	816269	SH	DEFINED	3
HUNT J B TRANS SVCS INC	COM	445658107	509	24500	SH	DEFINED	5
HUNT J B TRANS SVCS INC	COM	445658107	3438	165550	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	963	40551	SH	DEFINED	3
HUNTINGTON BANCSHARES INC	COM	446150104	872	36717	SH	DEFINED	18
HUNTINGTON BANCSHARES INC	COM	446150104	644	27106	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	5625	236861	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	425	17900	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	52	2200	SH	DEFINED	5
HUNTSMAN CORP	COM	447011107	11467	604500	SH	DEFINED	6
HUNTSMAN CORP	PFD MND CV 5%	447011206	624	15000	SH	DEFINED	7
HURON CONSULTING GROUP INC	COM	447462102	852	18800	SH	DEFINED	3
HUTTIG BLDG PRODS INC	COM	448451104	471	89050	SH	DEFINED	6
HUTTIG BLDG PRODS INC	COM	448451104	0	59	SH	DEFINED	2
HYPERION SOLUTIONS CORP	COM	44914M104	164	4560	SH	DEFINED	17
HYPERION SOLUTIONS CORP	COM	44914M104	46171	1284656	SH	DEFINED	3
I-MANY INC	COM	44973Q103	17	10425	SH	DEFINED	5
IAC INTERACTIVECORP	COM NEW	44919P300	6053	162900	SH	DEFINED	20
IAC INTERACTIVECORP	COM NEW	44919P300	1	37	SH	DEFINED	2
IAC INTERACTIVECORP	COM NEW	44919P300	986	26535	SH	DEFINED	6
IAC INTERACTIVECORP	COM NEW	44919P300	1534	41273	SH	DEFINED	3
IAC INTERACTIVECORP	COM NEW	44919P300	27776	747463	SH	DEFINED	21
IAC INTERACTIVECORP	COM NEW	44919P300	1737418	46755051	SH	DEFINED	8
IAC INTERACTIVECORP	COM NEW	44919P300	260120	7000000	SH	DEFINED	13
IAC INTERACTIVECORP	COM NEW	44919P300	8361	225000	SH	DEFINED	7
IAC INTERACTIVECORP	COM NEW	44919P300	589	15837	SH	DEFINED	17
IAC INTERACTIVECORP	COM NEW	44919P300	267	7198	SH	DEFINED	11
IAC INTERACTIVECORP	COM NEW	44919P300	578037	15555349	SH	DEFINED	18
IAMGOLD CORP	COM	450913108	9087	1024700	SH	DEFINED	7
IBASIS INC	COM NEW	450732201	15	1800	SH	DEFINED	3
IBERIABANK CORP	COM	450828108	4725	80025	SH	DEFINED	6
IBERIABANK CORP	COM	450828108	9	150	SH	DEFINED	21
IBERIABANK CORP	COM	450828108	2052	34750	SH	DEFINED	1
IBERIABANK CORP	COM	450828108	9968	168810	SH	DEFINED	18
IBIS TECHNOLOGY CORP	COM	450909106	4	3000	SH	DEFINED	5

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

ICICI BK LTD	ADR	45104G104	8991	215400	SH	DEFINED	3
ICICI BK LTD	ADR	45104G104	21	500	SH	DEFINED	11
ICO INC NEW	COM	449293109	24	4190	SH	DEFINED	5
ICT GROUP INC	COM	44929Y101	3903	123565	SH	DEFINED	3
ICU MED INC	COM	44930G107	3380	83090	SH	DEFINED	3
IDACORP INC	COM	451107106	10	267	SH	DEFINED	17
IDACORP INC	COM	451107106	15365	397530	SH	DEFINED	3
IDACORP INC	COM	451107106	3484	90160	SH	DEFINED	6
IDACORP INC	COM	451107106	12	304	SH	DEFINED	18
IDEARC INC	COM	451663108	330	11520	SH	DEFINED	17
IDEARC INC	COM	451663108	3	119	SH	DEFINED	4
IDEARC INC	COM	451663108	152	5297	SH	DEFINED	21
IDEARC INC	COM	451663108	2	77	SH	DEFINED	7
IDEARC INC	COM	451663108	202	7053	SH	DEFINED	3
IDEARC INC	COM	451663108	124	4335	SH	DEFINED	22
IDEARC INC	COM	451663108	9792	341797	SH	DEFINED	18
IDEARC INC	COM	451663108	19827	692035	SH	DEFINED	6
IDEARC INC	COM	451663108	103	3610	SH	DEFINED	2
IDEARC INC	COM	451663108	12	433	SH	DEFINED	11
IDEARC INC	COM	451663108	10	350	SH	DEFINED	20
IDEARC INC	COM	451663108	95	3317	SH	DEFINED	5
IDEARC INC	COM	451663108	0	1	SH	DEFINED	1
IDEX CORP	COM	45167R104	28	592	SH	DEFINED	21
IDEX CORP	COM	45167R104	9341	197020	SH	DEFINED	1
IDEX CORP	COM	45167R104	57	1200	SH	DEFINED	2
IDEX CORP	COM	45167R104	34662	731104	SH	DEFINED	18
IDEXX LABS INC	COM	45168D104	2654	33464	SH	DEFINED	3
IDEXX LABS INC	COM	45168D104	80	1015	SH	DEFINED	5
IDEXX LABS INC	COM	45168D104	51	640	SH	DEFINED	18
IHOP CORP	COM	449623107	105	2000	SH	DEFINED	17
IKON OFFICE SOLUTIONS INC	COM	451713101	3	170	SH	DEFINED	18
IKON OFFICE SOLUTIONS INC	COM	451713101	20320	1241290	SH	DEFINED	3
IKON OFFICE SOLUTIONS INC	COM	451713101	716	43710	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	296	6400	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	4959	107354	SH	DEFINED	17
ILLINOIS TOOL WKS INC	COM	452308109	14512	314189	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	158	3412	SH	DEFINED	11
ILLINOIS TOOL WKS INC	COM	452308109	111	2400	SH	DEFINED	5
ILLINOIS TOOL WKS INC	COM	452308109	21	450	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	12477	270128	SH	DEFINED	18
ILLINOIS TOOL WKS INC	COM	452308109	9	200	SH	DEFINED	21
ILLINOIS TOOL WKS INC	COM	452308109	3384	73269	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	522	11300	SH	DEFINED	6
ILLUMINA INC	COM	452327109	20673	525901	SH	DEFINED	3
IMAGE ENTMT INC	COM NEW	452439201	70	20000	SH	DEFINED	5
IMATION CORP	COM	45245A107	56	1200	SH	DEFINED	11
IMATION CORP	COM	45245A107	6	130	SH	DEFINED	18
IMATION CORP	COM	45245A107	7030	151411	SH	DEFINED	3
IMCLONE SYS INC	COM	45245W109	4551	170050	SH	DEFINED	3
IMCLONE SYS INC	COM	45245W109	2494	93200	SH	DEFINED	23
IMCLONE SYS INC	COM	45245W109	3861	144282	SH	DEFINED	20
IMCLONE SYS INC	COM	45245W109	9884	369350	SH	DEFINED	8
IMCLONE SYS INC	COM	45245W109	5896	220317	SH	DEFINED	21
IMCLONE SYS INC	COM	45245W109	244817	9148624	SH	DEFINED	18
IMERGENT INC	COM	45247Q100	3120	108950	SH	DEFINED	3
IMMUCOR INC	COM	452526106	336	11508	SH	DEFINED	3
IMMUCOR INC	COM	452526106	18	615	SH	DEFINED	2
IMMUNICON CORP DEL	COM	45260A107	10	3000	SH	DEFINED	11
IMPAC MTG HLDGS INC	COM	45254P102	359	40750	SH	DEFINED	3
IMPERIAL OIL LTD	COM NEW	453038408	33	884	SH	DEFINED	18
IMPERIAL OIL LTD	COM NEW	453038408	584	15870	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	5085	137830	SH	DEFINED	7

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

IMPERIAL SUGAR CO NEW	COM NEW	453096208	65	2700	SH	DEFINED	3
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	45	565	SH	DEFINED	18
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	33	420	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	98	3582	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	1120	40775	SH	DEFINED	3
IMS HEALTH INC	COM	449934108	130	4725	SH	DEFINED	11
IMS HEALTH INC	COM	449934108	5816	211639	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	59	2134	SH	DEFINED	5
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	7391	9275000	PRN	DEFINED	18
INDEPENDENT BANK CORP MASS	COM	453836108	18	500	SH	DEFINED	5
INDEPENDENT BANK CORP MICH	COM	453838104	5913	233800	SH	DEFINED	6
INDEVUS PHARMACEUTICALS INC	COM	454072109	1401	197260	SH	DEFINED	3
INDEVUS PHARMACEUTICALS INC	COM	454072109	7	1000	SH	DEFINED	5
INDUSTRIAL SVCS AMER INC FLA	COM	456314103	119	21825	SH	DEFINED	6
INDYMAC BANCORP INC	COM	456607100	54360	1203726	SH	DEFINED	6
INDYMAC BANCORP INC	COM	456607100	9	208	SH	DEFINED	2
INERGY L P	UNIT LTD PTNR	456615103	0	10	SH	DEFINED	7
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	28162	2052790	SH	DEFINED	6
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	1412	100650	SH	DEFINED	17
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	551	39279	SH	DEFINED	18
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	5	335	SH	DEFINED	11
INFINITY PHARMACEUTICALS INC	COM	45665G303	416	33520	SH	DEFINED	18
INFINITY PPTY & CAS CORP	COM	45665Q103	58	1201	SH	DEFINED	18
INFINITY PPTY & CAS CORP	COM	45665Q103	35116	725683	SH	DEFINED	6
INFOCROSSING INC	COM	45664X109	2760	169320	SH	DEFINED	3
INFORMATICA CORP	COM	45666Q102	3078	252090	SH	DEFINED	3
INFORMATICA CORP	COM	45666Q102	2359	193200	SH	DEFINED	18
INFOSPACE INC	COM NEW	45678T201	607	29600	SH	DEFINED	6
INFOSPACE INC	COM NEW	45678T201	112	5475	SH	DEFINED	18
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	3197	58600	SH	DEFINED	3
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	4	78	SH	DEFINED	18
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	2614	47902	SH	DEFINED	22
INFOUSA INC NEW	COM	456818301	3534	296690	SH	DEFINED	3
INFRASOURCE SVCS INC	COM	45684P102	9394	431500	SH	DEFINED	3
ING GROEP N V	SPONSORED ADR	456837103	388	8779	SH	DEFINED	2
ING GROEP N V	SPONSORED ADR	456837103	48	1092	SH	DEFINED	17
ING GROEP N V	SPONSORED ADR	456837103	38601	873926	SH	DEFINED	18
ING GROEP N V	SPONSORED ADR	456837103	116	2620	SH	DEFINED	21
ING GROEP N V	SPONSORED ADR	456837103	3501	79258	SH	DEFINED	6
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	261	6661	SH	DEFINED	5
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	190	4850	SH	DEFINED	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1668	42620	SH	DEFINED	18
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2032	51927	SH	DEFINED	3
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4	100	SH	DEFINED	6
INGLES MKTS INC	CL A	457030104	4495	150885	SH	DEFINED	6
INGLES MKTS INC	CL A	457030104	16	522	SH	DEFINED	17
INGRAM MICRO INC	CL A	457153104	33810	1656550	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	2428	118958	SH	DEFINED	3
INGRAM MICRO INC	CL A	457153104	4	180	SH	DEFINED	18
INLAND REAL ESTATE CORP	COM NEW	457461200	3232	172660	SH	DEFINED	3
INNKEEPERS USA TR	COM	4576J0104	6336	408750	SH	DEFINED	3
INNKEEPERS USA TR	COM	4576J0104	508	32792	SH	DEFINED	17
INNKEEPERS USA TR	COM	4576J0104	31	2000	SH	DEFINED	2
INPHONIC INC	COM	45772G105	1537	1475	SH	DEFINED	5
INPUT/OUTPUT INC	COM	457652105	13	970	SH	DEFINED	21
INPUT/OUTPUT INC	COM	457652105	80707	5921291	SH	DEFINED	18
INPUT/OUTPUT INC	COM	457652105	196	14400	SH	DEFINED	20
INSIGHT ENTERPRISES INC	COM	45765U103	1007	53340	SH	DEFINED	3
INSMED INC	COM NEW	457669208	4	4375	SH	DEFINED	17
INSTEEL INDUSTRIES INC	COM	45774W108	8481	476750	SH	DEFINED	3
INTEGRA BK CORP	COM	45814P105	2251	81809	SH	DEFINED	6
INTEGRA BK CORP	COM	45814P105	2019	73368	SH	DEFINED	3

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

INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	195	4580	SH	DEFINED	17
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	5208	122280	SH	DEFINED	3
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	7622	492380	SH	DEFINED	3
INTEL CORP	COM	458140100	34742	1715645	SH	DEFINED	2
INTEL CORP	COM	458140100	47310	2336317	SH	DEFINED	3
INTEL CORP	COM	458140100	11091	547719	SH	DEFINED	4
INTEL CORP	COM	458140100	74237	3666004	SH	DEFINED	6
INTEL CORP	COM	458140100	38941	1923031	SH	DEFINED	17
INTEL CORP	COM	458140100	8606	425000	SH	DEFINED	8
INTEL CORP	COM	458140100	7462	368469	SH	DEFINED	7
INTEL CORP	COM	458140100	1795	88631	SH	DEFINED	23
INTEL CORP	COM	458140100	8801	434610	SH	DEFINED	20
INTEL CORP	COM	458140100	1954	75925	SH	DEFINED	5
INTEL CORP	COM	458140100	42406	2094103	SH	DEFINED	21
INTEL CORP	COM	458140100	1012958	50022624	SH	DEFINED	18
INTEL CORP	COM	458140100	17565	867407	SH	DEFINED	1
INTEL CORP	COM	458140100	598	29548	SH	DEFINED	11
INTELLI-CHECK INC	COM	45817G102	13	2000	SH	DEFINED	17
INTER TEL INC	COM	458372109	620	28000	SH	DEFINED	3
INTERACTIVE DATA CORP	COM	45840J107	1	30	SH	DEFINED	18
INTERACTIVE INTELLIGENCE INC	COM	45839M103	4577	204160	SH	DEFINED	3
INTERDIGITAL COMMUNICATIONS	COM	45866A105	25556	761720	SH	DEFINED	3
INTERFACE INC	CL A	458665106	15108	1062475	SH	DEFINED	3
INTERMUNE INC	NOTE 0.250% 3/0	45884XAC7	4129	2750000	PRN	DEFINED	18
INTERNATIONAL ASSETS HLDG CO	COM	459028106	11	400	SH	DEFINED	18
INTERNATIONAL BANCSHARES COR	COM	459044103	26087	843962	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	5301	54562	SH	DEFINED	21
INTERNATIONAL BUSINESS MACHS	COM	459200101	579386	5963830	SH	DEFINED	18
INTERNATIONAL BUSINESS MACHS	COM	459200101	6450	66390	SH	DEFINED	20
INTERNATIONAL BUSINESS MACHS	COM	459200101	8837	90965	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	2584	25795	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	38070	391868	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM	459200101	206777	2128428	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	8394	86400	SH	DEFINED	23
INTERNATIONAL BUSINESS MACHS	COM	459200101	4259	43842	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	718263	7393340	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	103640	1066805	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	24710	254353	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	681	7010	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	6693	68892	SH	DEFINED	22
INTERNATIONAL BUSINESS MACHS	COM	459200101	1422	14637	SH	DEFINED	11
INTERNATIONAL COAL GRP INC N	COM	45928H106	5	1000	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	54	1100	SH	DEFINED	17
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	56774	1154892	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	651	13243	SH	DEFINED	3
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	15	300	SH	DEFINED	2
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	270	5500	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	253	5485	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	65	1401	SH	DEFINED	18
INTERNATIONAL GAME TECHNOLOG	COM	459902102	485	9993	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	69	1500	SH	DEFINED	1
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2663	57636	SH	DEFINED	3
INTERNATIONAL GAME TECHNOLOG	COM	459902102	4781	103495	SH	DEFINED	17
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	8	105	SH	DEFINED	11
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	59141	796950	SH	DEFINED	6
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	1196	15781	SH	DEFINED	18
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	2480	32710	SH	DEFINED	17
INTERNATIONAL RECTIFIER CORP	COM	460254105	53	1380	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	1686	43750	SH	DEFINED	3
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	32	2400	SH	DEFINED	18
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	459	9000	SH	DEFINED	3
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	64124	1256350	SH	DEFINED	8

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

INTERNATIONAL SPEEDWAY CORP	CL A	460335201	102	2000	SH	DEFINED	20
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	10	200	SH	DEFINED	2
INTERNET CAP GROUP INC	COM NEW	46059C205	1	90	SH	DEFINED	17
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	5	100	SH	DEFINED	2
INTERPOOL INC	COM	46062R108	6070	259840	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	55	4531	SH	DEFINED	17
INTERPUBLIC GROUP COS INC	COM	460690100	304	24797	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	367	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	0	30	SH	DEFINED	2
INTERPUBLIC GROUP COS INC	COM	460690100	2506	21353	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	5579	455800	SH	DEFINED	20
INTERPUBLIC GROUP COS INC	COM	460690100	6814	556674	SH	DEFINED	21
INTERPUBLIC GROUP COS INC	COM	460690100	320655	26197306	SH	DEFINED	18
INTERPUBLIC GROUP COS INC	COM	460690100	2473	202011	SH	DEFINED	3
INTERSECTIONS INC	COM	460981301	2712	256827	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	221	9240	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	2	81	SH	DEFINED	18
INTERSTATE HOTELS & RESRTS I	COM	46088S106	40	5300	SH	DEFINED	6
INTERSTATE HOTELS & RESRTS I	COM	46088S106	1178	157970	SH	DEFINED	3
INTERTAPE POLYMER GROUP INC	COM	460919103	8	1550	SH	DEFINED	7
INTERVEST BANCSHARES CORP	CL A	460927106	6181	179635	SH	DEFINED	3
INTERWOVEN INC	COM NEW	46114T508	7739	527510	SH	DEFINED	3
INTEST CORP	COM	461147100	280	63990	SH	DEFINED	6
INTL PAPER CO	COM	460146103	752	22045	SH	DEFINED	2
INTL PAPER CO	COM	460146103	3704	108608	SH	DEFINED	18
INTL PAPER CO	COM	460146103	2619	76794	SH	DEFINED	3
INTL PAPER CO	COM	460146103	21	616	SH	DEFINED	1
INTL PAPER CO	COM	460146103	31	917	SH	DEFINED	17
INTL PAPER CO	COM	460146103	14	400	SH	DEFINED	5
INTL PAPER CO	COM	460146103	256	7500	SH	DEFINED	6
INTL PAPER CO	COM	460146103	34	1000	SH	DEFINED	4
INTUIT	COM	461202103	78	2540	SH	DEFINED	11
INTUIT	COM	461202103	2890	94724	SH	DEFINED	3
INTUIT	COM	461202103	9	300	SH	DEFINED	1
INTUIT	COM	461202103	271	8890	SH	DEFINED	17
INTUIT	COM	461202103	291	9550	SH	DEFINED	18
INTUIT	COM	461202103	34	1100	SH	DEFINED	5
INTUITIVE SURGICAL INC	COM NEW	46120E602	12	120	SH	DEFINED	4
INTUITIVE SURGICAL INC	COM NEW	46120E602	10	100	SH	DEFINED	17
INTUITIVE SURGICAL INC	COM NEW	46120E602	48	500	SH	DEFINED	2
INVACARE CORP	COM	461203101	196	8000	SH	DEFINED	2
INVACARE CORP	COM	461203101	140	5700	SH	DEFINED	20
INVENTIV HEALTH INC	COM	46122E105	8929	252582	SH	DEFINED	3
INVENTIV HEALTH INC	COM	46122E105	1776	50250	SH	DEFINED	18
INVERNESS MED INNOVATIONS IN	COM	46126P106	17859	461482	SH	DEFINED	3
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	2909	67845	SH	DEFINED	18
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	15	350	SH	DEFINED	11
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	51	1200	SH	DEFINED	17
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	4467	104184	SH	DEFINED	3
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	8773	204600	SH	DEFINED	6
INVESTORS BANCORP INC	COM	46146P102	218	13850	SH	DEFINED	5
INVESTORS FINL SERVICES CORP	COM	461915100	162059	3797950	SH	DEFINED	8
INVESTORS FINL SERVICES CORP	COM	461915100	13	300	SH	DEFINED	5
INVESTORS FINL SERVICES CORP	COM	461915100	7	160	SH	DEFINED	21
INVESTORS FINL SERVICES CORP	COM	461915100	7672	179806	SH	DEFINED	18
INVITROGEN CORP	COM	46185R100	133	2350	SH	DEFINED	18
INVITROGEN CORP	COM	46185R100	28728	507659	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	2099	37100	SH	DEFINED	22
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	10977	12825000	PRN	DEFINED	18
IOMEGA CORP	COM NEW	462030305	1	240	SH	DEFINED	18
IOWA TELECOMM SERVICES INC	COM	462594201	12156	616760	SH	DEFINED	6
IOWA TELECOMM SERVICES INC	COM	462594201	12	600	SH	DEFINED	2

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

IPARTY CORP	COM	46261R107	0	1000	SH	DEFINED	5
IPC HLDGS LTD	ORD	G4933P101	1	19	SH	DEFINED	18
IPG PHOTONICS CORP	COM	44980X109	53	2200	SH	DEFINED	20
IPG PHOTONICS CORP	COM	44980X109	1387	57800	SH	DEFINED	18
IPSCO INC	COM	462622101	28243	300878	SH	DEFINED	3
IPSCO INC	COM	462622101	13	140	SH	DEFINED	11
IPSCO INC	COM	462622101	4	43	SH	DEFINED	18
IRELAND BK	SPONSORED ADR	46267Q103	131	1420	SH	DEFINED	21
IRELAND BK	SPONSORED ADR	46267Q103	32807	355944	SH	DEFINED	18
IRON MTN INC	COM	462846106	180	4357	SH	DEFINED	5
IRON MTN INC	COM	462846106	0	1	SH	DEFINED	18
IRON MTN INC	COM	462846106	2	55	SH	DEFINED	2
IRWIN FINL CORP	COM	464119106	1437	63500	SH	DEFINED	6
ISHARES INC	MSCI SINGAPORE	464286673	13	1200	SH	DEFINED	7
ISHARES INC	MSCI UTD KINGD	464286699	129	5500	SH	DEFINED	11
ISHARES INC	MSCI UTD KINGD	464286699	412	17600	SH	DEFINED	7
ISHARES INC	MSCI FRANCE	464286707	2484	72566	SH	DEFINED	5
ISHARES INC	MSCI TAIWAN	464286731	164	11300	SH	DEFINED	5
ISHARES INC	MSCI TAIWAN	464286731	2834	195300	SH	DEFINED	3
ISHARES INC	MSCI TAIWAN	464286731	27967	1927398	SH	DEFINED	22
ISHARES INC	MSCI SWITZERLD	464286749	123	4950	SH	DEFINED	11
ISHARES INC	MSCI HONG KONG	464286871	20	1250	SH	DEFINED	7
ISHARES INC	MSCI JAPAN	464286848	874	61500	SH	DEFINED	7
ISHARES INC	MSCI JAPAN	464286848	392	27600	SH	DEFINED	20
ISHARES INC	MSCI SWITZERLD	464286749	35	1400	SH	DEFINED	7
ISHARES INC	MSCI SINGAPORE	464286673	60	5325	SH	DEFINED	18
ISHARES INC	MSCI SWEDEN	464286756	27	850	SH	DEFINED	7
ISHARES INC	MSCI ITALY	464286855	83	2500	SH	DEFINED	11
ISHARES INC	MSCI JAPAN	464286848	516	36295	SH	DEFINED	11
ISHARES INC	MSCI JAPAN	464286848	11347	798521	SH	DEFINED	5
ISHARES INC	MSCI S KOREA	464286772	10	200	SH	DEFINED	18
ISHARES INC	MSCI S KOREA	464286772	716	14500	SH	DEFINED	3
ISHARES INC	MSCI SPAIN	464286764	139	2600	SH	DEFINED	11
ISHARES INC	MSCI GERMANY	464286806	222	8250	SH	DEFINED	5
ISHARES INC	MSCI JAPAN	464286848	81506	5735820	SH	DEFINED	18
ISHARES INC	MSCI HONG KONG	464286871	36	2278	SH	DEFINED	5
ISHARES INC	MSCI AUSTRALIA	464286103	182	7725	SH	DEFINED	11
ISHARES INC	MSCI PAC J IDX	464286665	157	1250	SH	DEFINED	11
ISHARES INC	MSCI SWEDEN	464286756	98	3025	SH	DEFINED	11
ISHARES INC	MSCI AUSTRALIA	464286103	5998	255221	SH	DEFINED	5
ISHARES INC	MSCI AUSTRIA	464286202	59	1600	SH	DEFINED	11
ISHARES INC	MSCI BELGIUM	464286301	49	1900	SH	DEFINED	11
ISHARES INC	MSCI BRAZIL	464286400	4337	92580	SH	DEFINED	5
ISHARES INC	MSCI CDA INDEX	464286509	163	6450	SH	DEFINED	11
ISHARES INC	MSCI CDA INDEX	464286509	14059	555271	SH	DEFINED	5
ISHARES INC	MSCI EMU INDEX	464286608	744	7200	SH	DEFINED	7
ISHARES INC	MSCI PAC J IDX	464286665	2187	17465	SH	DEFINED	18
ISHARES INC	MSCI AUSTRALIA	464286103	60	2550	SH	DEFINED	7
ISHARES TR	S&P 500 VALUE	464287408	18	230	SH	DEFINED	21
ISHARES TR	MSCI EAFE IDX	464287465	23515	321161	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX	464287465	6103	83352	SH	DEFINED	6
ISHARES TR	MSCI EAFE IDX	464287465	1687	23038	SH	DEFINED	7
ISHARES TR	MSCI EAFE IDX	464287465	597	8150	SH	DEFINED	5
ISHARES TR	MSCI EAFE IDX	464287465	2338	31927	SH	DEFINED	11
ISHARES TR	MSCI EAFE IDX	464287465	5490	74975	SH	DEFINED	1
ISHARES TR	1-3 YR TRS BD	464287457	22	272	SH	DEFINED	18
ISHARES TR	7-10 YR TRS BD	464287440	49	590	SH	DEFINED	11
ISHARES TR	7-10 YR TRS BD	464287440	32	394	SH	DEFINED	18
ISHARES TR	20+ YR TRS BD	464287432	71	800	SH	DEFINED	18
ISHARES TR	RUSSELL MIDCAP	464287499	523	5235	SH	DEFINED	11
ISHARES TR	S&P 500 VALUE	464287408	37	480	SH	DEFINED	18
ISHARES TR	S&P MC 400 GRW	464287606	2	20	SH	DEFINED	18

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

ISHARES TR	S&P/TOPIX 150	464287382	238	1900	SH	DEFINED	5
ISHARES TR	S&P 500 VALUE	464287408	31	400	SH	DEFINED	11
ISHARES TR	RUSSELL1000GRW	464287614	2610	47434	SH	DEFINED	18
ISHARES TR	RUSL 3000 GROW	464287671	4592	102209	SH	DEFINED	18
ISHARES TR	RUSL 3000 VALU	464287663	90	839	SH	DEFINED	21
ISHARES TR	RUSSELL 2000	464287655	595	7625	SH	DEFINED	18
ISHARES TR	RUSSELL 2000	464287655	92	1177	SH	DEFINED	11
ISHARES TR	RUSL 2000 GROW	464287648	4	45	SH	DEFINED	18
ISHARES TR	RUSSELL1000VAL	464287598	32491	392875	SH	DEFINED	18
ISHARES TR	RUSL 2000 VALU	464287630	3	40	SH	DEFINED	18
ISHARES TR	S&P MIDCAP 400	464287507	66	818	SH	DEFINED	11
ISHARES TR	RUSSELL1000GRW	464287614	259	4700	SH	DEFINED	21
ISHARES TR	LEHMAN AGG BND	464287226	18	179	SH	DEFINED	18
ISHARES TR	RUSSELL1000VAL	464287598	3368	40731	SH	DEFINED	6
ISHARES TR	GS NAT RES IDX	464287374	2	20	SH	DEFINED	18
ISHARES TR	NASDQ BIO INDX	464287556	14636	188225	SH	DEFINED	18
ISHARES TR	GLMN SCHS SOFT	464287515	2	55	SH	DEFINED	18
ISHARES TR	RUSL 2000 VALU	464287630	3302	41257	SH	DEFINED	6
ISHARES TR	DJ SEL DIV INX	464287168	21	300	SH	DEFINED	18
ISHARES TR	S&P EURO PLUS	464287861	26	250	SH	DEFINED	7
ISHARES TR	S&P EURO PLUS	464287861	52	500	SH	DEFINED	5
ISHARES TR	S&P EURO PLUS	464287861	667	6350	SH	DEFINED	11
ISHARES TR	DJ US BAS MATL	464287838	12	200	SH	DEFINED	11
ISHARES TR	S&P SMLCAP 600	464287804	380	5766	SH	DEFINED	5
ISHARES TR	S&P SMLCAP 600	464287804	90	1362	SH	DEFINED	18
ISHARES TR	DJ US TELECOMM	464287713	17	575	SH	DEFINED	18
ISHARES TR	RUSSELL 3000	464287689	84	1025	SH	DEFINED	18
ISHARES TR	RUSSELL 3000	464287689	149	1820	SH	DEFINED	21
ISHARES TR	S&P 100 IDX FD	464287101	12773	193289	SH	DEFINED	5
ISHARES TR	MSCI EMERG MKT	464287234	150	1318	SH	DEFINED	11
ISHARES TR	DJ SEL DIV INX	464287168	113	1600	SH	DEFINED	11
ISHARES TR	GS NAT RES IDX	464287374	45	440	SH	DEFINED	5
ISHARES TR	S&P EURO PLUS	464287861	14095	134280	SH	DEFINED	18
ISHARES TR	S&P GBL FIN	464287333	3	35	SH	DEFINED	18
ISHARES TR	MSCI EMERG MKT	464287234	753	6595	SH	DEFINED	1
ISHARES TR	MSCI EMERG MKT	464287234	34	300	SH	DEFINED	5
ISHARES TR	DJ SEL DIV INX	464287168	32	451	SH	DEFINED	5
ISHARES TR	MSCI EMERG MKT	464287234	4385	38405	SH	DEFINED	18
ISHARES TR	US TIPS BD FD	464287176	10	100	SH	DEFINED	7
ISHARES TR	S&P 500 INDEX	464287200	10154	71510	SH	DEFINED	5
ISHARES TR	S&P 500 INDEX	464287200	151	1065	SH	DEFINED	11
ISHARES TR	S&P 500 INDEX	464287200	1	4	SH	DEFINED	18
ISHARES TR	S&P 500 INDEX	464287200	39	276	SH	DEFINED	4
ISHARES TR	TRANSP AVE IDX	464287192	16	200	SH	DEFINED	5
ISHARES TR	FTSE XNHUA IDX	464287184	1156	10375	SH	DEFINED	18
ISHARES TR	FTSE XNHUA IDX	464287184	33	300	SH	DEFINED	5
ISHARES TR	RUSL 3000 GROW	464287671	7036	156610	SH	DEFINED	21
ISIS PHARMACEUTICALS INC	COM	464330109	905	81400	SH	DEFINED	20
ISIS PHARMACEUTICALS INC	COM	464330109	237	21297	SH	DEFINED	21
ISIS PHARMACEUTICALS INC	COM	464330109	40639	3654626	SH	DEFINED	18
ISIS PHARMACEUTICALS INC	COM	464330109	2434	218901	SH	DEFINED	3
ISTAR FINL INC	COM	45031U101	85	1770	SH	DEFINED	5
ISTAR FINL INC	COM	45031U101	376	7855	SH	DEFINED	18
ITC HLDGS CORP	COM	465685105	23729	594700	SH	DEFINED	18
ITC HLDGS CORP	COM	465685105	28	700	SH	DEFINED	5
ITLA CAP CORP	COM	450565106	3596	62090	SH	DEFINED	6
ITRON INC	COM	465741106	2395	46200	SH	DEFINED	18
ITT CORP NEW	COM	450911102	26540	467093	SH	DEFINED	17
ITT CORP NEW	COM	450911102	1175	20671	SH	DEFINED	18
ITT CORP NEW	COM	450911102	1770	31156	SH	DEFINED	3
ITT CORP NEW	COM	450911102	293	5150	SH	DEFINED	11
ITT CORP NEW	COM	450911102	3950	55089	SH	DEFINED	5

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

ITT CORP NEW	COM	450911102	227	3988	SH	DEFINED	2
ITT CORP NEW	COM	450911102	8807	155000	SH	DEFINED	7
ITT EDUCATIONAL SERVICES INC	COM	45068B109	12105	182386	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	4331	65253	SH	DEFINED	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	465	7000	SH	DEFINED	17
ITURAN LOCATION AND CONTROL	SHS	M6158M104	41	2700	SH	DEFINED	5
IVANHOE MINES LTD	COM	46579N103	0	49	SH	DEFINED	18
J & J SNACK FOODS CORP	COM	466032109	10746	259573	SH	DEFINED	6
J CREW GROUP INC	COM	46612H402	166	4300	SH	DEFINED	20
J CREW GROUP INC	COM	46612H402	5328	138200	SH	DEFINED	18
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	193	7100	SH	DEFINED	20
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	20639	757397	SH	DEFINED	3
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	7	256	SH	DEFINED	2
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	21484	788421	SH	DEFINED	18
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	1	35	SH	DEFINED	21
JABIL CIRCUIT INC	COM	466313103	53	2160	SH	DEFINED	11
JABIL CIRCUIT INC	COM	466313103	3072	125136	SH	DEFINED	3
JABIL CIRCUIT INC	COM	466313103	1	35	SH	DEFINED	18
JABIL CIRCUIT INC	COM	466313103	8	345	SH	DEFINED	4
JABIL CIRCUIT INC	COM	466313103	37	1500	SH	DEFINED	5
JABIL CIRCUIT INC	COM	466313103	3503	142700	SH	DEFINED	17
JACK IN THE BOX INC	COM	466367109	24349	398910	SH	DEFINED	6
JACK IN THE BOX INC	COM	466367109	54533	893394	SH	DEFINED	3
JACOBS ENGR GROUP INC DEL	COM	469814107	713	8750	SH	DEFINED	1
JACOBS ENGR GROUP INC DEL	COM	469814107	7	80	SH	DEFINED	2
JACOBS ENGR GROUP INC DEL	COM	469814107	45	550	SH	DEFINED	11
JACOBS ENGR GROUP INC DEL	COM	469814107	253	3100	SH	DEFINED	5
JAKKS PAC INC	COM	47012E106	1194	54650	SH	DEFINED	3
JAKKS PAC INC	COM	47012E106	12056	552036	SH	DEFINED	6
JAMES RIV GROUP INC	COM	470359100	145	4500	SH	DEFINED	3
JANUS CAP GROUP INC	COM	47102X105	22	1000	SH	DEFINED	5
JANUS CAP GROUP INC	COM	47102X105	732	33899	SH	DEFINED	3
JANUS CAP GROUP INC	COM	47102X105	1222	56598	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	78	3613	SH	DEFINED	17
JANUS CAP GROUP INC	COM	47102X105	193	8950	SH	DEFINED	6
JANUS CAP GROUP INC	COM	47102X105	233	10800	SH	DEFINED	18
JANUS CAP GROUP INC	COM	47102X105	117	5400	SH	DEFINED	11
JARDEN CORP	COM	471109108	1	15	SH	DEFINED	18
JARDEN CORP	COM	471109108	169272	4865531	SH	DEFINED	13
JARDEN CORP	COM	471109108	9	245	SH	DEFINED	5
JARDEN CORP	COM	471109108	37605	1080902	SH	DEFINED	6
JDA SOFTWARE GROUP INC	COM	46612K108	139	10090	SH	DEFINED	3
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	1932	115960	SH	DEFINED	18
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	595	35725	SH	DEFINED	3
JEFFERIES GROUP INC NEW	COM	472319102	10	355	SH	DEFINED	2
JER INVT TR INC	COM	46614H301	1355	65535	SH	DEFINED	3
JETBLUE AWYS CORP	COM	477143101	2653	186837	SH	DEFINED	18
JETBLUE AWYS CORP	COM	477143101	4	300	SH	DEFINED	17
JOHNSON & JOHNSON	COM	478160104	36393	551238	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	1509	22852	SH	DEFINED	22
JOHNSON & JOHNSON	COM	478160104	1846997	27976324	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	6862	103937	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	19609	297017	SH	DEFINED	20
JOHNSON & JOHNSON	COM	478160104	53148	805022	SH	DEFINED	21
JOHNSON & JOHNSON	COM	478160104	1251	18955	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	56823	865830	SH	DEFINED	6
JOHNSON & JOHNSON	COM	478160104	1499	22700	SH	DEFINED	23
JOHNSON & JOHNSON	COM	478160104	11884	180000	SH	DEFINED	8
JOHNSON & JOHNSON	COM	478160104	12904	195454	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	17061	258424	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	2415	36584	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	58071	879598	SH	DEFINED	17

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

JOHNSON & JOHNSON	COM	478160104	67325	1019762	SH	DEFINED	3
JOHNSON CTLS INC	COM	478366107	49	575	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	52	600	SH	DEFINED	5
JOHNSON CTLS INC	COM	478366107	7	80	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	35418	412225	SH	DEFINED	3
JOHNSON CTLS INC	COM	478366107	1968	22900	SH	DEFINED	22
JOHNSON CTLS INC	COM	478366107	266	3097	SH	DEFINED	18
JOHNSON CTLS INC	COM	478366107	10169	118351	SH	DEFINED	17
JOHNSON CTLS INC	COM	478366107	2056	23934	SH	DEFINED	2
JONES APPAREL GROUP INC	COM	480074103	13135	392910	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	614	18373	SH	DEFINED	3
JONES APPAREL GROUP INC	COM	480074103	3	100	SH	DEFINED	17
JONES APPAREL GROUP INC	COM	480074103	30	895	SH	DEFINED	5
JONES LANG LASALLE INC	COM	48020Q107	39800	431810	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	2411	82148	SH	DEFINED	6
JOS A BANK CLOTHIERS INC	COM	480838101	12	400	SH	DEFINED	5
JOS A BANK CLOTHIERS INC	COM	480838101	13	431	SH	DEFINED	11
JOS A BANK CLOTHIERS INC	COM	480838101	6	207	SH	DEFINED	2
JOURNAL COMMUNICATIONS INC	CL A	481130102	12902	1023190	SH	DEFINED	6
JOY GLOBAL INC	COM	481165108	3	66	SH	DEFINED	18
JOY GLOBAL INC	COM	481165108	8	160	SH	DEFINED	2
JOY GLOBAL INC	COM	481165108	18	375	SH	DEFINED	5
JOY GLOBAL INC	COM	481165108	15	320	SH	DEFINED	4
JP MORGAN CHASE & CO	COM	46625H100	8413	174177	SH	DEFINED	5
JP MORGAN CHASE & CO	COM	46625H100	70	1450	SH	DEFINED	7
JP MORGAN CHASE & CO	COM	46625H100	2273430	47068941	SH	DEFINED	8
JP MORGAN CHASE & CO	COM	46625H100	192	3980	SH	DEFINED	4
JP MORGAN CHASE & CO	COM	46625H100	13049	270165	SH	DEFINED	2
JP MORGAN CHASE & CO	COM	46625H100	39448	816735	SH	DEFINED	17
JP MORGAN CHASE & CO	COM	46625H100	7073	146434	SH	DEFINED	22
JP MORGAN CHASE & CO	COM	46625H100	118021	2443504	SH	DEFINED	3
JP MORGAN CHASE & CO	COM	46625H100	2835	58705	SH	DEFINED	1
JP MORGAN CHASE & CO	COM	46625H100	9789	202675	SH	DEFINED	21
JP MORGAN CHASE & CO	COM	46625H100	12890	266873	SH	DEFINED	20
JP MORGAN CHASE & CO	COM	46625H100	1257	26020	SH	DEFINED	11
JP MORGAN CHASE & CO	COM	46625H100	1114552	23075606	SH	DEFINED	18
JP MORGAN CHASE & CO	COM	46625H100	7346	152100	SH	DEFINED	23
JP MORGAN CHASE & CO	COM	46625H100	60853	1259902	SH	DEFINED	6
JP MORGAN CHASE & CO	COM	46625H100	15000	15000	CALL	DEFINED	13
JUNIPER NETWORKS INC	COM	48203R104	98244	5187100	SH	DEFINED	8
JUNIPER NETWORKS INC	COM	48203R104	333	17560	SH	DEFINED	11
JUNIPER NETWORKS INC	COM	48203R104	25	1325	SH	DEFINED	5
JUNIPER NETWORKS INC	COM	48203R104	86	4530	SH	DEFINED	6
JUNIPER NETWORKS INC	COM	48203R104	116	6151	SH	DEFINED	21
JUNIPER NETWORKS INC	COM	48203R104	268249	14163102	SH	DEFINED	18
JUNIPER NETWORKS INC	COM	48203R104	2090	110331	SH	DEFINED	3
JUNIPER NETWORKS INC	COM	48203R104	4101	216500	SH	DEFINED	20
JUNIPER NETWORKS INC	COM	48203R104	19176	1012485	SH	DEFINED	17
K V PHARMACEUTICAL CO	CL A	482740206	20129	846463	SH	DEFINED	3
K-SWISS INC	CL A	482686102	3860	125562	SH	DEFINED	3
K-SWISS INC	CL A	482686102	15337	498930	SH	DEFINED	6
K-SWISS INC	CL A	482686102	194	6300	SH	DEFINED	20
K2 INC	COM	482732104	13533	1026035	SH	DEFINED	18
K2 INC	COM	482732104	3676	278710	SH	DEFINED	3
K2 INC	COM	482732104	15	1160	SH	DEFINED	21
KADANT INC	COM	48282T104	244	10000	SH	DEFINED	17
KADANT INC	COM	48282T104	49	2007	SH	DEFINED	18
KAMAN CORP	COM	483548103	3828	170970	SH	DEFINED	3
KANSAS CITY SOUTHERN	COM NEW	485170302	78	2700	SH	DEFINED	18
KANSAS CITY SOUTHERN	COM NEW	485170302	12	400	SH	DEFINED	17
KANSAS CITY SOUTHERN	COM NEW	485170302	480	16552	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW	485170302	41265	1423921	SH	DEFINED	2

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

KATY INDS INC	COM	486026107	1	500	SH	DEFINED	17
KAYDON CORP	COM	486587108	17897	450364	SH	DEFINED	18
KAYDON CORP	COM	486587108	26	645	SH	DEFINED	21
KAYDON CORP	COM	486587108	11415	287240	SH	DEFINED	3
KAYDON CORP	COM	486587108	727	18300	SH	DEFINED	2
KAYDON CORP	COM	486587108	203	5100	SH	DEFINED	20
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	30	900	SH	DEFINED	2
KB HOME	COM	48666K109	2	32	SH	DEFINED	21
KB HOME	COM	48666K109	34	660	SH	DEFINED	17
KB HOME	COM	48666K109	8	160	SH	DEFINED	2
KB HOME	COM	48666K109	690	13457	SH	DEFINED	3
KB HOME	COM	48666K109	53	1040	SH	DEFINED	6
KB HOME	COM	48666K109	1944	37915	SH	DEFINED	18
KB HOME	COM	48666K109	211468	4123800	SH	DEFINED	8
KBR INC	COM	48242W106	67	2545	SH	DEFINED	18
KBR INC	COM	48242W106	2524	96488	SH	DEFINED	6
KBW INC	COM	482423100	29	1000	SH	DEFINED	1
KEANE INC	COM	486665102	146	12300	SH	DEFINED	20
KEANE INC	COM	486665102	920	77282	SH	DEFINED	3
KEITHLEY INSTRS INC	COM	487584104	124	9400	SH	DEFINED	3
KELLOGG CO	COM	487836108	589	11760	SH	DEFINED	5
KELLOGG CO	COM	487836108	216	4311	SH	DEFINED	11
KELLOGG CO	COM	487836108	470	9390	SH	DEFINED	20
KELLOGG CO	COM	487836108	3442	68767	SH	DEFINED	17
KELLOGG CO	COM	487836108	52937	1057469	SH	DEFINED	18
KELLOGG CO	COM	487836108	160	3200	SH	DEFINED	2
KELLOGG CO	COM	487836108	2133	42604	SH	DEFINED	3
KELLOGG CO	COM	487836108	218	4350	SH	DEFINED	21
KELLWOOD CO	COM	488044108	3	95	SH	DEFINED	18
KELLY SVCS INC	CL A	488152208	6506	224820	SH	DEFINED	3
KEMET CORP	COM	488360108	9097	1246155	SH	DEFINED	3
KEMET CORP	COM	488360108	2	300	SH	DEFINED	18
KENDLE INTERNATIONAL INC	COM	48880L107	53	1670	SH	DEFINED	2
KENDLE INTERNATIONAL INC	COM	48880L107	11351	360920	SH	DEFINED	3
KENEXA CORP	COM	488879107	3007	90400	SH	DEFINED	18
KENNAMETAL INC	COM	489170100	14239	241950	SH	DEFINED	6
KENNAMETAL INC	COM	489170100	141	2400	SH	DEFINED	20
KENNAMETAL INC	COM	489170100	41513	705400	SH	DEFINED	3
KENNAMETAL INC	COM	489170100	14427	245152	SH	DEFINED	18
KENNAMETAL INC	COM	489170100	2319	39400	SH	DEFINED	22
KENSEY NASH CORP	COM	490057106	127	4000	SH	DEFINED	2
KENSEY NASH CORP	COM	490057106	1394	43850	SH	DEFINED	3
KERYX BIOPHARMACEUTICALS INC	COM	492515101	1672	125700	SH	DEFINED	18
KEY TRONICS CORP	COM	493144109	707	148002	SH	DEFINED	6
KEYCORP NEW	COM	493267108	377	9913	SH	DEFINED	18
KEYCORP NEW	COM	493267108	68	1800	SH	DEFINED	11
KEYCORP NEW	COM	493267108	1414	37191	SH	DEFINED	2
KEYCORP NEW	COM	493267108	33525	881550	SH	DEFINED	6
KEYCORP NEW	COM	493267108	6567	172689	SH	DEFINED	3
KEYCORP NEW	COM	493267108	1534	40345	SH	DEFINED	17
KEYCORP NEW	COM	493267108	473	12430	SH	DEFINED	5
KEYSPAN CORP	COM	49337W100	89	2150	SH	DEFINED	5
KEYSPAN CORP	COM	49337W100	765	18587	SH	DEFINED	18
KEYSPAN CORP	COM	49337W100	496	12040	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	1228	29828	SH	DEFINED	3
KEYSPAN CORP	COM	49337W100	171	4150	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	981	23830	SH	DEFINED	17
KEYSPAN CORP	COM	49337W100	45	1100	SH	DEFINED	11
KFORCE INC	COM	493732101	5029	413209	SH	DEFINED	3
KILROY RLTY CORP	COM	49427F108	39	495	SH	DEFINED	17
KILROY RLTY CORP	COM	49427F108	507	6500	SH	DEFINED	18
KIMBALL INTL INC	CL B	494274103	1730	71180	SH	DEFINED	3

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

KIMBALL INTL INC	CL B	494274103	17	700	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	989	14550	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	4043	59507	SH	DEFINED	21
KIMBERLY CLARK CORP	COM	494368103	4597	67650	SH	DEFINED	20
KIMBERLY CLARK CORP	COM	494368103	513798	7561411	SH	DEFINED	18
KIMBERLY CLARK CORP	COM	494368103	8682	127777	SH	DEFINED	17
KIMBERLY CLARK CORP	COM	494368103	207	3040	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	17566	258515	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	48	700	SH	DEFINED	4
KIMBERLY CLARK CORP	COM	494368103	338	4978	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	9159	134789	SH	DEFINED	3
KIMCO REALTY CORP	COM	49446R109	34	750	SH	DEFINED	5
KIMCO REALTY CORP	COM	49446R109	528	11737	SH	DEFINED	17
KIMCO REALTY CORP	COM	49446R109	5230	116345	SH	DEFINED	11
KIMCO REALTY CORP	COM	49446R109	197	4374	SH	DEFINED	18
KIMCO REALTY CORP	COM	49446R109	255	5671	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	607	13496	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	4393	97736	SH	DEFINED	3
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1337	27914	SH	DEFINED	17
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1879	39221	SH	DEFINED	18
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	115	2400	SH	DEFINED	5
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2	40	SH	DEFINED	1
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1256	26224	SH	DEFINED	2
KINDER MORGAN INC KANS	COM	49455P101	53	504	SH	DEFINED	7
KINDER MORGAN INC KANS	COM	49455P101	249	2350	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	114	1075	SH	DEFINED	5
KINDER MORGAN INC KANS	COM	49455P101	1936	18312	SH	DEFINED	3
KINDER MORGAN INC KANS	COM	49455P101	48	450	SH	DEFINED	4
KINDER MORGAN INC KANS	COM	49455P101	112	1061	SH	DEFINED	18
KINDER MORGAN INC KANS	COM	49455P101	941	8900	SH	DEFINED	17
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	175	3826	SH	DEFINED	11
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	0	0	SH	DEFINED	5
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	269	5888	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	0	4	SH	DEFINED	2
KINDRED HEALTHCARE INC	COM	494580103	23482	929990	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	2743	108640	SH	DEFINED	3
KINETIC CONCEPTS INC	COM NEW	49460W208	2304	58255	SH	DEFINED	3
KINETIC CONCEPTS INC	COM NEW	49460W208	27293	690092	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	3306	207666	SH	DEFINED	20
KING PHARMACEUTICALS INC	COM	495582108	6894	433030	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	2550	160200	SH	DEFINED	23
KING PHARMACEUTICALS INC	COM	495582108	1	41	SH	DEFINED	2
KING PHARMACEUTICALS INC	COM	495582108	2297	144300	SH	DEFINED	22
KING PHARMACEUTICALS INC	COM	495582108	22	1400	SH	DEFINED	21
KING PHARMACEUTICALS INC	COM	495582108	55692	3498230	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	104916	6590186	SH	DEFINED	18
KINGSWAY FINL SVCS INC	COM	496904103	1588	76020	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	2129	179300	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	5000	420877	SH	DEFINED	6
KIRBY CORP	COM	497266106	16651	487875	SH	DEFINED	18
KIRBY CORP	COM	497266106	14	420	SH	DEFINED	21
KKR FINL CORP	COM	482476306	24571	917160	SH	DEFINED	3
KKR FINL CORP	COM	482476306	13	500	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	10816	217406	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	1673	33633	SH	DEFINED	3
KLA-TENCOR CORP	COM	482480100	386	7752	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	80	1600	SH	DEFINED	11
KNBT BANCORP INC	COM	482921103	1815	108500	SH	DEFINED	4
KNIGHT CAPITAL GROUP INC	CL A	499005106	433	22600	SH	DEFINED	20
KNIGHT CAPITAL GROUP INC	CL A	499005106	14071	734035	SH	DEFINED	3
KNIGHT TRANSN INC	COM	499064103	77	4500	SH	DEFINED	5
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	284	12000	SH	DEFINED	17

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

KNOLOGY INC	COM	499183804	2116	198897	SH	DEFINED	3
KOHL'S CORP	COM	500255104	2567	37520	SH	DEFINED	17
KOHL'S CORP	COM	500255104	473	6918	SH	DEFINED	18
KOHL'S CORP	COM	500255104	7388	107967	SH	DEFINED	3
KOHL'S CORP	COM	500255104	307	4489	SH	DEFINED	5
KOHL'S CORP	COM	500255104	21	310	SH	DEFINED	11
KOMAG INC	COM NEW	500453204	35009	924195	SH	DEFINED	3
KONA GRILL INC	COM	50047H201	21	1000	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	1232	40740	SH	DEFINED	17
KONAMI CORP	SPONSORED ADR	50046R101	24895	837550	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	5	160	SH	DEFINED	11
KONAMI CORP	SPONSORED ADR	50046R101	490	16205	SH	DEFINED	18
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	44	4140	SH	DEFINED	17
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	4216	112181	SH	DEFINED	3
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	4	95	SH	DEFINED	2
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	2368	63000	SH	DEFINED	8
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	4513	120102	SH	DEFINED	17
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	95625	2572489	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	36340	967005	SH	DEFINED	18
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	116	3094	SH	DEFINED	21
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	71	1898	SH	DEFINED	11
KOOKMIN BK NEW	SPONSORED ADR	50049M109	3470	43040	SH	DEFINED	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	24966	309600	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	2	30	SH	DEFINED	18
KOOKMIN BK NEW	SPONSORED ADR	50049M109	12055	149486	SH	DEFINED	22
KOPPERS HOLDINGS INC	COM	50060P106	4121	158090	SH	DEFINED	3
KOPPERS HOLDINGS INC	COM	50060P106	15642	600000	SH	DEFINED	18
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	2653	116800	SH	DEFINED	3
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	46	2035	SH	DEFINED	18
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	61	2700	SH	DEFINED	2
KORN FERRY INTL	COM NEW	500643200	14327	623985	SH	DEFINED	3
KOSAN BIOSCIENCES INC	COM	50064W107	18	3288	SH	DEFINED	17
KRAFT FOODS INC	CL A	50075N104	2	60	SH	DEFINED	21
KRAFT FOODS INC	CL A	50075N104	1100	30811	SH	DEFINED	18
KRAFT FOODS INC	CL A	50075N104	37374	1046897	SH	DEFINED	3
KRAFT FOODS INC	CL A	50075N104	36	1000	SH	DEFINED	2
KRAFT FOODS INC	CL A	50075N104	3744	104872	SH	DEFINED	23
KRAFT FOODS INC	CL A	50075N104	46	1300	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	2934	82196	SH	DEFINED	22
KRAFT FOODS INC	CL A	50075N104	2124	59504	SH	DEFINED	17
KRAFT FOODS INC	CL A	50075N104	1391	38950	SH	DEFINED	6
KROGER CO	COM	501044101	2778	120400	SH	DEFINED	23
KROGER CO	COM	501044101	116161	5035153	SH	DEFINED	18
KROGER CO	COM	501044101	2738	118680	SH	DEFINED	22
KROGER CO	COM	501044101	874	37889	SH	DEFINED	5
KROGER CO	COM	501044101	1959	84900	SH	DEFINED	20
KROGER CO	COM	501044101	3325	144126	SH	DEFINED	17
KROGER CO	COM	501044101	13854	600515	SH	DEFINED	6
KROGER CO	COM	501044101	34502	1495557	SH	DEFINED	3
KROGER CO	COM	501044101	2555	110737	SH	DEFINED	2
KROGER CO	COM	501044101	197	8550	SH	DEFINED	21
KRONOS INC	COM	501052104	160	4345	SH	DEFINED	17
KRONOS INC	COM	501052104	10970	298587	SH	DEFINED	3
KT CORP	SPONSORED ADR	48268K101	139	5500	SH	DEFINED	3
KT CORP	SPONSORED ADR	48268K101	116	4563	SH	DEFINED	18
KT CORP	SPONSORED ADR	48268K101	12109	477671	SH	DEFINED	6
KUBOTA CORP	ADR	501173207	2	36	SH	DEFINED	18
KULICKE & SOFFA INDS INC	COM	501242101	15	1800	SH	DEFINED	21
KULICKE & SOFFA INDS INC	COM	501242101	8069	960543	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM	501242101	16461	1959635	SH	DEFINED	18
KYOCERA CORP	ADR	501556203	113	1195	SH	DEFINED	18
KYPHON INC	COM	501577100	715	17700	SH	DEFINED	17

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

KYPHON INC	COM	501577100	7366	182335	SH	DEFINED	2
KYPHON INC	COM	501577100	13	320	SH	DEFINED	5
L-1 IDENTITY SOLUTIONS INC	COM	50212A106	15	1000	SH	DEFINED	5
L-3 COMMUNICATIONS CORP	DEBT 3.000% 8/0	502413AW7	5355	5100000	PRN	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	40	495	SH	DEFINED	5
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1117986	13670654	SH	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	7415	90676	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	17148	209690	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	56	680	SH	DEFINED	4
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1729	21144	SH	DEFINED	3
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	48	586	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	51107	624933	SH	DEFINED	21
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	15560	190270	SH	DEFINED	20
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	11	140	SH	DEFINED	17
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	45	550	SH	DEFINED	6
LA BARGE INC	COM	502470107	470	35000	SH	DEFINED	17
LABOR READY INC	COM NEW	505401208	16	870	SH	DEFINED	21
LABOR READY INC	COM NEW	505401208	7307	398650	SH	DEFINED	6
LABOR READY INC	COM NEW	505401208	18261	996260	SH	DEFINED	18
LABOR READY INC	COM NEW	505401208	7399	403650	SH	DEFINED	1
LABOR READY INC	COM NEW	505401208	18540	1011454	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	658	8955	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	351	4771	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	3535	48109	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	5187	70600	SH	DEFINED	17
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	106	1448	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	351	10008	SH	DEFINED	17
LACLEDE GROUP INC	COM	505597104	70	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	12634	360660	SH	DEFINED	6
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	203	SH	DEFINED	1
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	205	SH	DEFINED	18
LAFARGE COPPEE S A	SPON ADR NEW	505861401	1239	33300	SH	DEFINED	11
LAIDLAW INTL INC	COM	50730R102	1417	46570	SH	DEFINED	3
LAIDLAW INTL INC	COM	50730R102	1	30	SH	DEFINED	6
LAKELAND FINL CORP	COM	511656100	2046	80140	SH	DEFINED	6
LAKELAND INDS INC	COM	511795106	932	68606	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	5058	99925	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	4644	91739	SH	DEFINED	3
LAM RESEARCH CORP	COM	512807108	24246	478986	SH	DEFINED	18
LAM RESEARCH CORP	COM	512807108	5110	100939	SH	DEFINED	17
LAM RESEARCH CORP	COM	512807108	9	180	SH	DEFINED	2
LAM RESEARCH CORP	COM	512807108	1	25	SH	DEFINED	21
LAM RESEARCH CORP	COM	512807108	248	4900	SH	DEFINED	20
LAMAR ADVERTISING CO	CL A	512815101	38538	589361	SH	DEFINED	18
LAMSON & SESSIONS CO	COM	513696104	10	393	SH	DEFINED	2
LAMSON & SESSIONS CO	COM	513696104	21063	868220	SH	DEFINED	3
LANCASTER COLONY CORP	COM	513847103	51	1150	SH	DEFINED	17
LANCASTER COLONY CORP	COM	513847103	43	974	SH	DEFINED	18
LANDAMERICA FINL GROUP INC	COM	514936103	23498	372330	SH	DEFINED	6
LANDAMERICA FINL GROUP INC	COM	514936103	210	3330	SH	DEFINED	5
LANDAUER INC	COM	51476K103	362	6900	SH	DEFINED	17
LANDRYS RESTAURANTS INC	COM	51508L103	4588	152460	SH	DEFINED	6
LANDSTAR SYS INC	COM	515098101	1997	52300	SH	DEFINED	18
LANDSTAR SYS INC	COM	515098101	506	13255	SH	DEFINED	17
LAS VEGAS SANDS CORP	COM	517834107	227	2539	SH	DEFINED	5
LAS VEGAS SANDS CORP	COM	517834107	5	61	SH	DEFINED	21
LAS VEGAS SANDS CORP	COM	517834107	16700	186635	SH	DEFINED	18
LAS VEGAS SANDS CORP	COM	517834107	72	800	SH	DEFINED	17
LAS VEGAS SANDS CORP	COM	517834107	28	313	SH	DEFINED	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	46	1000	SH	DEFINED	17
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	14548	317300	SH	DEFINED	18
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	16734	364975	SH	DEFINED	3

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

LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	92	2000	SH	DEFINED	2
LASERCARD CORP	COM	51807U101	4126	387800	SH	DEFINED	18
LATTICE SEMICONDUCTOR CORP	COM	518415104	3697	570600	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	24	600	SH	DEFINED	5
LAUDER ESTEE COS INC	CL A	518439104	2743	67200	SH	DEFINED	22
LAUDER ESTEE COS INC	CL A	518439104	1802	44155	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	16	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	28048	687115	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	6	150	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	3	82	SH	DEFINED	7
LAUDER ESTEE COS INC	CL A	518439104	66	1627	SH	DEFINED	17
LAUDER ESTEE COS INC	CL A	518439104	11	260	SH	DEFINED	4
LAUREATE EDUCATION INC	COM	518613104	46	955	SH	DEFINED	11
LAUREATE EDUCATION INC	COM	518613104	9	195	SH	DEFINED	2
LAUREATE EDUCATION INC	COM	518613104	18	375	SH	DEFINED	5
LAWSON SOFTWARE INC NEW	COM	52078P102	17307	2341940	SH	DEFINED	18
LAWSON SOFTWARE INC NEW	COM	52078P102	15	2000	SH	DEFINED	21
LAZARD LTD	SHS A	G54050102	108	2280	SH	DEFINED	5
LAZARD LTD	SHS A	G54050102	6012	126990	SH	DEFINED	3
LAZARD LTD	SHS A	G54050102	199	4200	SH	DEFINED	18
LCA-VISION INC	COM PAR \$.001	501803308	62	1800	SH	DEFINED	3
LEAPFROG ENTERPRISES INC	CL A	52186N106	28	3000	SH	DEFINED	5
LEAR CORP	COM	521865105	65079	2203842	SH	DEFINED	18
LEAR CORP	COM	521865105	2557	86600	SH	DEFINED	20
LEAR CORP	COM	521865105	613	20763	SH	DEFINED	3
LEAR CORP	COM	521865105	103355	3500000	SH	DEFINED	13
LECG CORP	COM	523234102	375	20300	SH	DEFINED	3
LECROY CORP	COM	52324W109	172	14951	SH	DEFINED	5
LECROY CORP	COM	52324W109	606	52672	SH	DEFINED	6
LEE ENTERPRISES INC	COM	523768109	59	1900	SH	DEFINED	11
LEE ENTERPRISES INC	COM	523768109	8532	274695	SH	DEFINED	6
LEE ENTERPRISES INC	COM	523768109	113	3637	SH	DEFINED	5
LEE ENTERPRISES INC	COM	523768109	2011	64742	SH	DEFINED	18
LEESPORT FINANCIAL CORP	COM	524477106	50	2100	SH	DEFINED	1
LEGG MASON INC	COM	524901105	57	600	SH	DEFINED	18
LEGG MASON INC	COM	524901105	114	1200	SH	DEFINED	17
LEGG MASON INC	COM	524901105	9166	96431	SH	DEFINED	1
LEGG MASON INC	COM	524901105	2131	22424	SH	DEFINED	3
LEGG MASON INC	COM	524901105	600	6315	SH	DEFINED	5
LEGG MASON INC	COM	524901105	72	761	SH	DEFINED	7
LEGG MASON INC	COM	524901105	1600	16835	SH	DEFINED	2
LEGG MASON INC	COM	524901105	24051	253037	SH	DEFINED	11
LEGGETT & PLATT INC	COM	524660107	83	3460	SH	DEFINED	6
LEGGETT & PLATT INC	COM	524660107	187	7825	SH	DEFINED	7
LEGGETT & PLATT INC	COM	524660107	339	14200	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	4362	182505	SH	DEFINED	3
LEGGETT & PLATT INC	COM	524660107	17623	737367	SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	1516	63414	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	644	8240	SH	DEFINED	17
LEHMAN BROS HLDGS INC	COM	524908100	6015	77000	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	33349	426889	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	917	11736	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	2121631	27158617	SH	DEFINED	18
LEHMAN BROS HLDGS INC	COM	524908100	245	3134	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	27616	353512	SH	DEFINED	20
LEHMAN BROS HLDGS INC	COM	524908100	83641	1070669	SH	DEFINED	21
LEHMAN BROS HLDGS INC	COM	524908100	204	2615	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	1365	17472	SH	DEFINED	2
LENNAR CORP	CL B	526057302	3	60	SH	DEFINED	11
LENNAR CORP	CL A	526057104	1224	23323	SH	DEFINED	3
LENNAR CORP	CL A	526057104	2969	56600	SH	DEFINED	17
LENNAR CORP	CL A	526057104	2	47	SH	DEFINED	21

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

LENNAR CORP	CL A	526057104	12	237	SH	DEFINED	2
LENNAR CORP	CL A	526057104	31	600	SH	DEFINED	11
LENNAR CORP	CL A	526057104	277	5280	SH	DEFINED	18
LENNAR CORP	CL A	526057104	110166	2100000	SH	DEFINED	13
LENNOX INTL INC	COM	526107107	11904	388900	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	46	1500	SH	DEFINED	2
LENNOX INTL INC	COM	526107107	32423	1059230	SH	DEFINED	6
LENOX GROUP INC	COM	526262100	410	64040	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	82	2920	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	28	1000	SH	DEFINED	17
LEUCADIA NATL CORP	COM	527288104	635	22530	SH	DEFINED	18
LEUCADIA NATL CORP	COM	527288104	290	10300	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	4125	146284	SH	DEFINED	1
LEUCADIA NATL CORP	COM	527288104	294	10420	SH	DEFINED	5
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	196000	35000000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	448	80045	SH	DEFINED	18
LEVEL 3 COMMUNICATIONS INC	NOTE 6.000% 3/1	52729NAS9	7532	8150000	PRN	DEFINED	18
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	229919	41057025	SH	DEFINED	8
LEVITT CORP	CL A	52742P108	15971	1304839	SH	DEFINED	6
LEXINGTON CORP PPTYS TR	COM	529043101	31	1400	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	3	141	SH	DEFINED	17
LEXINGTON CORP PPTYS TR	COM	529043101	67	3000	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	271	3700	SH	DEFINED	20
LEXMARK INTL NEW	CL A	529771107	18241	249197	SH	DEFINED	3
LEXMARK INTL NEW	CL A	529771107	27525	376026	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	1	15	SH	DEFINED	17
LEXMARK INTL NEW	CL A	529771107	9877	134935	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	3210	43848	SH	DEFINED	23
LEXMARK INTL NEW	CL A	529771107	13371	182660	SH	DEFINED	6
LEXMARK INTL NEW	CL A	529771107	337	4600	SH	DEFINED	11
LEXMARK INTL NEW	CL A	529771107	4060	55463	SH	DEFINED	22
LEXMARK INTL NEW	CL A	529771107	15	210	SH	DEFINED	21
LHC GROUP INC	COM	50187A107	4054	142210	SH	DEFINED	3
LIBBEY INC	COM	529898108	123	10000	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	6	221	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER A	530555101	862	29566	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER A	530555101	6	222	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER A	530555101	840	28829	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER A	530555101	13983	479705	SH	DEFINED	21
LIBERTY GLOBAL INC	COM SER A	530555101	4	150	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER A	530555101	108879	3735146	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	198	7084	SH	DEFINED	21
LIBERTY GLOBAL INC	COM SER C	530555309	63300	2260710	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	1	25	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	852	30442	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER C	530555309	819	29237	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER C	530555309	4	150	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER A	530555101	51	1760	SH	DEFINED	6
LIBERTY GLOBAL INC	COM SER A	530555101	1	25	SH	DEFINED	2
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	9703	15425000	SH	DEFINED	14
LIBERTY MEDIA CORP	DEB 3.500% 1/1	530715AN1	1426	1400000	SH	DEFINED	14
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	2825	4200000	SH	DEFINED	14
LIBERTY MEDIA CORP NEW	DEB 0.750% 3/3	530718AF2	7363	5800000	PRN	DEFINED	18
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	3908	181179	SH	DEFINED	17
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	25	257	SH	DEFINED	4
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	32099	327610	SH	DEFINED	21
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	470462	4801617	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	4497	45895	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	15	150	SH	DEFINED	5
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	8	86	SH	DEFINED	2
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	4174	42596	SH	DEFINED	17
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	57741	2676921	SH	DEFINED	21

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

LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	578633	26825838	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	16	750	SH	DEFINED	5
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	4784	221775	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	12	561	SH	DEFINED	2
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	28	1275	SH	DEFINED	4
LIBERTY PPTY TR	SH BEN INT	531172104	820	16695	SH	DEFINED	17
LIBERTY PPTY TR	SH BEN INT	531172104	6835	139100	SH	DEFINED	18
LIBERTY PPTY TR	SH BEN INT	531172104	12	250	SH	DEFINED	11
LIBERTY PPTY TR	SH BEN INT	531172104	20	400	SH	DEFINED	2
LIBERTY PPTY TR	SH BEN INT	531172104	236	4800	SH	DEFINED	5
LIFE TIME FITNESS INC	COM	53217R207	231	4770	SH	DEFINED	17
LIFECCELL CORP	COM	531927101	18552	768527	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	17	500	SH	DEFINED	17
LIFEPOINT HOSPITALS INC	COM	53219L109	10017	297250	SH	DEFINED	18
LIFEPOINT HOSPITALS INC	COM	53219L109	15000	445100	SH	DEFINED	6
LIGAND PHARMACEUTICALS INC	CL B	53220K207	5037	459970	SH	DEFINED	3
LIHIR GOLD LTD	SPONSORED ADR	532349107	0	20	SH	DEFINED	18
LILLY ELI & CO	COM	532457108	17130	328800	SH	DEFINED	6
LILLY ELI & CO	COM	532457108	24	460	SH	DEFINED	4
LILLY ELI & CO	COM	532457108	196572	3772979	SH	DEFINED	18
LILLY ELI & CO	COM	532457108	9525	182818	SH	DEFINED	17
LILLY ELI & CO	COM	532457108	16912	324607	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	10	200	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	1166	22385	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	134	2578	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	3279	62943	SH	DEFINED	21
LILLY ELI & CO	COM	532457108	2657	51000	SH	DEFINED	20
LILLY ELI & CO	COM	532457108	1206	23145	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	909	31400	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	150	5191	SH	DEFINED	17
LIMITED BRANDS INC	COM	532716107	510	17638	SH	DEFINED	5
LIMITED BRANDS INC	COM	532716107	165	5700	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	4449	153736	SH	DEFINED	3
LIMITED BRANDS INC	COM	532716107	3182	109944	SH	DEFINED	18
LINCARE HLDGS INC	COM	532791100	1	30	SH	DEFINED	6
LINCOLN ELEC HLDGS INC	COM	533900106	211	3500	SH	DEFINED	20
LINCOLN ELEC HLDGS INC	COM	533900106	4	63	SH	DEFINED	18
LINCOLN ELEC HLDGS INC	COM	533900106	11963	197990	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	9001	135554	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	129	1950	SH	DEFINED	5
LINCOLN NATL CORP IND	COM	534187109	1788	26921	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	340	5114	SH	DEFINED	11
LINCOLN NATL CORP IND	COM	534187109	17220	259336	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	759	11424	SH	DEFINED	18
LINCOLN NATL CORP IND	COM	534187109	1660	25000	SH	DEFINED	1
LINCOLN NATL CORP IND	COM	534187109	3529	53144	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	5	175	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	4116	135765	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	18	600	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	490	16162	SH	DEFINED	18
LINEAR TECHNOLOGY CORP	COM	535678106	4783	157750	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	1534	50596	SH	DEFINED	3
LINEAR TECHNOLOGY CORP	COM	535678106	188	6200	SH	DEFINED	5
LINKTONE LTD	ADR	535925101	10	2000	SH	DEFINED	18
LITHIA MTRS INC	CL A	536797103	7845	272780	SH	DEFINED	18
LITHIA MTRS INC	CL A	536797103	7	240	SH	DEFINED	21
LITHIA MTRS INC	CL A	536797103	7680	267030	SH	DEFINED	6
LITTELFUSE INC	COM	537008104	3432	107645	SH	DEFINED	3
LIVE NATION INC	COM	538034109	12601	562550	SH	DEFINED	3
LIVE NATION INC	COM	538034109	4	171	SH	DEFINED	2
LIVE NATION INC	COM	538034109	1	24	SH	DEFINED	17
LIVE NATION INC	COM	538034109	26	1153	SH	DEFINED	18

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

LIZ CLAIBORNE INC	COM	539320101	882	20290	SH	DEFINED	17
LIZ CLAIBORNE INC	COM	539320101	48684	1120215	SH	DEFINED	6
LIZ CLAIBORNE INC	COM	539320101	538	12385	SH	DEFINED	18
LIZ CLAIBORNE INC	COM	539320101	2045	47052	SH	DEFINED	3
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	1846	40715	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	3	70	SH	DEFINED	18
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	23	505	SH	DEFINED	2
LMI AEROSPACE INC	COM	502079106	40	2600	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	5	54	SH	DEFINED	21
LOCKHEED MARTIN CORP	COM	539830109	5752	62472	SH	DEFINED	18
LOCKHEED MARTIN CORP	COM	539830109	2607	28320	SH	DEFINED	17
LOCKHEED MARTIN CORP	COM	539830109	1084	11775	SH	DEFINED	1
LOCKHEED MARTIN CORP	COM	539830109	1363	14804	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	30050	326382	SH	DEFINED	3
LOCKHEED MARTIN CORP	COM	539830109	55	600	SH	DEFINED	5
LOCKHEED MARTIN CORP	COM	539830109	13	140	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	18414	200000	SH	DEFINED	8
LOCKHEED MARTIN CORP	COM	539830109	46	500	SH	DEFINED	11
LODGENET ENTMT CORP	COM	540211109	3694	147584	SH	DEFINED	3
LODGENET ENTMT CORP	COM	540211109	109	4368	SH	DEFINED	11
LODGIAN INC	COM PAR \$.01	54021P403	1338	98390	SH	DEFINED	3
LOEWS CORP	CAROLNA GP STK	540424207	30360	469093	SH	DEFINED	3
LOEWS CORP	COM	540424108	154986	3737305	SH	DEFINED	18
LOEWS CORP	COM	540424108	130	3130	SH	DEFINED	17
LOEWS CORP	COM	540424108	1095	26400	SH	DEFINED	1
LOEWS CORP	COM	540424108	2857	68900	SH	DEFINED	23
LOEWS CORP	COM	540424108	2693	64937	SH	DEFINED	2
LOEWS CORP	COM	540424108	54193	1306789	SH	DEFINED	3
LOEWS CORP	COM	540424108	734	17700	SH	DEFINED	22
LOEWS CORP	COM	540424108	10114	249827	SH	DEFINED	6
LOEWS CORP	CAROLNA GP STK	540424207	34	533	SH	DEFINED	18
LOEWS CORP	CAROLNA GP STK	540424207	7372	113900	SH	DEFINED	23
LOEWS CORP	COM	540424108	3067	73950	SH	DEFINED	20
LONE STAR TECHNOLOGIES INC	COM	542312103	53	1100	SH	DEFINED	3
LONGS DRUG STORES CORP	COM	543162101	24781	584732	SH	DEFINED	3
LONGS DRUG STORES CORP	COM	543162101	239	5650	SH	DEFINED	5
LONGVIEW FIBRE CO	COM	543213102	185	8418	SH	DEFINED	18
LOUISIANA PAC CORP	COM	546347105	11	500	SH	DEFINED	17
LOUISIANA PAC CORP	COM	546347105	22387	1039820	SH	DEFINED	6
LOUISIANA PAC CORP	COM	546347105	249	11570	SH	DEFINED	5
LOUISIANA PAC CORP	COM	546347105	68	3170	SH	DEFINED	2
LOWES COS INC	COM	548661107	780	25048	SH	DEFINED	5
LOWES COS INC	COM	548661107	208	6690	SH	DEFINED	6
LOWES COS INC	COM	548661107	4	137	SH	DEFINED	21
LOWES COS INC	COM	548661107	30543	980523	SH	DEFINED	3
LOWES COS INC	COM	548661107	22799	731922	SH	DEFINED	2
LOWES COS INC	COM	548661107	3756	120571	SH	DEFINED	17
LOWES COS INC	COM	548661107	78	2520	SH	DEFINED	11
LOWES COS INC	NOTE 0.861%10/1	548661CG0	13229	12225000	PRN	DEFINED	18
LOWES COS INC	COM	548661107	19	595	SH	DEFINED	4
LOWES COS INC	COM	548661107	29890	959536	SH	DEFINED	18
LSB FINL CORP	COM	501925101	0	2	SH	DEFINED	18
LSI LOGIC CORP	COM	502161102	19131	2125670	SH	DEFINED	8
LSI LOGIC CORP	COM	502161102	23	2566	SH	DEFINED	17
LSI LOGIC CORP	COM	502161102	167	18580	SH	DEFINED	6
LSI LOGIC CORP	COM	502161102	2	255	SH	DEFINED	18
LSI LOGIC CORP	COM	502161102	4347	483007	SH	DEFINED	3
LTC PPTYS INC	COM	502175102	6004	219850	SH	DEFINED	3
LTX CORP	COM	502392103	5	850	SH	DEFINED	5
LUBRIZOL CORP	COM	549271104	17	335	SH	DEFINED	2
LUBRIZOL CORP	COM	549271104	762	15200	SH	DEFINED	17
LUBRIZOL CORP	COM	549271104	641	12780	SH	DEFINED	18

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

LUBRIZOL CORP	COM	549271104	95	1899	SH	DEFINED	3
LUBRIZOL CORP	COM	549271104	32052	639380	SH	DEFINED	6
LUBRIZOL CORP	COM	549271104	1046	20875	SH	DEFINED	11
LUBYS INC	COM	549282101	873	80200	SH	DEFINED	6
LUFKIN INDS INC	COM	549764108	3002	51681	SH	DEFINED	3
LUMINENT MTG CAP INC	COM	550278303	536	55150	SH	DEFINED	3
LUMINEX CORP DEL	COM	55027E102	3186	250835	SH	DEFINED	3
LUNDIN MINING CORP	COM	550372106	29	790	SH	DEFINED	18
LUNDIN MINING CORP	COM	550372106	2427	65700	SH	DEFINED	23
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	160	5230	SH	DEFINED	18
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	209	6808	SH	DEFINED	2
LYONDELL CHEMICAL CO	COM	552078107	4619	180640	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	16	625	SH	DEFINED	11
LYONDELL CHEMICAL CO	COM	552078107	13	500	SH	DEFINED	18
LYONDELL CHEMICAL CO	COM	552078107	34288	1340948	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	43	1685	SH	DEFINED	5
LYONDELL CHEMICAL CO	COM	552078107	3	108	SH	DEFINED	17
M & F WORLDWIDE CORP	COM	552541104	1864	73785	SH	DEFINED	6
M & T BK CORP	COM	55261F104	702	5750	SH	DEFINED	7
M & T BK CORP	COM	55261F104	86	700	SH	DEFINED	5
M & T BK CORP	COM	55261F104	200	1640	SH	DEFINED	17
M & T BK CORP	COM	55261F104	60	490	SH	DEFINED	6
M & T BK CORP	COM	55261F104	864	7069	SH	DEFINED	18
M & T BK CORP	COM	55261F104	98	800	SH	DEFINED	2
M & T BK CORP	COM	55261F104	12337	100990	SH	DEFINED	4
M & T BK CORP	COM	55261F104	1639	13415	SH	DEFINED	3
M D C HLDGS INC	COM	552676108	459	8054	SH	DEFINED	18
M D C HLDGS INC	COM	552676108	1063	18632	SH	DEFINED	6
M D C HLDGS INC	COM	552676108	337	5915	SH	DEFINED	5
MACATAWA BK CORP	COM	554225102	98	4594	SH	DEFINED	6
MACDERMID INC	COM	554273102	27	800	SH	DEFINED	20
MACERICH CO	COM	554382101	19	225	SH	DEFINED	17
MACERICH CO	COM	554382101	32	373	SH	DEFINED	18
MACK CALI RLTY CORP	COM	554489104	70	1370	SH	DEFINED	17
MACK CALI RLTY CORP	COM	554489104	18	349	SH	DEFINED	18
MACK CALI RLTY CORP	COM	554489104	2093	41045	SH	DEFINED	2
MACKINAC FINL CORP	COM	554571109	2	150	SH	DEFINED	2
MADDEN STEVEN LTD	COM	556269108	22943	653827	SH	DEFINED	3
MADDEN STEVEN LTD	COM	556269108	21	600	SH	DEFINED	5
MAF BANCORP INC	COM	55261R108	67	1500	SH	DEFINED	7
MAF BANCORP INC	COM	55261R108	156	3495	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	12691	283978	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	8	175	SH	DEFINED	18
MAF BANCORP INC	COM	55261R108	29487	659814	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	286	6410	SH	DEFINED	5
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	13747	318072	SH	DEFINED	6
MAGMA DESIGN AUTOMATION	COM	559181102	694	77700	SH	DEFINED	3
MAGNA ENTMT CORP	CL A	559211107	1	176	SH	DEFINED	18
MAGNA ENTMT CORP	CL A	559211107	6	1411	SH	DEFINED	17
MAGNA INTL INC	CL A	559222401	122	1514	SH	DEFINED	18
MAGNA INTL INC	CL A	559222401	17605	218251	SH	DEFINED	7
MAGNETEK INC	COM	559424106	12	2050	SH	DEFINED	5
MAGUIRE PPTYS INC	COM	559775101	12	300	SH	DEFINED	17
MAIDENFORM BRANDS INC	COM	560305104	8728	481680	SH	DEFINED	3
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	4319	254953	SH	DEFINED	6
MAIR HOLDINGS INC	COM	560635104	1842	256809	SH	DEFINED	6
MAKITA CORP	ADR NEW	560877300	6	188	SH	DEFINED	18
MANITOWOC INC	COM	563571108	21785	366558	SH	DEFINED	3
MANITOWOC INC	COM	563571108	83	1400	SH	DEFINED	2
MANITOWOC INC	COM	563571108	2514	42300	SH	DEFINED	22
MANNATECH INC	COM	563771104	2141	145380	SH	DEFINED	3
MANNKIND CORP	COM	56400P201	84099	5100000	SH	DEFINED	13

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

MANNKIND CORP	COM	56400P201	15282	926770	SH	DEFINED	8
MANOR CARE INC NEW	COM	564055101	6247	133135	SH	DEFINED	18
MANOR CARE INC NEW	COM	564055101	63	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	5200	110831	SH	DEFINED	3
MANPOWER INC	COM	56418H100	719	9595	SH	DEFINED	18
MANPOWER INC	COM	56418H100	11	150	SH	DEFINED	11
MANPOWER INC	COM	56418H100	1716	22900	SH	DEFINED	23
MANPOWER INC	COM	56418H100	48054	641323	SH	DEFINED	3
MANPOWER INC	COM	56418H100	60	800	SH	DEFINED	17
MANPOWER INC	COM	56418H100	348	4650	SH	DEFINED	5
MANPOWER INC	COM	56418H100	2	30	SH	DEFINED	6
MANULIFE FINL CORP	COM	56501R106	5284	156370	SH	DEFINED	3
MANULIFE FINL CORP	COM	56501R106	10	300	SH	DEFINED	11
MANULIFE FINL CORP	COM	56501R106	52760	1560322	SH	DEFINED	7
MANULIFE FINL CORP	COM	56501R106	7608	225169	SH	DEFINED	18
MANULIFE FINL CORP	COM	56501R106	34	992	SH	DEFINED	5
MARATHON OIL CORP	COM	565849106	2424	26200	SH	DEFINED	22
MARATHON OIL CORP	COM	565849106	103	1110	SH	DEFINED	11
MARATHON OIL CORP	COM	565849106	820	8870	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	9	100	SH	DEFINED	5
MARATHON OIL CORP	COM	565849106	22	236	SH	DEFINED	4
MARATHON OIL CORP	COM	565849106	34398	371875	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	224	2427	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	3310	35783	SH	DEFINED	18
MARATHON OIL CORP	COM	565849106	181	1961	SH	DEFINED	17
MARCHEX INC	CL B	56624R108	23	1720	SH	DEFINED	5
MARCUS CORP	COM	566330106	20940	818625	SH	DEFINED	18
MARCUS CORP	COM	566330106	125	4900	SH	DEFINED	20
MARCUS CORP	COM	566330106	51	2000	SH	DEFINED	11
MARCUS CORP	COM	566330106	110	4300	SH	DEFINED	5
MARINEMAX INC	COM	567908108	5228	201610	SH	DEFINED	6
MARINER ENERGY INC	COM	56845T305	9732	496521	SH	DEFINED	3
MARKEL CORP	COM	570535104	288	600	SH	DEFINED	3
MARKEL CORP	COM	570535104	364	759	SH	DEFINED	11
MARLIN BUSINESS SVCS CORP	COM	571157106	3651	151940	SH	DEFINED	6
MARRIOTT INTL INC NEW	CL A	571903202	10992	230352	SH	DEFINED	17
MARRIOTT INTL INC NEW	CL A	571903202	2714	56871	SH	DEFINED	3
MARRIOTT INTL INC NEW	CL A	571903202	54	1130	SH	DEFINED	11
MARRIOTT INTL INC NEW	CL A	571903202	103	2164	SH	DEFINED	2
MARRIOTT INTL INC NEW	CL A	571903202	212	4438	SH	DEFINED	18
MARSH & MCLENNAN COS INC	COM	571748102	207	6746	SH	DEFINED	21
MARSH & MCLENNAN COS INC	COM	571748102	332640	10849321	SH	DEFINED	18
MARSH & MCLENNAN COS INC	COM	571748102	5086	165897	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	41190	1343421	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	64	2100	SH	DEFINED	5
MARSH & MCLENNAN COS INC	COM	571748102	3076	100340	SH	DEFINED	20
MARSH & MCLENNAN COS INC	COM	571748102	2848	92896	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	3856	80140	SH	DEFINED	18
MARSHALL & ILSLEY CORP	COM	571834100	7875	163694	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	614	12760	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	3131	65070	SH	DEFINED	17
MARSHALL & ILSLEY CORP	COM	571834100	1014	21080	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	393	8160	SH	DEFINED	6
MARTEK BIOSCIENCES CORP	COM	572901106	1791	76730	SH	DEFINED	3
MARTHA STEWART LIVING OMNIME	CL A	573083102	2	100	SH	DEFINED	5
MARTHA STEWART LIVING OMNIME	CL A	573083102	1	25	SH	DEFINED	17
MARTIN MARIETTA MATLS INC	COM	573284106	1505	14487	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	7596	73100	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	37	355	SH	DEFINED	17
MARVEL ENTERTAINMENT INC	COM	57383T103	8459	314350	SH	DEFINED	18
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	182	9500	SH	DEFINED	5
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	3143	163765	SH	DEFINED	11

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

MASCO CORP	COM	574599106	246	8234	SH	DEFINED	2
MASCO CORP	COM	574599106	2443	81800	SH	DEFINED	20
MASCO CORP	COM	574599106	239042	8002733	SH	DEFINED	18
MASCO CORP	COM	574599106	794	26576	SH	DEFINED	21
MASCO CORP	NOTE 7/2	574599BB1	14190	30375000	PRN	DEFINED	18
MASCO CORP	COM	574599106	57	1900	SH	DEFINED	5
MASCO CORP	COM	574599106	13596	455182	SH	DEFINED	6
MASCO CORP	COM	574599106	1986	66504	SH	DEFINED	3
MASCO CORP	COM	574599106	54	1800	SH	DEFINED	11
MASCO CORP	COM	574599106	598	20008	SH	DEFINED	17
MASCO CORP	COM	574599106	281613	9427969	SH	DEFINED	8
MASSBANK CORP READ MASS	COM	576152102	39	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	46	2000	SH	DEFINED	17
MATERIAL SCIENCES CORP	COM	576674105	16	1200	SH	DEFINED	5
MATRIA HEALTHCARE INC	COM NEW	576817209	16	555	SH	DEFINED	2
MATRIX SVC CO	COM	576853105	1476	91700	SH	DEFINED	3
MATRIX INITIATIVES INC	COM	57685L105	1023	64240	SH	DEFINED	3
MATSUSHITA ELEC INDL	ADR	576879209	0	16	SH	DEFINED	18
MATSUSHITA ELEC INDL	ADR	576879209	142	7050	SH	DEFINED	2
MATSUSHITA ELEC INDL	ADR	576879209	10	510	SH	DEFINED	17
MATTEL INC	COM	577081102	316	13960	SH	DEFINED	6
MATTEL INC	COM	577081102	1011	44600	SH	DEFINED	17
MATTEL INC	COM	577081102	181	7997	SH	DEFINED	18
MATTEL INC	COM	577081102	15942	703517	SH	DEFINED	3
MATTEL INC	COM	577081102	17	747	SH	DEFINED	1
MATTEL INC	COM	577081102	14	596	SH	DEFINED	2
MATTHEWS INTL CORP	CL A	577128101	24	600	SH	DEFINED	3
MATTSON TECHNOLOGY INC	COM	577223100	1216	130500	SH	DEFINED	18
MAUI LD & PINEAPPLE INC	COM	577345101	2672	78780	SH	DEFINED	6
MAX & ERMAS RESTAURANTS INC	COM	577903107	1	110	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	388	12679	SH	DEFINED	18
MAXIM INTEGRATED PRODS INC	COM	57772K101	5	168	SH	DEFINED	17
MAXIM INTEGRATED PRODS INC	COM	57772K101	31	1000	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	1655	54049	SH	DEFINED	3
MAXWELL TECHNOLOGIES INC	COM	577767106	6	450	SH	DEFINED	5
MBIA INC	COM	55262C100	230	3150	SH	DEFINED	11
MBIA INC	COM	55262C100	1680	22992	SH	DEFINED	3
MBIA INC	COM	55262C100	563	7700	SH	DEFINED	18
MBIA INC	COM	55262C100	810	11080	SH	DEFINED	6
MBIA INC	COM	55262C100	28	390	SH	DEFINED	5
MBIA INC	COM	55262C100	479	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	31884	436403	SH	DEFINED	17
MCAFEE INC	COM	579064106	12771	450014	SH	DEFINED	18
MCAFEE INC	COM	579064106	20	710	SH	DEFINED	21
MCCLATCHY CO	CL A	579489105	10	230	SH	DEFINED	2
MCCLATCHY CO	CL A	579489105	268	6178	SH	DEFINED	5
MCCLATCHY CO	CL A	579489105	70	1610	SH	DEFINED	6
MCCLATCHY CO	CL A	579489105	132	3040	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	1753	40477	SH	DEFINED	18
MCCLATCHY CO	CL A	579489105	75	1739	SH	DEFINED	17
MCCORMICK & CO INC	COM NON VTG	579780206	20169	523048	SH	DEFINED	2
MCCORMICK & CO INC	COM NON VTG	579780206	2214	57410	SH	DEFINED	17
MCCORMICK & CO INC	COM NON VTG	579780206	148	3831	SH	DEFINED	21
MCCORMICK & CO INC	COM NON VTG	579780206	426	11048	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	866	22462	SH	DEFINED	3
MCCORMICK & CO INC	COM NON VTG	579780206	8397	217770	SH	DEFINED	1
MCCORMICK & CO INC	COM NON VTG	579780206	125	3250	SH	DEFINED	5
MCCORMICK & CO INC	COM NON VTG	579780206	559	14500	SH	DEFINED	20
MCCORMICK & CO INC	COM NON VTG	579780206	49891	1293863	SH	DEFINED	18
MCDATA CORP	CL A	580031201	0	29	SH	DEFINED	2
MCDATA CORP	CL A	580031201	15261	2749793	SH	DEFINED	3
MCDATA CORP	CL A	580031201	36	6500	SH	DEFINED	5

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

MCDATA CORP	CL A	580031201	0	46	SH	DEFINED	17
MCDATA CORP	CL A	580031201	6	1096	SH	DEFINED	18
MCDERMOTT INTL INC	COM	580037109	1133	22280	SH	DEFINED	3
MCDERMOTT INTL INC	COM	580037109	8	150	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	19302	435413	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	4389	99010	SH	DEFINED	20
MCDONALDS CORP	COM	580135101	590	13301	SH	DEFINED	21
MCDONALDS CORP	COM	580135101	466	10515	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	49	1100	SH	DEFINED	4
MCDONALDS CORP	COM	580135101	18785	423747	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	236	5303	SH	DEFINED	1
MCDONALDS CORP	COM	580135101	18	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	54925	1245868	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	2713	61199	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	17788	401266	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	476974	10759617	SH	DEFINED	18
MCG CAPITAL CORP	COM	58047P107	6	310	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	4083	60025	SH	DEFINED	3
MCGRAW HILL COS INC	COM	580645109	185	2725	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	743	10924	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	14702	216148	SH	DEFINED	18
MCGRAW HILL COS INC	COM	580645109	6468	95086	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	116	1710	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	19679	289316	SH	DEFINED	17
MCGRAW HILL COS INC	COM	580645109	244	3590	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	35981	709688	SH	DEFINED	3
MCKESSON CORP	COM	58155Q103	101	1988	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	10	200	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	4771	94100	SH	DEFINED	18
MCKESSON CORP	COM	58155Q103	152	3000	SH	DEFINED	17
MCKESSON CORP	COM	58155Q103	5	100	SH	DEFINED	6
MCKESSON CORP	COM	58155Q103	5	100	SH	DEFINED	11
MCMORAN EXPLORATION CO	COM	582411104	0	17	SH	DEFINED	2
MCMORAN EXPLORATION CO	COM	582411104	4	292	SH	DEFINED	17
MDS INC	COM	55269P302	260	14225	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	7640	297991	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	13204	514990	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	283	11025	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	138	5385	SH	DEFINED	17
MDU RES GROUP INC	COM	552690109	1889	73657	SH	DEFINED	18
MEADE INSTRUMENTS CORP	COM	583062104	45	22800	SH	DEFINED	6
MEADOWBROOK INS GROUP INC	COM	58319P108	4203	425000	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	520	17302	SH	DEFINED	2
MEADWESTVACO CORP	COM	583334107	87	2910	SH	DEFINED	5
MEADWESTVACO CORP	COM	583334107	2769	92115	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	17	572	SH	DEFINED	17
MEADWESTVACO CORP	COM	583334107	918	30551	SH	DEFINED	3
MEADWESTVACO CORP	COM	583334107	1641	54601	SH	DEFINED	18
MEASUREMENT SPECIALTIES INC	COM	583421102	8	350	SH	DEFINED	5
MECHANICAL TECHNOLOGY INC	COM	583538103	31	16500	SH	DEFINED	17
MEDAREX INC	COM	583916101	13	846	SH	DEFINED	2
MEDAREX INC	COM	583916101	7	500	SH	DEFINED	17
MEDAREX INC	COM	583916101	31	2108	SH	DEFINED	18
MEDCATH CORP	COM	58404W109	2386	87215	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	3456	64664	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	19192	359128	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	448	8378	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	222	4157	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	6688	125159	SH	DEFINED	17
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	507	9486	SH	DEFINED	18
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	40	746	SH	DEFINED	1
MEDIA GEN INC	CL A	584404107	63	1700	SH	DEFINED	11

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

MEDIA GEN INC	CL A	584404107	53	1437	SH	DEFINED	5
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	9659	1201399	SH	DEFINED	6
MEDICAL ACTION INDS INC	COM	58449L100	32	1000	SH	DEFINED	18
MEDICAL ACTION INDS INC	COM	58449L100	58	1800	SH	DEFINED	3
MEDICAL PPTYS TRUST INC	COM	58463J304	54	3500	SH	DEFINED	3
MEDICINES CO	COM	584688105	16180	510079	SH	DEFINED	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1	25	SH	DEFINED	18
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	202383	5760965	SH	DEFINED	8
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	98	2800	SH	DEFINED	3
MEDIMMUNE INC	COM	584699102	1	45	SH	DEFINED	21
MEDIMMUNE INC	COM	584699102	52	1600	SH	DEFINED	7
MEDIMMUNE INC	COM	584699102	233	7200	SH	DEFINED	20
MEDIMMUNE INC	COM	584699102	16973	524343	SH	DEFINED	2
MEDIMMUNE INC	COM	584699102	25754	795609	SH	DEFINED	18
MEDIMMUNE INC	COM	584699102	333	10300	SH	DEFINED	11
MEDIMMUNE INC	COM	584699102	29518	911901	SH	DEFINED	3
MEDIMMUNE INC	COM	584699102	1269	39215	SH	DEFINED	17
MEDTRONIC INC	COM	585055106	209774	3920282	SH	DEFINED	18
MEDTRONIC INC	COM	585055106	1988	37151	SH	DEFINED	5
MEDTRONIC INC	COM	585055106	19218	359143	SH	DEFINED	3
MEDTRONIC INC	COM	585055106	171	3200	SH	DEFINED	11
MEDTRONIC INC	COM	585055106	35	652	SH	DEFINED	4
MEDTRONIC INC	COM	585055106	10216	190915	SH	DEFINED	17
MEDTRONIC INC	COM	585055106	32734	611738	SH	DEFINED	2
MEDTRONIC INC	NOTE 1.500% 4/1	585055A10	1193	1125000	PRN	DEFINED	18
MEDTRONIC INC	COM	585055106	25099	469057	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	4568	85375	SH	DEFINED	20
MELLON FINL CORP	COM	58551A108	2938	69706	SH	DEFINED	3
MELLON FINL CORP	COM	58551A108	9637	228629	SH	DEFINED	17
MELLON FINL CORP	COM	58551A108	10687	253555	SH	DEFINED	2
MELLON FINL CORP	COM	58551A108	369	8750	SH	DEFINED	6
MELLON FINL CORP	COM	58551A108	430	10200	SH	DEFINED	1
MELLON FINL CORP	COM	58551A108	116	2755	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	38	900	SH	DEFINED	4
MELLON FINL CORP	COM	58551A108	577	13700	SH	DEFINED	18
MEMC ELECTR MATLS INC	COM	552715104	10	260	SH	DEFINED	4
MEMC ELECTR MATLS INC	COM	552715104	2276	58150	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM	552715104	23	586	SH	DEFINED	2
MEMC ELECTR MATLS INC	COM	552715104	2578	65865	SH	DEFINED	18
MEMC ELECTR MATLS INC	COM	552715104	22	550	SH	DEFINED	5
MENS WEARHOUSE INC	COM	587118100	13942	364400	SH	DEFINED	18
MENS WEARHOUSE INC	COM	587118100	41583	1086853	SH	DEFINED	3
MENTOR CORP MINN	COM	587188103	123	2520	SH	DEFINED	18
MENTOR GRAPHICS CORP	COM	587200106	90	4975	SH	DEFINED	5
MERCANTILE BANK CORP	COM	587376104	153	4060	SH	DEFINED	3
MERCANTILE BANKSHARES CORP	COM	587405101	150	3205	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM	587405101	1561	33354	SH	DEFINED	11
MERCANTILE BANKSHARES CORP	COM	587405101	5885	125779	SH	DEFINED	1
MERCANTILE BANKSHARES CORP	COM	587405101	4	75	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM	587405101	477	10194	SH	DEFINED	18
MERCER INTL INC	COM	588056101	1086	91500	SH	DEFINED	3
MERCER INTL INC	COM	588056101	191	16100	SH	DEFINED	17
MERCHANTS BANCSHARES	COM	588448100	1487	64850	SH	DEFINED	6
MERCHANTS GROUP INC	COM	588539106	1294	40000	SH	DEFINED	1
MERCHANTS GROUP INC	COM	588539106	129	4000	SH	DEFINED	18
MERCK & CO INC	COM	589331107	18608	426794	SH	DEFINED	17
MERCK & CO INC	COM	589331107	39767	912094	SH	DEFINED	18
MERCK & CO INC	COM	589331107	3430	78681	SH	DEFINED	5
MERCK & CO INC	COM	589331107	45052	1033310	SH	DEFINED	6
MERCK & CO INC	COM	589331107	17	400	SH	DEFINED	7
MERCK & CO INC	COM	589331107	3021	69288	SH	DEFINED	2
MERCK & CO INC	COM	589331107	476	10922	SH	DEFINED	11

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

MERCK & CO INC	COM	589331107	29640	679809	SH	DEFINED	3
MERCK & CO INC	COM	589331107	104	2375	SH	DEFINED	4
MERCK & CO INC	COM	589331107	2465	56542	SH	DEFINED	1
MERCURY GENL CORP NEW	COM	589400100	21998	417190	SH	DEFINED	6
MERCURY GENL CORP NEW	COM	589400100	26	500	SH	DEFINED	5
MEREDITH CORP	COM	589433101	28	497	SH	DEFINED	11
MEREDITH CORP	COM	589433101	5775	102479	SH	DEFINED	3
MEREDITH CORP	COM	589433101	52313	928353	SH	DEFINED	18
MEREDITH CORP	COM	589433101	56	1000	SH	DEFINED	2
MEREDITH CORP	COM	589433101	1	20	SH	DEFINED	6
MEREDITH CORP	COM	589433101	32	575	SH	DEFINED	5
MEREDITH CORP	COM	589433101	124	2205	SH	DEFINED	21
MEREDITH CORP	COM	589433101	192	3400	SH	DEFINED	20
MERIDIAN BIOSCIENCE INC	COM	589584101	963	39259	SH	DEFINED	2
MERIDIAN GOLD INC	COM	589975101	6	220	SH	DEFINED	21
MERIDIAN GOLD INC	COM	589975101	5245	188735	SH	DEFINED	18
MERIDIAN GOLD INC	COM	589975101	14	500	SH	DEFINED	7
MERIDIAN RESOURCE CORP	COM	58977Q109	4067	1316130	SH	DEFINED	6
MERIDIAN RESOURCE CORP	COM	58977Q109	39	12600	SH	DEFINED	3
MERITAGE HOMES CORP	COM	59001A102	6	121	SH	DEFINED	2
MERITAGE HOMES CORP	COM	59001A102	47720	1000000	SH	DEFINED	13
MERITAGE HOMES CORP	COM	59001A102	98408	2062200	SH	DEFINED	8
MERIX CORP	COM	590049102	552	59450	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	11128	119525	SH	DEFINED	17
MERRILL LYNCH & CO INC	COM	590188108	6517	70000	SH	DEFINED	8
MERRILL LYNCH & CO INC	COM	590188108	8844	95000	SH	DEFINED	7
MERRILL LYNCH & CO INC	COM	590188108	107884	1158792	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	3281	35241	SH	DEFINED	5
MERRILL LYNCH & CO INC	COM	590188108	84	900	SH	DEFINED	4
MERRILL LYNCH & CO INC	COM	590188108	43347	465600	SH	DEFINED	20
MERRILL LYNCH & CO INC	COM	590188108	425	4566	SH	DEFINED	1
MERRILL LYNCH & CO INC	COM	590188108	46835	503056	SH	DEFINED	21
MERRILL LYNCH & CO INC	COM	590188108	47786	513278	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	2571482	27620644	SH	DEFINED	18
MERRILL LYNCH & CO INC	NOTE 3/1	590188W46	22215	16800000	PRN	DEFINED	18
MERRILL LYNCH & CO INC	COM	590188108	593	6366	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM	590188108	21	225	SH	DEFINED	11
MESA AIR GROUP INC	COM	590479101	56	6500	SH	DEFINED	2
MESA AIR GROUP INC	COM	590479101	5020	585770	SH	DEFINED	6
METAL MGMT INC	COM NEW	591097209	390	10300	SH	DEFINED	3
METHANEX CORP	COM	59151K108	8	307	SH	DEFINED	2
METHANEX CORP	COM	59151K108	4	160	SH	DEFINED	18
METHANEX CORP	COM	59151K108	6881	251396	SH	DEFINED	3
METLIFE INC	COM	59156R108	377	6388	SH	DEFINED	11
METLIFE INC	COM	59156R108	27247	461737	SH	DEFINED	3
METLIFE INC	COM	59156R108	1793	30383	SH	DEFINED	5
METLIFE INC	COM	59156R108	4364	73960	SH	DEFINED	22
METLIFE INC	COM	59156R108	65	1100	SH	DEFINED	4
METLIFE INC	COM	59156R108	631	10690	SH	DEFINED	17
METLIFE INC	COM	59156R108	70	1181	SH	DEFINED	2
METLIFE INC	COM	59156R108	1976	33489	SH	DEFINED	18
METLIFE INC	COM	59156R108	68824	1166307	SH	DEFINED	6
METTLER TOLEDO INTERNATIONAL	COM	592688105	12	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	244	3100	SH	DEFINED	7
METTLER TOLEDO INTERNATIONAL	COM	592688105	196	2492	SH	DEFINED	21
METTLER TOLEDO INTERNATIONAL	COM	592688105	63630	806974	SH	DEFINED	18
METTLER TOLEDO INTERNATIONAL	COM	592688105	8677	110041	SH	DEFINED	6
MEXCO ENERGY CORP	COM	592770101	21	3400	SH	DEFINED	6
MGE ENERGY INC	COM	55277P104	3292	90000	SH	DEFINED	18
MGE ENERGY INC	COM	55277P104	8	225	SH	DEFINED	17
MGI PHARMA INC	COM	552880106	8891	482920	SH	DEFINED	3
MGI PHARMA INC	COM	552880106	127	6900	SH	DEFINED	20

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

MGI PHARMA INC	COM	552880106	1	75	SH	DEFINED	21
MGI PHARMA INC	COM	552880106	14403	782358	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	506	8090	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	2102	33612	SH	DEFINED	3
MGIC INVT CORP WIS	COM	552848103	15	246	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	317798	5081515	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	6	95	SH	DEFINED	17
MGIC INVT CORP WIS	COM	552848103	4472	71500	SH	DEFINED	20
MGIC INVT CORP WIS	COM	552848103	6903	110379	SH	DEFINED	21
MGIC INVT CORP WIS	COM	552848103	6	100	SH	DEFINED	7
MGM MIRAGE	COM	552953101	980	17084	SH	DEFINED	5
MGM MIRAGE	COM	552953101	206	3600	SH	DEFINED	11
MGM MIRAGE	COM	552953101	5	79	SH	DEFINED	21
MGM MIRAGE	COM	552953101	11	200	SH	DEFINED	7
MGM MIRAGE	COM	552953101	69	1200	SH	DEFINED	18
MGM MIRAGE	COM	552953101	18	317	SH	DEFINED	2
MGP INGREDIENTS INC	COM	55302G103	9780	432532	SH	DEFINED	3
MI DEVS INC	CL A SUB VTG	55304X104	1689	47300	SH	DEFINED	3
MI DEVS INC	CL A SUB VTG	55304X104	27	751	SH	DEFINED	18
MICREL INC	COM	594793101	8058	747480	SH	DEFINED	3
MICREL INC	COM	594793101	35	3235	SH	DEFINED	18
MICROCHIP TECHNOLOGY INC	COM	595017104	7651	233985	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	16	500	SH	DEFINED	2
MICROCHIP TECHNOLOGY INC	COM	595017104	20	602	SH	DEFINED	18
MICROCHIP TECHNOLOGY INC	COM	595017104	471	14400	SH	DEFINED	5
MICROMET INC	COM	59509C105	1952	650824	SH	DEFINED	18
MICROMET INC	COM	59509C105	44	14541	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	1371	98200	SH	DEFINED	22
MICRON TECHNOLOGY INC	COM	595112103	659	47220	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	7	500	SH	DEFINED	17
MICRON TECHNOLOGY INC	COM	595112103	646460	46308001	SH	DEFINED	18
MICRON TECHNOLOGY INC	COM	595112103	54337	3892325	SH	DEFINED	8
MICRON TECHNOLOGY INC	COM	595112103	19859	1422587	SH	DEFINED	3
MICRON TECHNOLOGY INC	COM	595112103	141	10110	SH	DEFINED	2
MICRON TECHNOLOGY INC	COM	595112103	45399	3252099	SH	DEFINED	21
MICRON TECHNOLOGY INC	COM	595112103	53	3780	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	11006	788400	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	1041	74600	SH	DEFINED	23
MICRONETICS INC DEL	COM	595125105	409	53382	SH	DEFINED	6
MICROS SYS INC	COM	594901100	46	880	SH	DEFINED	5
MICROS SYS INC	COM	594901100	3594	68200	SH	DEFINED	3
MICROSEMI CORP	COM	595137100	6	295	SH	DEFINED	2
MICROSEMI CORP	COM	595137100	2248	114400	SH	DEFINED	18
MICROSOFT CORP	COM	594918104	25767	862934	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	21768	729011	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	1734	58080	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	62387	2089305	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	10623	355770	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	17060	571331	SH	DEFINED	20
MICROSOFT CORP	COM	594918104	7143	239200	SH	DEFINED	23
MICROSOFT CORP	COM	594918104	41047	1374644	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	123885	4148865	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	6383	210361	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	6170	206630	SH	DEFINED	22
MICROSOFT CORP	COM	594918104	20608	696663	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	60603	2029577	SH	DEFINED	21
MICROSOFT CORP	COM	594918104	12093	405000	SH	DEFINED	8
MICROSOFT CORP	COM	594918104	2248262	75293448	SH	DEFINED	18
MICROSTRATEGY INC	CL A NEW	594972408	25678	225228	SH	DEFINED	3
MICROSTRATEGY INC	CL A NEW	594972408	57	500	SH	DEFINED	2
MID-AMER APT CMNTYS INC	COM	59522J103	3	54	SH	DEFINED	17
MID-AMER APT CMNTYS INC	COM	59522J103	795	13890	SH	DEFINED	3

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

MIDAS GROUP INC	COM	595626102	14308	622085	SH	DEFINED	6
MIDAS GROUP INC	COM	595626102	30	1300	SH	DEFINED	3
MIDCAP SPDR TR	UNIT SER 1	595635103	136	931	SH	DEFINED	18
MIDCAP SPDR TR	UNIT SER 1	595635103	854	5833	SH	DEFINED	5
MIDLAND CO	COM	597486109	6241	148783	SH	DEFINED	18
MIDLAND CO	COM	597486109	10720	255536	SH	DEFINED	6
MIDWEST BANC HOLDINGS INC	COM	598251106	13110	552015	SH	DEFINED	18
MIDWEST BANC HOLDINGS INC	COM	598251106	10	400	SH	DEFINED	21
MILACRON INC	COM	598709103	18	22401	SH	DEFINED	2
MILLEA HOLDINGS INC	ADR	60032R106	10	275	SH	DEFINED	11
MILLEA HOLDINGS INC	ADR	60032R106	1169	32603	SH	DEFINED	18
MILLEA HOLDINGS INC	ADR	60032R106	2977	83008	SH	DEFINED	17
MILLEA HOLDINGS INC	ADR	60032R106	53941	1538278	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	30	2745	SH	DEFINED	4
MILLENNIUM PHARMACEUTICALS I	COM	599902103	3265	299500	SH	DEFINED	3
MILLENNIUM PHARMACEUTICALS I	COM	599902103	340606	31248279	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2897	265776	SH	DEFINED	20
MILLENNIUM PHARMACEUTICALS I	COM	599902103	35240	3233046	SH	DEFINED	21
MILLENNIUM PHARMACEUTICALS I	COM	599902103	61	5620	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	36	3300	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	164	4500	SH	DEFINED	17
MILLER HERMAN INC	COM	600544100	16257	447100	SH	DEFINED	18
MILLER HERMAN INC	COM	600544100	87	2400	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	25409	698810	SH	DEFINED	3
MILLER INDS INC TENN	COM NEW	600551204	48	2000	SH	DEFINED	2
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	6400	103835	SH	DEFINED	3
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	13	216	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	20373	305895	SH	DEFINED	1
MILLIPORE CORP	COM	601073109	22	330	SH	DEFINED	5
MILLIPORE CORP	COM	601073109	2386	35819	SH	DEFINED	23
MILLIPORE CORP	COM	601073109	37	550	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	6715	100820	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	133	2000	SH	DEFINED	17
MILLS CORP	COM	601148109	2	105	SH	DEFINED	2
MILLS CORP	COM	601148109	16	825	SH	DEFINED	18
MINDRAY MEDICAL INTL LTD	SPON ADR	602675100	52	2170	SH	DEFINED	5
MINDSPEED TECHNOLOGIES INC	COM	602682106	1	500	SH	DEFINED	17
MINE SAFETY APPLIANCES CO	COM	602720104	73	2000	SH	DEFINED	5
MINERALS TECHNOLOGIES INC	COM	603158106	12389	210740	SH	DEFINED	18
MIPS TECHNOLOGIES INC	COM	604567107	3	376	SH	DEFINED	18
MIRANT CORP NEW	COM	60467R100	1	19	SH	DEFINED	17
MIRANT CORP NEW	COM	60467R100	3843	121738	SH	DEFINED	3
MIRANT CORP NEW	COM	60467R100	1	32	SH	DEFINED	7
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	1	103	SH	DEFINED	7
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	2945	236555	SH	DEFINED	17
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	141	11290	SH	DEFINED	2
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	10	840	SH	DEFINED	11
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	136	10942	SH	DEFINED	21
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	52690	4325342	SH	DEFINED	6
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	35034	2813962	SH	DEFINED	18
mitsui & CO LTD	ADR	606827202	29	95	SH	DEFINED	18
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	45672	1082780	SH	DEFINED	8
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	192	4560	SH	DEFINED	5
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	324786	7700000	SH	DEFINED	13
MITY ENTERPRISES INC	COM	606850105	678	37880	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	8449	374200	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	7700	340990	SH	DEFINED	3
MOBILE MINI INC	COM	60740F105	4386	162800	SH	DEFINED	18
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	84645	1686500	SH	DEFINED	22
MODINE MFG CO	COM	607828100	18413	735646	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	191	2550	SH	DEFINED	20
MOHAWK INDS INC	COM	608190104	39944	533577	SH	DEFINED	18

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

MOHAWK INDS INC	COM	608190104	103	1370	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	1	15	SH	DEFINED	21
MOHAWK INDS INC	COM	608190104	1439	19220	SH	DEFINED	3
MOLDFLOW CORP	COM	608507109	8	600	SH	DEFINED	5
MOLECULAR DEVICES CORP	COM	60851C107	5	250	SH	DEFINED	5
MOLECULAR DEVICES CORP	COM	60851C107	3744	177680	SH	DEFINED	3
MOLEX INC	COM	608554101	47	1500	SH	DEFINED	2
MOLEX INC	CL A	608554200	42	1500	SH	DEFINED	1
MOLEX INC	COM	608554101	14	451	SH	DEFINED	18
MOLEX INC	COM	608554101	5983	189171	SH	DEFINED	3
MOLEX INC	CL A	608554200	191	6887	SH	DEFINED	2
MOLEX INC	CL A	608554200	26	953	SH	DEFINED	18
MOLINA HEALTHCARE INC	COM	60855R100	12831	394677	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	924	12082	SH	DEFINED	21
MOLSON COORS BREWING CO	CL B	60871R209	2125	27800	SH	DEFINED	20
MOLSON COORS BREWING CO	CL B	60871R209	19	250	SH	DEFINED	5
MOLSON COORS BREWING CO	CL B	60871R209	17	220	SH	DEFINED	6
MOLSON COORS BREWING CO	CL B	60871R209	2235	29235	SH	DEFINED	17
MOLSON COORS BREWING CO	CL B	60871R209	99075	1296119	SH	DEFINED	18
MOLSON COORS BREWING CO	CL B	60871R209	22534	294794	SH	DEFINED	3
MONARCH CASINO & RESORT INC	COM	609027107	4054	169760	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	2816	89800	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	179	5700	SH	DEFINED	20
MONEYGRAM INTL INC	COM	60935Y109	53	1700	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	7853	149488	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	2075	39497	SH	DEFINED	18
MONSANTO CO NEW	COM	61166W101	4834	92018	SH	DEFINED	3
MONSANTO CO NEW	COM	61166W101	860	16377	SH	DEFINED	5
MONSANTO CO NEW	COM	61166W101	8	145	SH	DEFINED	21
MONSANTO CO NEW	COM	61166W101	122	2322	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	113	2158	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	53	1000	SH	DEFINED	4
MONSANTO CO NEW	COM	61166W101	1257	23920	SH	DEFINED	1
MONSTER WORLDWIDE INC	COM	611742107	1013	21726	SH	DEFINED	3
MONSTER WORLDWIDE INC	COM	611742107	1291	27687	SH	DEFINED	18
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	106990	5749050	SH	DEFINED	8
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	39	2100	SH	DEFINED	4
MOODYS CORP	COM	615369105	2747	39778	SH	DEFINED	3
MOODYS CORP	COM	615369105	147	2130	SH	DEFINED	18
MOODYS CORP	COM	615369105	380	5504	SH	DEFINED	2
MOODYS CORP	COM	615369105	340	4925	SH	DEFINED	11
MOODYS CORP	COM	615369105	4413	63897	SH	DEFINED	17
MOODYS CORP	COM	615369105	124	1800	SH	DEFINED	5
MOOG INC	CL A	615394202	38	1000	SH	DEFINED	5
MOOG INC	CL A	615394202	195	5107	SH	DEFINED	17
MOOG INC	CL A	615394202	644	16874	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	780	9584	SH	DEFINED	5
MORGAN STANLEY	COM NEW	617446448	13998	171896	SH	DEFINED	21
MORGAN STANLEY	COM NEW	617446448	149180	1837064	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	12345	151600	SH	DEFINED	7
MORGAN STANLEY	COM NEW	617446448	5591	68660	SH	DEFINED	20
MORGAN STANLEY	COM NEW	617446448	175	2145	SH	DEFINED	11
MORGAN STANLEY	COM NEW	617446448	64560	792830	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	439	5391	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	66	815	SH	DEFINED	4
MORGAN STANLEY	COM NEW	617446448	12	150	SH	DEFINED	1
MORGAN STANLEY	COM NEW	617446448	266495	3272685	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	1655	20323	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	5700	70000	SH	DEFINED	8
MORGAN STANLEY INDIA INVS FD	COM	61745C105	24	475	SH	DEFINED	18
MORNINGSTAR INC	COM	617700109	135	3000	SH	DEFINED	20
MORTGAGEIT HLDGS INC	COM	61915Q108	10	700	SH	DEFINED	17

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

MOSAIC CO	COM	61945A107	347	16250	SH	DEFINED	11
MOSAIC CO	COM	61945A107	3	119	SH	DEFINED	2
MOSAIC CO	COM	61945A107	9	400	SH	DEFINED	17
MOTHERS WK INC	COM	619903107	2044	51900	SH	DEFINED	3
MOTOROLA INC	COM	620076109	990845	48192839	SH	DEFINED	18
MOTOROLA INC	COM	620076109	3202	155746	SH	DEFINED	17
MOTOROLA INC	COM	620076109	514	25000	SH	DEFINED	5
MOTOROLA INC	COM	620076109	20786	1010974	SH	DEFINED	20
MOTOROLA INC	COM	620076109	12	590	SH	DEFINED	4
MOTOROLA INC	COM	620076109	235	11440	SH	DEFINED	6
MOTOROLA INC	COM	620076109	5134	249722	SH	DEFINED	21
MOTOROLA INC	COM	620076109	558	27132	SH	DEFINED	2
MOTOROLA INC	COM	620076109	39543	1923318	SH	DEFINED	3
MOTOROLA INC	COM	620076109	4112	200000	SH	DEFINED	8
MOTOROLA INC	COM	620076109	144	7000	SH	DEFINED	11
MOVADO GROUP INC	COM	624580106	4718	162700	SH	DEFINED	3
MOVE INC COM	COM	62458M108	4	702	SH	DEFINED	18
MPS GROUP INC	COM	553409103	19001	1339972	SH	DEFINED	3
MPS GROUP INC	COM	553409103	2870	202400	SH	DEFINED	18
MPS GROUP INC	COM	553409103	194	13700	SH	DEFINED	20
MSC INDL DIRECT INC	CL A	553530106	177	4520	SH	DEFINED	20
MSC INDL DIRECT INC	CL A	553530106	22845	583535	SH	DEFINED	18
MSC INDL DIRECT INC	CL A	553530106	14428	368520	SH	DEFINED	3
MTI TECHNOLOGY CORP	COM	553903105	2	2925	SH	DEFINED	5
MTS SYS CORP	COM	553777103	560	14500	SH	DEFINED	17
MUELLER INDS INC	COM	624756102	45475	1434530	SH	DEFINED	18
MUELLER INDS INC	COM	624756102	13	410	SH	DEFINED	21
MUELLER INDS INC	COM	624756102	14377	453537	SH	DEFINED	3
MUELLER INDS INC	COM	624756102	15	460	SH	DEFINED	17
MUELLER WTR PRODS INC	COM SER B	624758207	8100	543644	SH	DEFINED	6
MUELLER WTR PRODS INC	COM SER A	624758108	4213	283300	SH	DEFINED	3
MUELLER WTR PRODS INC	COM SER B	624758207	1	57	SH	DEFINED	18
MULTI COLOR CORP	COM	625383104	10	300	SH	DEFINED	2
MULTI FINELINE ELECTRONIX IN	COM	62541B101	5456	268900	SH	DEFINED	6
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	64	2000	SH	DEFINED	17
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	64	2000	SH	DEFINED	18
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	84	2600	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	217207	4271526	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	3039	59764	SH	DEFINED	20
MURPHY OIL CORP	COM	626717102	2596	51061	SH	DEFINED	3
MURPHY OIL CORP	COM	626717102	51	996	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	5	100	SH	DEFINED	2
MURPHY OIL CORP	COM	626717102	5746	113000	SH	DEFINED	1
MURPHY OIL CORP	COM	626717102	3331	65504	SH	DEFINED	21
MURPHY OIL CORP	COM	626717102	15275	300400	SH	DEFINED	6
MUTUALFIRST FINL INC	COM	62845B104	36	1700	SH	DEFINED	5
MWI VETERINARY SUPPLY INC	COM	55402X105	42	1290	SH	DEFINED	5
MYERS INDS INC	COM	628464109	3982	254297	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	1524	76339	SH	DEFINED	18
MYLAN LABS INC	COM	628530107	48	2400	SH	DEFINED	17
MYLAN LABS INC	COM	628530107	22	1125	SH	DEFINED	11
MYLAN LABS INC	COM	628530107	25	1237	SH	DEFINED	2
MYLAN LABS INC	COM	628530107	2184	109400	SH	DEFINED	22
MYLAN LABS INC	COM	628530107	69	3453	SH	DEFINED	5
MYLAN LABS INC	COM	628530107	36381	1822685	SH	DEFINED	3
MYRIAD GENETICS INC	COM	62855J104	3208	102500	SH	DEFINED	18
MYRIAD GENETICS INC	COM	62855J104	28	900	SH	DEFINED	2
NABI BIOPHARMACEUTICALS	COM	629519109	27	4000	SH	DEFINED	3
NABI BIOPHARMACEUTICALS	COM	629519109	170	25000	SH	DEFINED	20
NABI BIOPHARMACEUTICALS	COM	629519109	6539	964400	SH	DEFINED	18
NABORS INDUSTRIES LTD	SHS	G6359F103	215	7220	SH	DEFINED	17
NABORS INDUSTRIES LTD	SHS	G6359F103	138	4644	SH	DEFINED	20

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

NABORS INDUSTRIES LTD	SHS	G6359F103	576	19330	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	11727	393772	SH	DEFINED	18
NABORS INDUSTRIES LTD	SHS	G6359F103	19910	668568	SH	DEFINED	2
NABORS INDUSTRIES LTD	SHS	G6359F103	1507	50617	SH	DEFINED	3
NABORS INDUSTRIES LTD	SHS	G6359F103	218	7318	SH	DEFINED	5
NACCO INDS INC	CL A	629579103	10116	74058	SH	DEFINED	6
NACCO INDS INC	CL A	629579103	68	500	SH	DEFINED	2
NALCO HOLDING COMPANY	COM	62985Q101	60316	2947978	SH	DEFINED	8
NALCO HOLDING COMPANY	COM	62985Q101	21767	1063900	SH	DEFINED	18
NALCO HOLDING COMPANY	COM	62985Q101	4009	195921	SH	DEFINED	3
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	2395	157650	SH	DEFINED	3
NANOGEN INC	COM	630075109	3789	2026370	SH	DEFINED	18
NANOGEN INC	COM	630075109	13	7135	SH	DEFINED	21
NANOGEN INC	COM	630075109	98	52200	SH	DEFINED	20
NAPSTER INC	COM	630797108	0	5	SH	DEFINED	7
NARA BANCORP INC	COM	63080P105	7764	371143	SH	DEFINED	3
NASDAQ 100 TR	UNIT SER 1	631100104	10899	252525	SH	DEFINED	18
NASDAQ 100 TR	UNIT SER 1	631100104	5	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	157	3645	SH	DEFINED	17
NASDAQ 100 TR	UNIT SER 1	631100104	226	5230	SH	DEFINED	2
NASDAQ STOCK MARKET INC	COM	631103108	1022	33200	SH	DEFINED	20
NASDAQ STOCK MARKET INC	COM	631103108	57	1855	SH	DEFINED	17
NASDAQ STOCK MARKET INC	COM	631103108	57	1860	SH	DEFINED	5
NASDAQ STOCK MARKET INC	COM	631103108	38140	1238700	SH	DEFINED	18
NASH FINCH CO	COM	631158102	26115	956575	SH	DEFINED	6
NASTECH PHARMACEUTICAL INC	COM PAR \$0.006	631728409	0	16	SH	DEFINED	18
NATCO GROUP INC	CL A	63227W203	13982	438595	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	279	1750	SH	DEFINED	2
NATIONAL BEVERAGE CORP	COM	635017106	674	48015	SH	DEFINED	3
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	11792	1268007	SH	DEFINED	18
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	52	5625	SH	DEFINED	21
NATIONAL CITY CORP	COM	635405103	4204	115001	SH	DEFINED	3
NATIONAL CITY CORP	COM	635405103	652	17847	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	3240	88609	SH	DEFINED	17
NATIONAL CITY CORP	COM	635405103	1146	31338	SH	DEFINED	5
NATIONAL CITY CORP	COM	635405103	40	1088	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	4881	133501	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	654	17900	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	170	4639	SH	DEFINED	4
NATIONAL CITY CORP	COM	635405103	266	7270	SH	DEFINED	1
NATIONAL DENTEX CORP	COM	63563H109	10227	584423	SH	DEFINED	18
NATIONAL DENTEX CORP	COM	63563H109	13	765	SH	DEFINED	21
NATIONAL FINL PARTNERS CORP	COM	63607P208	1474	33520	SH	DEFINED	3
NATIONAL FINL PARTNERS CORP	COM	63607P208	1321	30052	SH	DEFINED	18
NATIONAL FINL PARTNERS CORP	COM	63607P208	13	305	SH	DEFINED	20
NATIONAL FUEL GAS CO N J	COM	636180101	23590	612100	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM	636180101	46	1200	SH	DEFINED	11
NATIONAL FUEL GAS CO N J	COM	636180101	3771	97837	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	104559	2713000	SH	DEFINED	18
NATIONAL FUEL GAS CO N J	COM	636180101	27	700	SH	DEFINED	5
NATIONAL GRID PLC	SPON ADR NEW	636274300	8	112	SH	DEFINED	17
NATIONAL GRID PLC	SPON ADR NEW	636274300	11	152	SH	DEFINED	2
NATIONAL GRID PLC	SPON ADR NEW	636274300	4	50	SH	DEFINED	18
NATIONAL HOME HEALTH CARE CO	COM	636380107	726	63103	SH	DEFINED	6
NATIONAL INSTRS CORP	COM	636518102	44	1620	SH	DEFINED	18
NATIONAL INTERSTATE CORP	COM	63654U100	1381	56845	SH	DEFINED	6
NATIONAL MED HEALTH CARD SYS	COM NEW	636918302	450	37970	SH	DEFINED	6
NATIONAL OILWELL VARCO INC	COM	637071101	135	2200	SH	DEFINED	20
NATIONAL OILWELL VARCO INC	COM	637071101	1811	29609	SH	DEFINED	3
NATIONAL OILWELL VARCO INC	COM	637071101	15	250	SH	DEFINED	21
NATIONAL OILWELL VARCO INC	COM	637071101	12749	208390	SH	DEFINED	2
NATIONAL OILWELL VARCO INC	COM	637071101	70987	1160302	SH	DEFINED	18

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

NATIONAL OILWELL VARCO INC	COM	637071101	89	1452	SH	DEFINED	17
NATIONAL PENN BANCSHARES INC	COM	637138108	261	12875	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	1873	92518	SH	DEFINED	6
NATIONAL PENN BANCSHARES INC	COM	637138108	782	38625	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	75	1260	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	66	1100	SH	DEFINED	17
NATIONAL RETAIL PROPERTIES I	COM	637417106	69	3000	SH	DEFINED	11
NATIONAL RETAIL PROPERTIES I	COM	637417106	13193	574857	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	73463	3236250	SH	DEFINED	8
NATIONAL SEMICONDUCTOR CORP	COM	637640103	27	1172	SH	DEFINED	17
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1103	48610	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	14	600	SH	DEFINED	18
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2	110	SH	DEFINED	6
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	17
NATIONAL WESTN LIFE INS CO	CL A	638522102	9031	39241	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	33	615	SH	DEFINED	17
NATIONWIDE FINL SVCS INC	CL A	638612101	6	107	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	7	121	SH	DEFINED	11
NATIONWIDE FINL SVCS INC	CL A	638612101	8636	159335	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	24153	445627	SH	DEFINED	3
NATIONWIDE HEALTH PPTYS INC	COM	638620104	12	400	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	363	12000	SH	DEFINED	17
NATIONWIDE HEALTH PPTYS INC	COM	638620104	6704	221850	SH	DEFINED	3
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	70	1200	SH	DEFINED	17
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	3	45	SH	DEFINED	2
NATUZZI S P A	ADR	63905A101	5	600	SH	DEFINED	6
NAUTILUS INC	COM	63910B102	10	700	SH	DEFINED	5
NAUTILUS INC	COM	63910B102	277	19783	SH	DEFINED	18
NAVIGANT CONSULTING INC	COM	63935N107	219	11100	SH	DEFINED	20
NAVIGANT CONSULTING INC	COM	63935N107	5170	261620	SH	DEFINED	18
NAVIGATORS GROUP INC	COM	638904102	34	700	SH	DEFINED	1
NAVIGATORS GROUP INC	COM	638904102	983	20400	SH	DEFINED	3
NAVISTAR INTL CORP NEW	COM	63934E108	14662	438600	SH	DEFINED	3
NAVISTAR INTL CORP NEW	COM	63934E108	38009	1136980	SH	DEFINED	6
NAVISTAR INTL CORP NEW	COM	63934E108	20	600	SH	DEFINED	17
NAVTEQ CORP	COM	63936L100	4	110	SH	DEFINED	18
NAVTEQ CORP	COM	63936L100	2055	58760	SH	DEFINED	1
NB & T FINL GROUP INC	COM	62874M104	405	20419	SH	DEFINED	2
NBT BANCORP INC	COM	628778102	13	500	SH	DEFINED	17
NBT BANCORP INC	COM	628778102	19086	748174	SH	DEFINED	6
NBTY INC	COM	628782104	47316	1138230	SH	DEFINED	3
NBTY INC	COM	628782104	166	4000	SH	DEFINED	17
NCI BUILDING SYS INC	COM	628852105	24858	480341	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	2551	49300	SH	DEFINED	3
NCI BUILDING SYS INC	COM	628852105	7235	139800	SH	DEFINED	18
NCR CORP NEW	COM	62886E108	22	521	SH	DEFINED	18
NCR CORP NEW	COM	62886E108	1	24	SH	DEFINED	11
NCR CORP NEW	COM	62886E108	193	4510	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	1473	34438	SH	DEFINED	3
NCR CORP NEW	COM	62886E108	11	262	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	5	136	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	1	15	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	0	6	SH	DEFINED	7
NEENAH PAPER INC	COM	640079109	21024	595245	SH	DEFINED	6
NEENAH PAPER INC	COM	640079109	1672	47350	SH	DEFINED	3
NEENAH PAPER INC	COM	640079109	4	118	SH	DEFINED	21
NEENAH PAPER INC	COM	640079109	23	638	SH	DEFINED	18
NEKTAR THERAPEUTICS	COM	640268108	9	562	SH	DEFINED	2
NEKTAR THERAPEUTICS	COM	640268108	475	31200	SH	DEFINED	6
NEKTAR THERAPEUTICS	COM	640268108	5	300	SH	DEFINED	11
NEKTAR THERAPEUTICS	COM	640268108	9089	597600	SH	DEFINED	18
NELNET INC	CL A	64031N108	114	4170	SH	DEFINED	20

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

NELNET INC	CL A	64031N108	1	45	SH	DEFINED	21
NELNET INC	CL A	64031N108	25984	949692	SH	DEFINED	18
NELNET INC	CL A	64031N108	11190	409000	SH	DEFINED	6
NESS TECHNOLOGIES INC	COM	64104X108	22	1570	SH	DEFINED	5
NESS TECHNOLOGIES INC	COM	64104X108	1197	83950	SH	DEFINED	3
NESS TECHNOLOGIES INC	COM	64104X108	14956	1048841	SH	DEFINED	6
NETEASE COM INC	SPONSORED ADR	64110W102	127092	6800000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	27	1050	SH	DEFINED	3
NETFLIX COM INC	COM	64110L106	193950	7500000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	607	23487	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	1293	50000	SH	DEFINED	18
NETGEAR INC	COM	64111Q104	5	200	SH	DEFINED	5
NETGEAR INC	COM	64111Q104	24701	941005	SH	DEFINED	18
NETGEAR INC	COM	64111Q104	16	600	SH	DEFINED	21
NETWORK APPLIANCE INC	COM	64120L104	13790	351066	SH	DEFINED	18
NETWORK APPLIANCE INC	COM	64120L104	475	12100	SH	DEFINED	5
NETWORK APPLIANCE INC	COM	64120L104	9373	238615	SH	DEFINED	17
NETWORK APPLIANCE INC	COM	64120L104	1144	29129	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	59	1500	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	5	125	SH	DEFINED	2
NETWORK APPLIANCE INC	COM	64120L104	2485	63271	SH	DEFINED	3
NETWORK APPLIANCE INC	COM	64120L104	1	19	SH	DEFINED	4
NETWORK EQUIP TECHNOLOGIES	COM	641208103	1238	212719	SH	DEFINED	18
NEUROMETRIX INC	COM	641255104	203	13600	SH	DEFINED	3
NEW DRAGON ASIA CORP	CL A	64378H102	2	1100	SH	DEFINED	18
NEW FRONTIER MEDIA INC	COM	644398109	136	14120	SH	DEFINED	3
NEW JERSEY RES	COM	646025106	37	771	SH	DEFINED	4
NEW JERSEY RES	COM	646025106	14793	304510	SH	DEFINED	6
NEW JERSEY RES	COM	646025106	7481	154000	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	27	546	SH	DEFINED	17
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	30	890	SH	DEFINED	5
NEW PLAN EXCEL RLTY TR INC	COM	648053106	11	400	SH	DEFINED	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	637	23173	SH	DEFINED	18
NEW PLAN EXCEL RLTY TR INC	COM	648053106	143	5200	SH	DEFINED	17
NEW PLAN EXCEL RLTY TR INC	COM	648053106	6	200	SH	DEFINED	11
NEW PLAN EXCEL RLTY TR INC	COM	648053106	30	1100	SH	DEFINED	5
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1729	62928	SH	DEFINED	3
NEW RIV PHARMACEUTICALS INC	COM	648468205	38089	696200	SH	DEFINED	8
NEW YORK & CO INC	COM	649295102	179	13700	SH	DEFINED	6
NEW YORK & CO INC	COM	649295102	1301	99500	SH	DEFINED	3
NEW YORK CMNTY BANCORP INC	COM	649445103	15	941	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	595	36961	SH	DEFINED	21
NEW YORK CMNTY BANCORP INC	COM	649445103	1227	76216	SH	DEFINED	20
NEW YORK CMNTY BANCORP INC	COM	649445103	259	16045	SH	DEFINED	6
NEW YORK CMNTY BANCORP INC	COM	649445103	126381	7849737	SH	DEFINED	18
NEW YORK CMNTY BANCORP INC	COM	649445103	16	1000	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	39	1600	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	9	350	SH	DEFINED	2
NEW YORK TIMES CO	CL A	650111107	112	4600	SH	DEFINED	11
NEW YORK TIMES CO	CL A	650111107	9147	375490	SH	DEFINED	6
NEW YORK TIMES CO	CL A	650111107	602	24694	SH	DEFINED	3
NEW YORK TIMES CO	CL A	650111107	335	13747	SH	DEFINED	18
NEW YORK TIMES CO	CL A	650111107	3415	140190	SH	DEFINED	5
NEWALLIANCE BANCSHARES INC	COM	650203102	96	5849	SH	DEFINED	17
NEWALLIANCE BANCSHARES INC	COM	650203102	5340	325600	SH	DEFINED	6
NEWCASTLE INVT CORP	COM	65105M108	12862	410650	SH	DEFINED	3
NEWELL RUBBERMAID INC	COM	651229106	110425	3814351	SH	DEFINED	18
NEWELL RUBBERMAID INC	COM	651229106	1696	58600	SH	DEFINED	20
NEWELL RUBBERMAID INC	COM	651229106	26397	911800	SH	DEFINED	6
NEWELL RUBBERMAID INC	COM	651229106	730	25220	SH	DEFINED	17
NEWELL RUBBERMAID INC	COM	651229106	2	78	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	304	10508	SH	DEFINED	2

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

NEWELL RUBBERMAID INC	COM	651229106	5790	200000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	113	3900	SH	DEFINED	5
NEWELL RUBBERMAID INC	COM	651229106	3125	107935	SH	DEFINED	3
NEWELL RUBBERMAID INC	COM	651229106	317	10934	SH	DEFINED	21
NEWFIELD EXPL CO	COM	651290108	24	516	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	14	300	SH	DEFINED	2
NEWFIELD EXPL CO	COM	651290108	75	1640	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	772	16800	SH	DEFINED	3
NEWFIELD EXPL CO	COM	651290108	20011	435493	SH	DEFINED	18
NEWFIELD EXPL CO	COM	651290108	1	30	SH	DEFINED	21
NEWFIELD EXPL CO	COM	651290108	197	4286	SH	DEFINED	20
NEWFIELD EXPL CO	COM	651290108	32	700	SH	DEFINED	4
NEWMARKET CORP	COM	651587107	1	11	SH	DEFINED	18
NEWMONT MINING CORP	COM	651639106	61	1355	SH	DEFINED	17
NEWMONT MINING CORP	COM	651639106	272	6014	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	4131	91500	SH	DEFINED	18
NEWMONT MINING CORP	COM	651639106	3483	77132	SH	DEFINED	3
NEWMONT MINING CORP	COM	651639106	5192	115000	SH	DEFINED	8
NEWMONT MINING CORP	COM	651639106	144	3200	SH	DEFINED	20
NEWMONT MINING CORP	COM	651639106	271	5997	SH	DEFINED	5
NEWPARK RES INC	COM PAR \$.01NEW	651718504	21	2925	SH	DEFINED	5
NEWPARK RES INC	COM PAR \$.01NEW	651718504	97	13489	SH	DEFINED	2
NEWPORT CORP	COM	651824104	24	1150	SH	DEFINED	2
NEWPORT CORP	COM	651824104	73	3500	SH	DEFINED	5
NEWS CORP	CL A	65248E104	24257	1129285	SH	DEFINED	18
NEWS CORP	CL A	65248E104	9	440	SH	DEFINED	4
NEWS CORP	CL A	65248E104	426	19808	SH	DEFINED	1
NEWS CORP	CL A	65248E104	2	88	SH	DEFINED	11
NEWS CORP	CL A	65248E104	1	58	SH	DEFINED	2
NEWS CORP	CL A	65248E104	177	8249	SH	DEFINED	21
NEWS CORP	CL A	65248E104	42	1972	SH	DEFINED	17
NEWS CORP	CL B	65248E203	21831	992822	SH	DEFINED	6
NEWS CORP	CL A	65248E104	81	3752	SH	DEFINED	5
NEWS CORP	CL B	65248E203	67	3000	SH	DEFINED	5
NEWS CORP	CL B	65248E203	2210	99285	SH	DEFINED	23
NEWS CORP	CL B	65248E203	9	400	SH	DEFINED	2
NEWS CORP	CL B	65248E203	27	1200	SH	DEFINED	17
NEWS CORP	CL B	65248E203	859662	38619122	SH	DEFINED	18
NEWS CORP	CL B	65248E203	9898	444657	SH	DEFINED	21
NEWS CORP	CL B	65248E203	13083	587726	SH	DEFINED	20
NEWS CORP	CL B	65248E203	3625	162833	SH	DEFINED	3
NEWS CORP	CL A	65248E104	12600	586606	SH	DEFINED	3
NEWS CORP	CL A	65248E104	1045	48660	SH	DEFINED	6
NEXEN INC	COM	65334H102	12721	231287	SH	DEFINED	18
NEXEN INC	COM	65334H102	13433	243500	SH	DEFINED	7
NEXEN INC	COM	65334H102	148	2690	SH	DEFINED	20
NEXEN INC	COM	65334H102	3447	62667	SH	DEFINED	23
NEXMED INC	COM	652903105	744	1111110	SH	DEFINED	18
NEXTEST SYS CORP	COM	653339101	122	10800	SH	DEFINED	3
NGP CAP RES CO	COM	62912R107	1321	78850	SH	DEFINED	3
NICE SYS LTD	SPONSORED ADR	653656108	77	2510	SH	DEFINED	5
NICOR INC	COM	654086107	356	7601	SH	DEFINED	3
NICOR INC	COM	654086107	14	300	SH	DEFINED	2
NICOR INC	COM	654086107	16	350	SH	DEFINED	5
NICOR INC	COM	654086107	171	3654	SH	DEFINED	18
NICOR INC	COM	654086107	28	600	SH	DEFINED	6
NII HLDGS INC	CL B NEW	62913F201	153576	2383245	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	425175	6598000	SH	DEFINED	13
NII HLDGS INC	NOTE 2.750% 8/1	62913FAF9	5047	3475000	PRN	DEFINED	18
NIKE INC	CL B	654106103	8	80	SH	DEFINED	6
NIKE INC	CL B	654106103	130	1310	SH	DEFINED	5
NIKE INC	CL B	654106103	6455	65179	SH	DEFINED	3

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

NIKE INC	CL B	654106103	580	5860	SH	DEFINED	2
NIKE INC	CL B	654106103	608178	6141350	SH	DEFINED	8
NIKE INC	CL B	654106103	72	725	SH	DEFINED	11
NIKE INC	CL B	654106103	54	550	SH	DEFINED	4
NIKE INC	CL B	654106103	54	550	SH	DEFINED	17
NIKE INC	CL B	654106103	897	9059	SH	DEFINED	18
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	4	150	SH	DEFINED	17
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	4	175	SH	DEFINED	2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	101	4055	SH	DEFINED	21
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	24639	993919	SH	DEFINED	18
NISOURCE INC	COM	65473P105	437	18117	SH	DEFINED	17
NISOURCE INC	COM	65473P105	48305	2004373	SH	DEFINED	18
NISOURCE INC	COM	65473P105	403	16725	SH	DEFINED	21
NISOURCE INC	COM	65473P105	552	22890	SH	DEFINED	6
NISOURCE INC	COM	65473P105	103	4264	SH	DEFINED	2
NISOURCE INC	COM	65473P105	1120	46453	SH	DEFINED	3
NISSAN MOTORS	SPONSORED ADR	654744408	2	77	SH	DEFINED	18
NISSAN MOTORS	SPONSORED ADR	654744408	41	1670	SH	DEFINED	2
NMS COMMUNICATIONS CORP	COM	629248105	7	3350	SH	DEFINED	5
NN INC	COM	629337106	300	24150	SH	DEFINED	3
NN INC	COM	629337106	3022	243098	SH	DEFINED	6
NOBEL LEARNING CMNTYS INC	COM	654889104	57	5000	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	38	504	SH	DEFINED	5
NOBLE CORPORATION	SHS	G65422100	155	2040	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	27	359	SH	DEFINED	2
NOBLE CORPORATION	SHS	G65422100	2023	26560	SH	DEFINED	17
NOBLE CORPORATION	SHS	G65422100	1764	23160	SH	DEFINED	3
NOBLE CORPORATION	SHS	G65422100	145	1902	SH	DEFINED	21
NOBLE CORPORATION	SHS	G65422100	31663	415792	SH	DEFINED	18
NOBLE ENERGY INC	COM	655044105	26990	550023	SH	DEFINED	18
NOBLE ENERGY INC	COM	655044105	7	140	SH	DEFINED	17
NOBLE ENERGY INC	COM	655044105	40	811	SH	DEFINED	2
NOBLE ENERGY INC	COM	655044105	2059	41954	SH	DEFINED	3
NOBLE ENERGY INC	COM	655044105	247	5040	SH	DEFINED	5
NOBLE ENERGY INC	COM	655044105	6	128	SH	DEFINED	11
NOBLE INTL LTD	COM	655053106	236	11790	SH	DEFINED	3
NOKIA CORP	SPONSORED ADR	654902204	290723	14307250	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	2475	121813	SH	DEFINED	21
NOKIA CORP	SPONSORED ADR	654902204	106047	5257845	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	1661	81735	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	1816	89368	SH	DEFINED	3
NOKIA CORP	SPONSORED ADR	654902204	2	100	SH	DEFINED	1
NOKIA CORP	SPONSORED ADR	654902204	15457	760672	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	23840	1173230	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	408768	20116548	SH	DEFINED	18
NOKIA CORP	SPONSORED ADR	654902204	9186	452075	SH	DEFINED	20
NOKIA CORP	SPONSORED ADR	654902204	221	10900	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	825	40605	SH	DEFINED	11
NOMURA HLDGS INC	SPONSORED ADR	65535H208	105	5530	SH	DEFINED	21
NOMURA HLDGS INC	SPONSORED ADR	65535H208	265	14000	SH	DEFINED	6
NOMURA HLDGS INC	SPONSORED ADR	65535H208	40	2115	SH	DEFINED	2
NOMURA HLDGS INC	SPONSORED ADR	65535H208	25914	1368198	SH	DEFINED	18
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	278	8150	SH	DEFINED	5
NORDSON CORP	COM	655663102	179	3600	SH	DEFINED	20
NORDSTROM INC	COM	655664100	10573	214283	SH	DEFINED	3
NORDSTROM INC	COM	655664100	381	7732	SH	DEFINED	2
NORDSTROM INC	COM	655664100	359	7270	SH	DEFINED	17
NORDSTROM INC	COM	655664100	69	1402	SH	DEFINED	11
NORDSTROM INC	COM	655664100	1	16	SH	DEFINED	21
NORDSTROM INC	COM	655664100	1270	25746	SH	DEFINED	18
NORFOLK SOUTHERN CORP	COM	655844108	3463	68865	SH	DEFINED	17
NORFOLK SOUTHERN CORP	COM	655844108	78	1550	SH	DEFINED	4

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

NORFOLK SOUTHERN CORP	COM	655844108	25	500	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	8259	164222	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	81	1615	SH	DEFINED	18
NORFOLK SOUTHERN CORP	COM	655844108	11492	228513	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	624	12400	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	9	180	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	1700	33800	SH	DEFINED	23
NORFOLK SOUTHERN CORP	COM	655844108	525	10432	SH	DEFINED	5
NORSK HYDRO A S	SPONSORED ADR	656531605	31	1010	SH	DEFINED	6
NORSK HYDRO A S	SPONSORED ADR	656531605	365	11900	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM NEW	656568508	806	30149	SH	DEFINED	18
NORTEL NETWORKS CORP NEW	COM NEW	656568508	112001	4189845	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM NEW	656568508	13525	583368	SH	DEFINED	7
NORTEL NETWORKS CORP NEW	COM NEW	656568508	0	10	SH	DEFINED	11
NORTH AMERN ENERGY PARTNERS	COM	656844107	5975	367000	SH	DEFINED	18
NORTH CENT BANCSHARES INC	COM	658418108	372	9490	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	194	5200	SH	DEFINED	17
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	12	315	SH	DEFINED	2
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	373	9970	SH	DEFINED	18
NORTH PITTSBURGH SYS INC	COM	661562108	7	300	SH	DEFINED	3
NORTH PITTSBURGH SYS INC	COM	661562108	750	31058	SH	DEFINED	6
NORTH VALLEY BANCORP	COM	66304M105	1619	87631	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	25	884	SH	DEFINED	17
NORTHEAST UTILS	COM	664397106	66	2341	SH	DEFINED	18
NORTHEAST UTILS	COM	664397106	14	480	SH	DEFINED	2
NORTHEAST UTILS	COM	664397106	651	23130	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	1260	44760	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	3173	52279	SH	DEFINED	17
NORTHERN TR CORP	COM	665859104	22426	369525	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	121	2000	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	1242	20466	SH	DEFINED	18
NORTHERN TR CORP	COM	665859104	745	12278	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	144	2375	SH	DEFINED	2
NORTHGATE MINERALS CORP	COM	666416102	3340	959750	SH	DEFINED	3
NORTHGATE MINERALS CORP	COM	666416102	1253	357500	SH	DEFINED	7
NORTHRIM BANCORP INC	COM	666762109	1117	42000	SH	DEFINED	1
NORTHRIM BANCORP INC	COM	666762109	5514	207260	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	281	4150	SH	DEFINED	11
NORTHROP GRUMMAN CORP	COM	666807102	1122	16575	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	21857	322854	SH	DEFINED	3
NORTHROP GRUMMAN CORP	COM	666807102	156	2310	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	565	8344	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	634	9370	SH	DEFINED	18
NORTHROP GRUMMAN CORP	COM	666807102	2978	43987	SH	DEFINED	5
NORTHSTAR RLTY FIN CORP	COM	66704R100	5491	331400	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	8148	192000	SH	DEFINED	18
NORTHWEST PIPE CO	COM	667746101	3006	89397	SH	DEFINED	6
NOVA CHEMICALS CORP	COM	66977W109	19715	705940	SH	DEFINED	7
NOVA CHEMICALS CORP	COM	66977W109	6	200	SH	DEFINED	3
NOVAGOLD RES INC	COM NEW	66987E206	6	330	SH	DEFINED	5
NOVAMERICAN STL INC	COM	669959108	271	7417	SH	DEFINED	3
NOVARTIS A G	SPONSORED ADR	66987V109	50592	896593	SH	DEFINED	6
NOVARTIS A G	SPONSORED ADR	66987V109	52	900	SH	DEFINED	7
NOVARTIS A G	SPONSORED ADR	66987V109	7095	108370	SH	DEFINED	5
NOVARTIS A G	SPONSORED ADR	66987V109	6483	112864	SH	DEFINED	11
NOVARTIS A G	SPONSORED ADR	66987V109	3929	68404	SH	DEFINED	21
NOVARTIS A G	SPONSORED ADR	66987V109	5384	93740	SH	DEFINED	20
NOVARTIS A G	SPONSORED ADR	66987V109	801	13948	SH	DEFINED	3
NOVARTIS A G	SPONSORED ADR	66987V109	14742	256657	SH	DEFINED	17
NOVARTIS A G	SPONSORED ADR	66987V109	16	280	SH	DEFINED	4
NOVARTIS A G	SPONSORED ADR	66987V109	544	9470	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	378900	6596452	SH	DEFINED	18

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

NOVATEL WIRELESS INC	COM NEW	66987M604	4	397	SH	DEFINED	5
NOVAVAX INC	COM	670002104	10	2355	SH	DEFINED	5
NOVELIS INC	COM	67000X106	110	3940	SH	DEFINED	7
NOVELL INC	COM	670006105	96	15500	SH	DEFINED	6
NOVELL INC	COM	670006105	350	56464	SH	DEFINED	3
NOVELL INC	COM	670006105	26	4200	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	110	3200	SH	DEFINED	17
NOVELLUS SYS INC	COM	670008101	347	10075	SH	DEFINED	5
NOVELLUS SYS INC	COM	670008101	75	2170	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	3210	93255	SH	DEFINED	21
NOVELLUS SYS INC	COM	670008101	2905	84400	SH	DEFINED	20
NOVELLUS SYS INC	COM	670008101	179730	5221670	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	1774	51541	SH	DEFINED	3
NOVO-NORDISK A S	ADR	670100205	43739	534657	SH	DEFINED	6
NOVO-NORDISK A S	ADR	670100205	132	1584	SH	DEFINED	21
NOVO-NORDISK A S	ADR	670100205	7	85	SH	DEFINED	11
NOVO-NORDISK A S	ADR	670100205	37302	446041	SH	DEFINED	18
NOVO-NORDISK A S	ADR	670100205	1878	22455	SH	DEFINED	17
NOVO-NORDISK A S	ADR	670100205	190	2270	SH	DEFINED	7
NOVO-NORDISK A S	ADR	670100205	778	9300	SH	DEFINED	2
NPS PHARMACEUTICALS INC	COM	62936P103	2560	565100	SH	DEFINED	18
NPS PHARMACEUTICALS INC	COM	62936P103	6725	1484450	SH	DEFINED	8
NPS PHARMACEUTICALS INC	NOTE 3.000% 6/1	62936PAB9	6748	7625000	PRN	DEFINED	18
NRG ENERGY INC	COM NEW	629377508	4	72	SH	DEFINED	2
NRG ENERGY INC	COM NEW	629377508	28760	516841	SH	DEFINED	6
NRG ENERGY INC	COM NEW	629377508	1	14	SH	DEFINED	21
NRG ENERGY INC	COM NEW	629377508	5048	90132	SH	DEFINED	3
NSTAR	COM	67019E107	2663	77503	SH	DEFINED	3
NSTAR	COM	67019E107	49	1416	SH	DEFINED	18
NSTAR	COM	67019E107	36239	1054680	SH	DEFINED	6
NSTAR	COM	67019E107	71	2058	SH	DEFINED	5
NSTAR	COM	67019E107	35	1032	SH	DEFINED	17
NTL INC DEL	COM	62941W101	14521	575316	SH	DEFINED	6
NTT DOCOMO INC	SPONS ADR	62942M201	6	375	SH	DEFINED	18
NU HORIZONS ELECTRS CORP	COM	669908105	917	89100	SH	DEFINED	3
NU SKIN ENTERPRISES INC	CL A	67018T105	6734	369400	SH	DEFINED	18
NUANCE COMMUNICATIONS INC	COM	67020Y100	4725	412325	SH	DEFINED	3
NUANCE COMMUNICATIONS INC	COM	67020Y100	620	54100	SH	DEFINED	5
NUCO2 INC	COM	629428103	12	500	SH	DEFINED	5
NUCOR CORP	COM	670346105	32518	594923	SH	DEFINED	3
NUCOR CORP	COM	670346105	4841	88574	SH	DEFINED	18
NUCOR CORP	COM	670346105	179	3276	SH	DEFINED	2
NUCOR CORP	COM	670346105	91	1664	SH	DEFINED	1
NUCOR CORP	COM	670346105	487	8904	SH	DEFINED	17
NUCOR CORP	COM	670346105	2045	37407	SH	DEFINED	23
NUCOR CORP	COM	670346105	44	800	SH	DEFINED	11
NUCOR CORP	COM	670346105	14	260	SH	DEFINED	6
NUTRACEUTICAL INTL CORP	COM	67060Y101	2377	155227	SH	DEFINED	6
NUTRI SYS INC NEW	COM	67069D108	16974	267766	SH	DEFINED	3
NUVEEN INVTS INC	CL A	67090F106	18	350	SH	DEFINED	11
NUVEEN INVTS INC	CL A	67090F106	239	4600	SH	DEFINED	20
NUVEEN INVTS INC	CL A	67090F106	21	400	SH	DEFINED	5
NUVEEN INVTS INC	CL A	67090F106	1161	22370	SH	DEFINED	17
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	32	2139	SH	DEFINED	18
NUVEEN QUALITY INCOME MUN FD	COM	670977107	35	2341	SH	DEFINED	18
NVIDIA CORP	COM	67066G104	2207	59639	SH	DEFINED	3
NVIDIA CORP	COM	67066G104	104	2810	SH	DEFINED	5
NVIDIA CORP	COM	67066G104	133	3600	SH	DEFINED	2
NVIDIA CORP	COM	67066G104	9	246	SH	DEFINED	18
NVR INC	COM	62944T105	25310	39241	SH	DEFINED	3
NVR INC	COM	62944T105	2774	4300	SH	DEFINED	22
NYMAGIC INC	COM	629484106	4363	119210	SH	DEFINED	6

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

NYMAGIC INC	COM	629484106	44	1200	SH	DEFINED	3
NYMOX PHARMACEUTICAL CORP	COM	67076P102	7	2000	SH	DEFINED	18
NYSE GROUP INC	COM	62949W103	4725	48615	SH	DEFINED	11
NYSE GROUP INC	COM	62949W103	14	149	SH	DEFINED	18
NYSE GROUP INC	COM	62949W103	30663	315465	SH	DEFINED	17
NYSE GROUP INC	COM	62949W103	178	1835	SH	DEFINED	5
O CHARLEYS INC	COM	670823103	16	730	SH	DEFINED	21
O CHARLEYS INC	COM	670823103	160	7500	SH	DEFINED	5
O CHARLEYS INC	COM	670823103	19114	898200	SH	DEFINED	18
O REILLY AUTOMOTIVE INC	COM	686091109	32	1000	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	3061	62695	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	737	15086	SH	DEFINED	17
OCCIDENTAL PETE CORP DEL	COM	674599105	627	12840	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	86	1760	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	91	1870	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	30722	629164	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	180	3690	SH	DEFINED	18
OCEANEERING INTL INC	COM	675232102	1679	42290	SH	DEFINED	3
OCEANFIRST FINL CORP	COM	675234108	48	2100	SH	DEFINED	11
OCEANFIRST FINL CORP	COM	675234108	4264	185973	SH	DEFINED	6
OCWEN FINL CORP	COM NEW	675746309	6959	438808	SH	DEFINED	3
ODYSSEY RE HLDGS CORP	COM	67612W108	5681	152300	SH	DEFINED	3
ODYSSEY RE HLDGS CORP	COM	67612W108	62809	1683880	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	4056	106272	SH	DEFINED	11
OFFICE DEPOT INC	COM	676220106	332	8695	SH	DEFINED	17
OFFICE DEPOT INC	COM	676220106	6193	162240	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	538	14100	SH	DEFINED	5
OFFICE DEPOT INC	COM	676220106	15	400	SH	DEFINED	7
OFFICE DEPOT INC	COM	676220106	6793	177975	SH	DEFINED	18
OFFICEMAX INC DEL	COM	67622P101	620	12493	SH	DEFINED	3
OFFICEMAX INC DEL	COM	67622P101	155	3120	SH	DEFINED	6
OFFICEMAX INC DEL	COM	67622P101	45	900	SH	DEFINED	18
OGE ENERGY CORP	COM	670837103	27800	695020	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	63	1575	SH	DEFINED	2
OGE ENERGY CORP	COM	670837103	2236	55900	SH	DEFINED	23
OGE ENERGY CORP	COM	670837103	23037	575935	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	119	2975	SH	DEFINED	18
OGE ENERGY CORP	COM	670837103	2072	51800	SH	DEFINED	22
OHIO CAS CORP	COM	677240103	39556	1326931	SH	DEFINED	6
OHIO CAS CORP	COM	677240103	517	17328	SH	DEFINED	17
OHIO CAS CORP	COM	677240103	11	375	SH	DEFINED	18
OHIO CAS CORP	COM	677240103	184	6180	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	45	1500	SH	DEFINED	3
OIL STS INTL INC	COM	678026105	9428	292510	SH	DEFINED	3
OIL SVC HOLDERS TR	DEPOSTRY RCPT	678002106	3540	25350	SH	DEFINED	5
OLD DOMINION FGHT LINES INC	COM	679580100	3764	156395	SH	DEFINED	3
OLD DOMINION FGHT LINES INC	COM	679580100	116	4800	SH	DEFINED	20
OLD POINT FINL CORP	COM	680194107	162	5711	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	1	50	SH	DEFINED	21
OLD REP INTL CORP	COM	680223104	3522	151250	SH	DEFINED	1
OLD REP INTL CORP	COM	680223104	281	12090	SH	DEFINED	5
OLD REP INTL CORP	COM	680223104	225	9650	SH	DEFINED	20
OLD REP INTL CORP	COM	680223104	41	1750	SH	DEFINED	2
OLD REP INTL CORP	COM	680223104	5	215	SH	DEFINED	17
OLD REP INTL CORP	COM	680223104	24152	1037461	SH	DEFINED	18
OLD REP INTL CORP	COM	680223104	3786	162625	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	36	1531	SH	DEFINED	11
OLD SECOND BANCORP INC ILL	COM	680277100	12	400	SH	DEFINED	11
OLIN CORP	COM PAR \$1	680665205	18	1090	SH	DEFINED	18
OLIN CORP	COM PAR \$1	680665205	4	250	SH	DEFINED	5
OLIN CORP	COM PAR \$1	680665205	29330	1775440	SH	DEFINED	6
OLIN CORP	COM PAR \$1	680665205	763	46200	SH	DEFINED	3

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

OLIN CORP	COM PAR \$1	680665205	17	1000	SH	DEFINED	2
OLYMPIC STEEL INC	COM	68162K106	947	42580	SH	DEFINED	3
OM GROUP INC	COM	670872100	9579	211549	SH	DEFINED	3
OM GROUP INC	COM	670872100	18	393	SH	DEFINED	2
OMEGA HEALTHCARE INVS INC	COM	681936100	22	1225	SH	DEFINED	11
OMEGA HEALTHCARE INVS INC	COM	681936100	4734	267131	SH	DEFINED	3
OMEGA NAVIGATION ENTERPRISES	CLASS A	Y6476R105	36	2300	SH	DEFINED	6
OMI CORP NEW	COM	Y6476W104	20182	953345	SH	DEFINED	6
OMI CORP NEW	COM	Y6476W104	12954	611896	SH	DEFINED	3
OMI CORP NEW	COM	Y6476W104	64	3000	SH	DEFINED	18
OMNI ENERGY SERVICES	COM NEW	68210T208	527	53800	SH	DEFINED	3
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	13854	257800	SH	DEFINED	18
OMNICARE INC	COM	681904108	344	8900	SH	DEFINED	5
OMNICARE INC	COM	681904108	1	25	SH	DEFINED	18
OMNICARE INC	COM	681904108	6	150	SH	DEFINED	11
OMNICARE INC	COM	681904108	14181	367100	SH	DEFINED	6
OMNICOM GROUP INC	COM	681919106	33	320	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	962	9200	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	16205	155016	SH	DEFINED	18
OMNICOM GROUP INC	COM	681919106	94	900	SH	DEFINED	17
OMNICOM GROUP INC	COM	681919106	42	400	SH	DEFINED	4
OMNICOM GROUP INC	COM	681919106	3042	29101	SH	DEFINED	3
OMNIVISION TECHNOLOGIES INC	COM	682128103	7273	532835	SH	DEFINED	3
OMNIVISION TECHNOLOGIES INC	COM	682128103	13	950	SH	DEFINED	21
OMNIVISION TECHNOLOGIES INC	COM	682128103	35085	2570282	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	14504	1062555	SH	DEFINED	18
OMNOVA SOLUTIONS INC	COM	682129101	4	845	SH	DEFINED	5
OMRIX BIOPHARMACEUTICALS INC	COM	681989109	6036	199480	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	1	100	SH	DEFINED	2
ON SEMICONDUCTOR CORP	COM	682189105	37038	4892690	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	2315	305800	SH	DEFINED	18
ONEBEACON INSURANCE GROUP LT	CL A	G67742109	288	10302	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	597	13851	SH	DEFINED	18
ONEOK INC NEW	COM	682680103	788	18268	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	60	1387	SH	DEFINED	11
ONEOK INC NEW	COM	682680103	5531	128280	SH	DEFINED	6
ONEOK INC NEW	COM	682680103	43	1000	SH	DEFINED	17
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	19	300	SH	DEFINED	2
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	779	8800	SH	DEFINED	5
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	2895	45700	SH	DEFINED	18
ONLINE RES CORP	COM	68273G101	919	90000	SH	DEFINED	1
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	97	1230	SH	DEFINED	18
OPEN TEXT CORP	COM	683715106	3707	182600	SH	DEFINED	3
OPEN TEXT CORP	COM	683715106	11441	556600	SH	DEFINED	7
OPENWAVE SYS INC	COM NEW	683718308	17	1874	SH	DEFINED	18
OPENWAVE SYS INC	COM NEW	683718308	8458	916355	SH	DEFINED	6
OPNET TECHNOLOGIES INC	COM	683757108	319	22050	SH	DEFINED	3
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	63	1900	SH	DEFINED	5
OPTIMAL GROUP INC	CL A NEW	68388R208	386	40500	SH	DEFINED	3
OPTIMAL GROUP INC	CL A NEW	68388R208	30	3200	SH	DEFINED	6
OPTIONSXPRESS HLDGS INC	COM	684010101	2707	119300	SH	DEFINED	18
ORACLE CORP	COM	68389X105	18439	1095160	SH	DEFINED	6
ORACLE CORP	COM	68389X105	30198	1761865	SH	DEFINED	3
ORACLE CORP	COM	68389X105	24	1400	SH	DEFINED	4
ORACLE CORP	COM	68389X105	45	2600	SH	DEFINED	11
ORACLE CORP	COM	68389X105	10011	584085	SH	DEFINED	17
ORACLE CORP	COM	68389X105	7113	414975	SH	DEFINED	5
ORACLE CORP	COM	68389X105	1188	69301	SH	DEFINED	2
ORACLE CORP	COM	68389X105	4531	264326	SH	DEFINED	1
ORACLE CORP	COM	68389X105	66586	3884836	SH	DEFINED	18
ORBITAL SCIENCES CORP	COM	685564106	61522	3336351	SH	DEFINED	18
ORBITAL SCIENCES CORP	COM	685564106	430	23300	SH	DEFINED	20

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

ORBITAL SCIENCES CORP	COM	685564106	103	5597	SH	DEFINED	21
ORBOTECH LTD	ORD	M75253100	4189	164610	SH	DEFINED	3
OREGON STL MLS INC	COM	686079104	10882	174370	SH	DEFINED	3
ORIENTAL FINL GROUP INC	COM	68618W100	3584	276781	SH	DEFINED	6
ORIX CORP	SPONSORED ADR	686330101	471	3210	SH	DEFINED	6
ORIX CORP	SPONSORED ADR	686330101	159	1085	SH	DEFINED	21
ORIX CORP	SPONSORED ADR	686330101	41490	282627	SH	DEFINED	18
ORMAT TECHNOLOGIES INC	COM	686688102	4209	114300	SH	DEFINED	18
ORTHOVITA INC	COM	68750U102	38	10500	SH	DEFINED	17
OSCIENT PHARMACEUTICALS CORP	COM NEW	68812R303	1257	248397	SH	DEFINED	18
OSCIENT PHARMACEUTICALS CORP	NOTE 3.500% 4/1	68812RAB1	6916	10400000	PRN	DEFINED	18
OSHKOSH TRUCK CORP	COM	688239201	641	13244	SH	DEFINED	18
OSHKOSH TRUCK CORP	COM	688239201	8	161	SH	DEFINED	2
OSI PHARMACEUTICALS INC	COM	671040103	0	5	SH	DEFINED	17
OSI PHARMACEUTICALS INC	COM	671040103	19190	548585	SH	DEFINED	3
OSI RESTAURANT PARTNERS INC	COM	67104A101	110	2800	SH	DEFINED	5
OSI RESTAURANT PARTNERS INC	COM	67104A101	534	13621	SH	DEFINED	18
OTTER TAIL CORP	COM	689648103	3209	102970	SH	DEFINED	6
OTTER TAIL CORP	COM	689648103	8	250	SH	DEFINED	2
OUTDOOR CHANNEL HLDGS INC	COM NEW	690027206	18	1384	SH	DEFINED	6
OVERHILL FARMS INC	COM	690212105	40	14000	SH	DEFINED	6
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	3	50	SH	DEFINED	2
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1177	20900	SH	DEFINED	1
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1612	28640	SH	DEFINED	3
OWENS & MINOR INC NEW	COM	690732102	165	5280	SH	DEFINED	17
OWENS & MINOR INC NEW	COM	690732102	110	3515	SH	DEFINED	18
OWENS ILL INC	COM NEW	690768403	31089	1685060	SH	DEFINED	6
OWENS ILL INC	COM NEW	690768403	312	16928	SH	DEFINED	5
OXFORD INDS INC	COM	691497309	14972	301560	SH	DEFINED	3
P A M TRANSN SVCS INC	COM	693149106	1046	47480	SH	DEFINED	3
P F CHANGS CHINA BISTRO INC	COM	69333Y108	12334	321376	SH	DEFINED	18
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	4829	105900	SH	DEFINED	3
PAB BANKSHARES INC	COM	69313P101	2842	133300	SH	DEFINED	18
PAB BANKSHARES INC	COM	69313P101	2475	116084	SH	DEFINED	6
PACCAR INC	COM	693718108	5	80	SH	DEFINED	6
PACCAR INC	COM	693718108	431	6637	SH	DEFINED	11
PACCAR INC	COM	693718108	1331	20512	SH	DEFINED	2
PACCAR INC	COM	693718108	21067	324602	SH	DEFINED	17
PACCAR INC	COM	693718108	2727	42026	SH	DEFINED	3
PACER INTL INC TENN	COM	69373H106	8476	284710	SH	DEFINED	3
PACIFIC CAP BANCORP NEW	COM	69404P101	88	2633	SH	DEFINED	5
PACIFIC CAP BANCORP NEW	COM	69404P101	2095	62400	SH	DEFINED	3
PACIFIC CAP BANCORP NEW	COM	69404P101	9582	285350	SH	DEFINED	6
PACIFIC CONTINENTAL CORP	COM	69412V108	100	5200	SH	DEFINED	1
PACIFIC MERCANTILE BANCORP	COM	694552100	12	712	SH	DEFINED	2
PACIFIC SUNWEAR CALIF INC	COM	694873100	36565	1867470	SH	DEFINED	6
PACIFIC SUNWEAR CALIF INC	COM	694873100	2896	147885	SH	DEFINED	18
PACIFICARE HEALTH SYS DEL	DBCV 3.000%10/1	695112AG7	6275	6275000	PRN	DEFINED	18
PACKAGING CORP AMER	COM	695156109	8146	368616	SH	DEFINED	3
PACKETEER INC	COM	695210104	759	55800	SH	DEFINED	3
PACTIV CORP	COM	695257105	21	600	SH	DEFINED	5
PACTIV CORP	COM	695257105	1	40	SH	DEFINED	6
PACTIV CORP	COM	695257105	5	140	SH	DEFINED	2
PACTIV CORP	COM	695257105	11277	315978	SH	DEFINED	3
PACTIV CORP	COM	695257105	49	1360	SH	DEFINED	11
PACTIV CORP	COM	695257105	54	1500	SH	DEFINED	17
PACTIV CORP	COM	695257105	11	310	SH	DEFINED	18
PAIN THERAPEUTICS INC	COM	69562K100	2	200	SH	DEFINED	18
PALL CORP	COM	696429307	487124	14099104	SH	DEFINED	18
PALL CORP	COM	696429307	5201	150540	SH	DEFINED	11
PALL CORP	COM	696429307	4764	137900	SH	DEFINED	20
PALL CORP	COM	696429307	43239	1251477	SH	DEFINED	21

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

PALL CORP	COM	696429307	721	20857	SH	DEFINED	3
PALL CORP	COM	696429307	52	1500	SH	DEFINED	4
PALL CORP	COM	696429307	83	2400	SH	DEFINED	2
PALM INC NEW	COM	696643105	228	16200	SH	DEFINED	20
PALM INC NEW	COM	696643105	1	85	SH	DEFINED	21
PALM INC NEW	COM	696643105	0	14	SH	DEFINED	2
PALM INC NEW	COM	696643105	23141	1642380	SH	DEFINED	18
PALM INC NEW	COM	696643105	403	28600	SH	DEFINED	6
PALM INC NEW	COM	696643105	1	100	SH	DEFINED	7
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	24	480	SH	DEFINED	5
PANERA BREAD CO	CL A	69840W108	2547	45555	SH	DEFINED	18
PANERA BREAD CO	CL A	69840W108	25	450	SH	DEFINED	5
PANTRY INC	COM	698657103	17749	378931	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	5274	181804	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	13	449	SH	DEFINED	2
PAR TECHNOLOGY CORP	COM	698884103	1745	193440	SH	DEFINED	6
PARALLEL PETE CORP DEL	COM	699157103	13	750	SH	DEFINED	5
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	8680	481660	SH	DEFINED	3
PAREXEL INTL CORP	COM	699462107	14093	486458	SH	DEFINED	3
PAREXEL INTL CORP	COM	699462107	2260	78000	SH	DEFINED	18
PARK ELECTROCHEMICAL CORP	COM	700416209	3172	123683	SH	DEFINED	3
PARK NATL CORP	COM	700658107	156	1571	SH	DEFINED	2
PARK NATL CORP	COM	700658107	132	1330	SH	DEFINED	3
PARK NATL CORP	COM	700658107	9592	96888	SH	DEFINED	6
PARK NATL CORP	COM	700658107	603	6091	SH	DEFINED	17
PARKER DRILLING CO	COM	701081101	16281	1992770	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	150021	1951366	SH	DEFINED	18
PARKER HANNIFIN CORP	COM	701094104	394	5125	SH	DEFINED	11
PARKER HANNIFIN CORP	COM	701094104	4690	61000	SH	DEFINED	22
PARKER HANNIFIN CORP	COM	701094104	2075	26990	SH	DEFINED	20
PARKER HANNIFIN CORP	COM	701094104	173	2250	SH	DEFINED	5
PARKER HANNIFIN CORP	COM	701094104	13844	180071	SH	DEFINED	17
PARKER HANNIFIN CORP	COM	701094104	127	1650	SH	DEFINED	21
PARKER HANNIFIN CORP	COM	701094104	79	1022	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	10692	139068	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	218	2840	SH	DEFINED	6
PARKVALE FINL CORP	COM	701492100	2000	62985	SH	DEFINED	6
PARLUX FRAGRANCES INC	COM	701645103	5	894	SH	DEFINED	2
PARTNERRE LTD	COM	G6852T105	350	4925	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	238	3344	SH	DEFINED	20
PARTNERRE LTD	COM	G6852T105	21505	302763	SH	DEFINED	18
PARTNERRE LTD	COM	G6852T105	6	80	SH	DEFINED	11
PARTNERS TR FINL GROUP INC N	COM	70213F102	56	4830	SH	DEFINED	5
PATHMARK STORES INC NEW	COM	70322A101	3	267	SH	DEFINED	18
PATRICK INDS INC	COM	703343103	7302	584125	SH	DEFINED	18
PATTERSON COMPANIES INC	COM	703395103	12	350	SH	DEFINED	2
PATTERSON COMPANIES INC	COM	703395103	7574	213286	SH	DEFINED	18
PATTERSON COMPANIES INC	COM	703395103	847	23842	SH	DEFINED	3
PATTERSON UTI ENERGY INC	COM	703481101	1	50	SH	DEFINED	6
PATTERSON UTI ENERGY INC	COM	703481101	416	17895	SH	DEFINED	18
PATTERSON UTI ENERGY INC	COM	703481101	14	600	SH	DEFINED	17
PATTERSON UTI ENERGY INC	COM	703481101	2815	121174	SH	DEFINED	3
PAYCHEX INC	COM	704326107	3663	92640	SH	DEFINED	2
PAYCHEX INC	COM	704326107	2266	57303	SH	DEFINED	3
PAYCHEX INC	COM	704326107	449	11358	SH	DEFINED	20
PAYCHEX INC	COM	704326107	49921	1262552	SH	DEFINED	18
PAYCHEX INC	COM	704326107	187	4717	SH	DEFINED	17
PAYCHEX INC	COM	704326107	9723	245900	SH	DEFINED	1
PAYCHEX INC	COM	704326107	123	3117	SH	DEFINED	21
PAYCHEX INC	COM	704326107	129	3250	SH	DEFINED	5
PAYLESS SHOESOURCE INC	COM	704379106	60829	1853419	SH	DEFINED	3
PC-TEL INC	COM	69325Q105	47	5000	SH	DEFINED	18

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

PDL BIOPHARMA INC	COM	69329Y104	308	15275	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	5	135	SH	DEFINED	4
PEABODY ENERGY CORP	COM	704549104	8	206	SH	DEFINED	2
PEABODY ENERGY CORP	COM	704549104	20	500	SH	DEFINED	5
PEABODY ENERGY CORP	COM	704549104	42	1040	SH	DEFINED	17
PEABODY ENERGY CORP	COM	704549104	154	3816	SH	DEFINED	11
PEABODY ENERGY CORP	COM	704549104	3475	86000	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	3004	74349	SH	DEFINED	3
PEARSON PLC	SPONSORED ADR	705015105	1948	129000	SH	DEFINED	20
PEARSON PLC	SPONSORED ADR	705015105	210379	13932385	SH	DEFINED	18
PEARSON PLC	SPONSORED ADR	705015105	1965	130140	SH	DEFINED	17
PEARSON PLC	SPONSORED ADR	705015105	7095	469873	SH	DEFINED	21
PEARSON PLC	SPONSORED ADR	705015105	1666	110348	SH	DEFINED	3
PEARSON PLC	SPONSORED ADR	705015105	4	280	SH	DEFINED	11
PEARSON PLC	SPONSORED ADR	705015105	10753	715007	SH	DEFINED	6
PEARSON PLC	SPONSORED ADR	705015105	119	7900	SH	DEFINED	2
PEDIATRIC SVCS OF AMERICA	COM	705323103	61	4700	SH	DEFINED	6
PEDIATRIX MED GROUP	COM	705324101	25544	522365	SH	DEFINED	17
PEDIATRIX MED GROUP	COM	705324101	249	5100	SH	DEFINED	20
PEDIATRIX MED GROUP	COM	705324101	1	25	SH	DEFINED	21
PEDIATRIX MED GROUP	COM	705324101	3642	74485	SH	DEFINED	11
PEDIATRIX MED GROUP	COM	705324101	36442	745234	SH	DEFINED	18
PEETS COFFEE & TEA INC	COM	705560100	89	3400	SH	DEFINED	2
PEGASYSTEMS INC	COM	705573103	10	975	SH	DEFINED	5
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	172	11700	SH	DEFINED	7
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	182	10600	SH	DEFINED	5
PENN NATL GAMING INC	COM	707569109	8	191	SH	DEFINED	2
PENN NATL GAMING INC	COM	707569109	27790	667700	SH	DEFINED	18
PENN VA CORP	COM	707882106	112	1600	SH	DEFINED	5
PENN WEST ENERGY TR	TR UNIT	707885109	118	3849	SH	DEFINED	7
PENNEY J C INC	COM	708160106	63474	820505	SH	DEFINED	3
PENNEY J C INC	COM	708160106	50	648	SH	DEFINED	17
PENNEY J C INC	COM	708160106	685	8851	SH	DEFINED	18
PENNEY J C INC	COM	708160106	120	1546	SH	DEFINED	21
PENNEY J C INC	COM	708160106	345	4461	SH	DEFINED	5
PENNEY J C INC	COM	708160106	6126	79190	SH	DEFINED	6
PENNEY J C INC	COM	708160106	258	3336	SH	DEFINED	11
PENNEY J C INC	COM	708160106	217	2800	SH	DEFINED	2
PENNEY J C INC	COM	708160106	4309	55700	SH	DEFINED	23
PENNEY J C INC	COM	708160106	6220	80400	SH	DEFINED	22
PENNFED FINL SVCS INC	COM	708167101	35	1800	SH	DEFINED	5
PENNFED FINL SVCS INC	COM	708167101	42	2200	SH	DEFINED	11
PENNS WOODS BANCORP INC	COM	708430103	1553	41095	SH	DEFINED	6
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	2092	53112	SH	DEFINED	17
PENSON WORLDWIDE INC	COM	709600100	99	3600	SH	DEFINED	3
PENTAIR INC	COM	709631105	79	2511	SH	DEFINED	18
PENTAIR INC	COM	709631105	56	1790	SH	DEFINED	6
PENTAIR INC	COM	709631105	18	566	SH	DEFINED	11
PENTAIR INC	COM	709631105	2120	67500	SH	DEFINED	17
PENTAIR INC	COM	709631105	3371	107344	SH	DEFINED	2
PEOPLES BANCORP INC	COM	709789101	4664	157023	SH	DEFINED	6
PEOPLES BK BRIDGEPORT CONN	COM	710198102	1179	26434	SH	DEFINED	17
PEOPLES BK BRIDGEPORT CONN	COM	710198102	269	6025	SH	DEFINED	1
PEOPLES ENERGY CORP	COM	711030106	27	600	SH	DEFINED	2
PEOPLES ENERGY CORP	COM	711030106	292	6541	SH	DEFINED	3
PEOPLES ENERGY CORP	COM	711030106	4	81	SH	DEFINED	18
PEOPLES ENERGY CORP	COM	711030106	4432	99440	SH	DEFINED	6
PEOPLES ENERGY CORP	COM	711030106	31	700	SH	DEFINED	5
PEOPLESUPPORT INC	COM	712714302	3139	149100	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	175	6746	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	308	11840	SH	DEFINED	6
PEPCO HOLDINGS INC	COM	713291102	30	1140	SH	DEFINED	11

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

PEPCO HOLDINGS INC	COM	713291102	195	7500	SH	DEFINED	20
PEPCO HOLDINGS INC	COM	713291102	18627	716155	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	34	1315	SH	DEFINED	17
PEPCO HOLDINGS INC	COM	713291102	1	45	SH	DEFINED	21
PEPSI BOTTLING GROUP INC	COM	713409100	5623	181900	SH	DEFINED	23
PEPSI BOTTLING GROUP INC	COM	713409100	28415	919288	SH	DEFINED	3
PEPSI BOTTLING GROUP INC	COM	713409100	6955	225000	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	1051	34000	SH	DEFINED	22
PEPSI BOTTLING GROUP INC	COM	713409100	5	150	SH	DEFINED	18
PEPSI BOTTLING GROUP INC	COM	713409100	100	3220	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	52	2497	SH	DEFINED	17
PEPSIAMERICAS INC	COM	71343P200	6	300	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	87	4150	SH	DEFINED	6
PEPSICO INC	COM	713448108	34356	549262	SH	DEFINED	21
PEPSICO INC	COM	713448108	2501	39982	SH	DEFINED	5
PEPSICO INC	COM	713448108	6288	100530	SH	DEFINED	20
PEPSICO INC	COM	713448108	44240	707270	SH	DEFINED	17
PEPSICO INC	COM	713448108	79	1258	SH	DEFINED	4
PEPSICO INC	COM	713448108	21344	341241	SH	DEFINED	1
PEPSICO INC	COM	713448108	439	7020	SH	DEFINED	6
PEPSICO INC	COM	713448108	14609	233553	SH	DEFINED	11
PEPSICO INC	COM	713448108	36885	589687	SH	DEFINED	2
PEPSICO INC	COM	713448108	289	4615	SH	DEFINED	7
PEPSICO INC	COM	713448108	32145	513910	SH	DEFINED	3
PEPSICO INC	COM	713448108	995229	15910931	SH	DEFINED	18
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	7	SH	DEFINED	18
PERCEPTRON INC	COM	71361F100	34	4000	SH	DEFINED	6
PEREGRINE PHARMACEUTICALS IN	COM	713661106	0	10	SH	DEFINED	2
PERFORMANCE FOOD GROUP CO	COM	713755106	2098	75920	SH	DEFINED	18
PERINI CORP	COM	713839108	10338	335870	SH	DEFINED	18
PERINI CORP	COM	713839108	8	250	SH	DEFINED	21
PERINI CORP	COM	713839108	4	115	SH	DEFINED	2
PERKINELMER INC	COM	714046109	61	2750	SH	DEFINED	6
PERKINELMER INC	COM	714046109	4559	205100	SH	DEFINED	3
PERKINELMER INC	COM	714046109	4	176	SH	DEFINED	2
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	55	3440	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	15408	940070	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	17181	1048285	SH	DEFINED	18
PEROT SYS CORP	CL A	714265105	223	13600	SH	DEFINED	20
PEROT SYS CORP	CL A	714265105	14	840	SH	DEFINED	21
PERRIGO CO	COM	714290103	220	12700	SH	DEFINED	20
PERRIGO CO	COM	714290103	11342	655590	SH	DEFINED	3
PERVASIVE SOFTWARE INC	COM	715710109	26	7132	SH	DEFINED	6
PETRO-CDA	COM	71644E102	37876	923100	SH	DEFINED	7
PETRO-CDA	COM	71644E102	8	200	SH	DEFINED	5
PETRO-CDA	COM	71644E102	1966	47900	SH	DEFINED	22
PETRO-CDA	COM	71644E102	14780	360135	SH	DEFINED	3
PETROCHINA CO LTD	SPONSORED ADR	71646E100	5802	41212	SH	DEFINED	18
PETROCHINA CO LTD	SPONSORED ADR	71646E100	7	50	SH	DEFINED	2
PETROCHINA CO LTD	SPONSORED ADR	71646E100	14	100	SH	DEFINED	17
PETROHAWK ENERGY CORP	COM	716495106	5	475	SH	DEFINED	5
PETROHAWK ENERGY CORP	COM	716495106	57	4930	SH	DEFINED	18
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	93938	1012700	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	3	33	SH	DEFINED	18
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	711	6900	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	19768	191940	SH	DEFINED	22
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	17	164	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	428	4615	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	121103	1305547	SH	DEFINED	22
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	18	195	SH	DEFINED	17
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	5	206	SH	DEFINED	18
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	0	9	SH	DEFINED	17

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

PETSMART INC	COM	716768106	745	25800	SH	DEFINED	17
PETSMART INC	COM	716768106	19	650	SH	DEFINED	5
PFF BANCORP INC	COM	69331W104	9724	281780	SH	DEFINED	6
PFF BANCORP INC	COM	69331W104	11	330	SH	DEFINED	2
PFIZER INC	COM	717081103	18252	704729	SH	DEFINED	2
PFIZER INC	COM	717081103	10089	389539	SH	DEFINED	4
PFIZER INC	COM	717081103	12064	465796	SH	DEFINED	20
PFIZER INC	COM	717081103	7747	299090	SH	DEFINED	1
PFIZER INC	COM	717081103	89842	3468808	SH	DEFINED	3
PFIZER INC	COM	717081103	808638	31221532	SH	DEFINED	8
PFIZER INC	COM	717081103	2880	111200	SH	DEFINED	23
PFIZER INC	COM	717081103	10194	393609	SH	DEFINED	7
PFIZER INC	COM	717081103	3475	134180	SH	DEFINED	11
PFIZER INC	COM	717081103	6516	251600	SH	DEFINED	5
PFIZER INC	COM	717081103	1354366	52292131	SH	DEFINED	18
PFIZER INC	COM	717081103	2496	96388	SH	DEFINED	22
PFIZER INC	COM	717081103	36860	1423173	SH	DEFINED	17
PFIZER INC	COM	717081103	108603	4199996	SH	DEFINED	6
PFIZER INC	COM	717081103	50965	1967754	SH	DEFINED	21
PG&E CORP	COM	69331C108	3	65	SH	DEFINED	17
PG&E CORP	COM	69331C108	138	2919	SH	DEFINED	18
PG&E CORP	COM	69331C108	2806	59281	SH	DEFINED	3
PG&E CORP	COM	69331C108	6536	138100	SH	DEFINED	6
PG&E CORP	COM	69331C108	93	1955	SH	DEFINED	11
PG&E CORP	COM	69331C108	11	235	SH	DEFINED	2
PHARMACEUTICAL PROD DEV INC	COM	717124101	86	2666	SH	DEFINED	18
PHARMACEUTICAL PROD DEV INC	COM	717124101	20	620	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	10	300	SH	DEFINED	5
PHARMACEUTICAL PROD DEV INC	COM	717124101	10	320	SH	DEFINED	2
PHARMACEUTICAL PROD DEV INC	COM	717124101	8591	266650	SH	DEFINED	1
PHARMANET DEV GROUP INC	COM	717148100	32387	1467472	SH	DEFINED	6
PHARMANET DEV GROUP INC	COM	717148100	8547	387258	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	4959	41423	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	57	477	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	108	900	SH	DEFINED	17
PHELPS DODGE CORP	COM	717265102	599	5000	SH	DEFINED	5
PHELPS DODGE CORP	COM	717265102	299	2500	SH	DEFINED	11
PHELPS DODGE CORP	COM	717265102	5088	42500	SH	DEFINED	22
PHELPS DODGE CORP	COM	717265102	4023	33600	SH	DEFINED	23
PHELPS DODGE CORP	COM	717265102	263	2196	SH	DEFINED	18
PHH CORP	COM NEW	693320202	145	5025	SH	DEFINED	18
PHH CORP	COM NEW	693320202	10	350	SH	DEFINED	17
PHH CORP	COM NEW	693320202	4	129	SH	DEFINED	2
PHH CORP	COM NEW	693320202	9665	334761	SH	DEFINED	4
PHH CORP	COM NEW	693320202	25	880	SH	DEFINED	7
PHILADELPHIA CONS HLDG CORP	COM	717528103	22996	516060	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	10674	239539	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	13	290	SH	DEFINED	2
PHILADELPHIA CONS HLDG CORP	COM	717528103	872	19575	SH	DEFINED	18
PHILADELPHIA CONS HLDG CORP	COM	717528103	753	16900	SH	DEFINED	17
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	215	4200	SH	DEFINED	3
PHILLIPS VAN HEUSEN CORP	COM	718592108	20	400	SH	DEFINED	18
PHILLIPS VAN HEUSEN CORP	COM	718592108	69200	1379313	SH	DEFINED	3
PHOENIX COS INC NEW	COM	71902E109	0	4	SH	DEFINED	18
PHOENIX COS INC NEW	COM	71902E109	9389	590890	SH	DEFINED	6
PHOENIX COS INC NEW	COM	71902E109	1	47	SH	DEFINED	2
PHOENIX TECHNOLOGY LTD	COM	719153108	5	1000	SH	DEFINED	2
PHOTOMEDEX INC	COM	719358103	52	46500	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	14876	1272502	SH	DEFINED	18
PHOTON DYNAMICS INC	COM	719364101	5	425	SH	DEFINED	5
PHOTRONICS INC	COM	719405102	7574	463518	SH	DEFINED	6
PICO HLDGS INC	COM NEW	693366205	9	250	SH	DEFINED	2

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

PIEDMONT NAT GAS INC	COM		720186105	43	1600	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM		720186105	25	950	SH	DEFINED	5
PIER 1 IMPORTS INC	COM		720279108	8191	1376600	SH	DEFINED	18
PILGRIMS PRIDE CORP	COM		721467108	16989	577285	SH	DEFINED	18
PILGRIMS PRIDE CORP	COM		721467108	15	500	SH	DEFINED	21
PIMCO COML MTG SECS TR INC	COM		693388100	14	1000	SH	DEFINED	18
PINNACLE ENTMT INC	COM		723456109	556	16780	SH	DEFINED	3
PINNACLE ENTMT INC	COM		723456109	59652	1800000	SH	DEFINED	13
PINNACLE FINL PARTNERS INC	COM		72346Q104	529	15950	SH	DEFINED	3
PINNACLE WEST CAP CORP	COM		723484101	70	1380	SH	DEFINED	18
PINNACLE WEST CAP CORP	COM		723484101	621	12250	SH	DEFINED	5
PINNACLE WEST CAP CORP	COM		723484101	312	6150	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM		723484101	269	5300	SH	DEFINED	17
PINNACLE WEST CAP CORP	COM		723484101	858	16936	SH	DEFINED	3
PINNACLE WEST CAP CORP	COM		723484101	17	340	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM		723484101	3	50	SH	DEFINED	2
PIONEER COS INC	COM NEW		723643300	1647	57480	SH	DEFINED	3
PIONEER DRILLING CO	COM		723655106	8716	656314	SH	DEFINED	3
PIONEER NAT RES CO	COM		723787107	28	700	SH	DEFINED	18
PIONEER NAT RES CO	COM		723787107	5	129	SH	DEFINED	17
PIONEER NAT RES CO	COM		723787107	3	87	SH	DEFINED	1
PIONEER NAT RES CO	COM		723787107	219	5512	SH	DEFINED	5
PIPER JAFFRAY COS	COM		724078100	50	768	SH	DEFINED	2
PIPER JAFFRAY COS	COM		724078100	4	69	SH	DEFINED	17
PIPER JAFFRAY COS	COM		724078100	0	5	SH	DEFINED	5
PIPER JAFFRAY COS	COM		724078100	285	4372	SH	DEFINED	18
PITNEY BOWES INC	COM		724479100	467	10115	SH	DEFINED	21
PITNEY BOWES INC	COM		724479100	5354	115903	SH	DEFINED	17
PITNEY BOWES INC	COM		724479100	152454	3300585	SH	DEFINED	18
PITNEY BOWES INC	COM		724479100	1744	37747	SH	DEFINED	3
PITNEY BOWES INC	COM		724479100	379	8200	SH	DEFINED	20
PITNEY BOWES INC	COM		724479100	115	2500	SH	DEFINED	5
PITNEY BOWES INC	COM		724479100	524	11351	SH	DEFINED	2
PITNEY BOWES INC	COM		724479100	23	500	SH	DEFINED	7
PITNEY BOWES INC	COM		724479100	2426	52525	SH	DEFINED	6
PLACER SIERRA BANCSHARES	COM		726079106	1505	63300	SH	DEFINED	6
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN		726503105	3762	73482	SH	DEFINED	18
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN		726503105	697	13610	SH	DEFINED	17
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN		726503105	170	3330	SH	DEFINED	5
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN		726503105	51	1000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM		726505100	1141	24000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM		726505100	177	3720	SH	DEFINED	5
PLANAR SYS INC	COM		726900103	49	5100	SH	DEFINED	3
PLANTRONICS INC NEW	COM		727493108	17848	841890	SH	DEFINED	6
PLATINUM UNDERWRITER HLDGS L	COM		G7127P100	11486	371250	SH	DEFINED	6
PLATINUM UNDERWRITER HLDGS L	COM		G7127P100	1587	51300	SH	DEFINED	3
PLATINUM UNDERWRITER HLDGS L	COM		G7127P100	538	17385	SH	DEFINED	18
PLATO LEARNING INC	COM		72764Y100	6	1075	SH	DEFINED	5
PLAYBOY ENTERPRISES INC	CL B		728117300	11	1000	SH	DEFINED	2
PLEXUS CORP	COM		729132100	119	5000	SH	DEFINED	20
PLEXUS CORP	COM		729132100	9538	399400	SH	DEFINED	6
PLEXUS CORP	COM		729132100	22123	926429	SH	DEFINED	3
PLUG POWER INC	COM		72919P103	1	150	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM		729251108	182	4557	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM		729251108	28	708	SH	DEFINED	1
PLUM CREEK TIMBER CO INC	COM		729251108	1664	41760	SH	DEFINED	18
PLUM CREEK TIMBER CO INC	COM		729251108	510	12800	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM		729251108	1195	29995	SH	DEFINED	3
PLUM CREEK TIMBER CO INC	COM		729251108	1016	25500	SH	DEFINED	5
PMA CAP CORP	CL A		693419202	22	2375	SH	DEFINED	5
PMC COML TR	SH BEN INT		693434102	10	685	SH	DEFINED	18
PMC-SIERRA INC	COM		69344F106	0	50	SH	DEFINED	2

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

PMC-SIERRA INC	COM	69344F106	0	50	SH	DEFINED	17
PMC-SIERRA INC	COM	69344F106	235	34990	SH	DEFINED	3
PMC-SIERRA INC	COM	69344F106	238	35478	SH	DEFINED	18
PMI GROUP INC	COM	69344M101	7019	148800	SH	DEFINED	20
PMI GROUP INC	COM	69344M101	2025	42925	SH	DEFINED	3
PMI GROUP INC	COM	69344M101	6615	140248	SH	DEFINED	21
PMI GROUP INC	COM	69344M101	399046	8459735	SH	DEFINED	18
PMI GROUP INC	COM	69344M101	344	7300	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	3847	81560	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	22500	477003	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	128	1725	SH	DEFINED	7
PNC FINL SVCS GROUP INC	COM	693475105	2783	37589	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	16399	221491	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	508	6863	SH	DEFINED	18
PNC FINL SVCS GROUP INC	COM	693475105	30	400	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	4898	66148	SH	DEFINED	17
PNC FINL SVCS GROUP INC	COM	693475105	3313	44740	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	3571	48226	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	11643	157249	SH	DEFINED	3
PNM RES INC	COM	69349H107	2293	73715	SH	DEFINED	3
PNM RES INC	COM	69349H107	7	235	SH	DEFINED	2
PNM RES INC	COM	69349H107	45	1450	SH	DEFINED	18
POGO PRODUCING CO	COM	730448107	26266	542230	SH	DEFINED	6
POGO PRODUCING CO	COM	730448107	97	2000	SH	DEFINED	18
POLARIS INDS INC	COM	731068102	530	11315	SH	DEFINED	18
POLARIS INDS INC	COM	731068102	159	3400	SH	DEFINED	20
POLARIS INDS INC	COM	731068102	1470	31400	SH	DEFINED	17
POLARIS INDS INC	COM	731068102	28529	609200	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	3509	45186	SH	DEFINED	3
POLO RALPH LAUREN CORP	CL A	731572103	427	5496	SH	DEFINED	18
POLYCOM INC	COM	73172K104	16499	533790	SH	DEFINED	3
POLYONE CORP	COM	73179P106	15532	2071058	SH	DEFINED	6
POLYONE CORP	COM	73179P106	7	900	SH	DEFINED	5
POLYONE CORP	COM	73179P106	9805	1307370	SH	DEFINED	3
POMEROY IT SOLUTIONS INC	COM	731822102	0	39	SH	DEFINED	2
POOL CORPORATION	COM	73278L105	19	487	SH	DEFINED	17
POOL CORPORATION	COM	73278L105	4827	123223	SH	DEFINED	18
POPULAR INC	COM	733174106	36	1980	SH	DEFINED	6
POPULAR INC	COM	733174106	25	1400	SH	DEFINED	17
POPULAR INC	COM	733174106	4261	237400	SH	DEFINED	1
PORTALPLAYER INC	COM	736187204	633	47070	SH	DEFINED	6
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	18630	399025	SH	DEFINED	18
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	16	335	SH	DEFINED	21
PORTLAND GEN ELEC CO	COM NEW	736508847	3153	115690	SH	DEFINED	3
PORTLAND GEN ELEC CO	COM NEW	736508847	0	7	SH	DEFINED	18
POSCO	SPONSORED ADR	693483109	3622	43813	SH	DEFINED	18
POSCO	SPONSORED ADR	693483109	176	2124	SH	DEFINED	2
POSCO	SPONSORED ADR	693483109	1433	17335	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	2149	26000	SH	DEFINED	3
POSCO	SPONSORED ADR	693483109	2621	31700	SH	DEFINED	22
POSSIS MEDICAL INC	COM	737407106	6	450	SH	DEFINED	2
POST PTYS INC	COM	737464107	571	12500	SH	DEFINED	2
POTASH CORP SASK INC	COM	73755L107	7233	50400	SH	DEFINED	7
POTASH CORP SASK INC	COM	73755L107	8274	57665	SH	DEFINED	11
POTLATCH CORP NEW	COM	737630103	9	208	SH	DEFINED	11
POWERSHARES DB CMDTY IDX TRA	UNIT BEN INT	73935S105	98	4000	SH	DEFINED	18
POWERSHARES DB CMDTY IDX TRA	UNIT BEN INT	73935S105	541	22000	SH	DEFINED	5
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	84	4000	SH	DEFINED	18
POWERSHARES ETF TRUST	WNRHLL CLN EN	73935X500	17	1000	SH	DEFINED	5
POWERSHARES ETF TRUST	DYNM LRG CP GR	73935X609	44	2635	SH	DEFINED	11
POWERSHARES ETF TRUST	DYN SFTWR PORT	73935X773	1	40	SH	DEFINED	18
POWERSHARES ETF TRUST	WATER RESOURCE	73935X575	18	1000	SH	DEFINED	5

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

PPG INDS INC	COM	693506107	417	6500	SH	DEFINED	20
PPG INDS INC	COM	693506107	3465	53959	SH	DEFINED	3
PPG INDS INC	COM	693506107	761	11856	SH	DEFINED	2
PPG INDS INC	COM	693506107	177389	2762645	SH	DEFINED	18
PPG INDS INC	COM	693506107	657	10236	SH	DEFINED	17
PPG INDS INC	COM	693506107	699	10890	SH	DEFINED	21
PPG INDS INC	COM	693506107	29	450	SH	DEFINED	5
PPG INDS INC	COM	693506107	51	800	SH	DEFINED	11
PPG INDS INC	COM	693506107	33183	516790	SH	DEFINED	6
PPL CORP	COM	69351T106	23	650	SH	DEFINED	5
PPL CORP	COM	69351T106	28	787	SH	DEFINED	2
PPL CORP	COM	69351T106	1320	36824	SH	DEFINED	17
PPL CORP	COM	69351T106	611	17040	SH	DEFINED	18
PPL CORP	COM	69351T106	833	23250	SH	DEFINED	6
PPL CORP	COM	69351T106	12284	342751	SH	DEFINED	3
PPL CORP	COM	69351T106	115	3218	SH	DEFINED	11
PRA INTL	COM	69353C101	8	300	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	16779	282816	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	1495	25203	SH	DEFINED	18
PRAXAIR INC	COM	74005P104	1	13	SH	DEFINED	21
PRAXAIR INC	COM	74005P104	3247	54722	SH	DEFINED	3
PRAXAIR INC	COM	74005P104	7654	128999	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	32781	552525	SH	DEFINED	17
PRAXAIR INC	COM	74005P104	2826	47636	SH	DEFINED	6
PRAXAIR INC	COM	74005P104	47	800	SH	DEFINED	4
PRAXAIR INC	COM	74005P104	773	13023	SH	DEFINED	5
PRE PAID LEGAL SVCS INC	COM	740065107	10573	270190	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	7	93	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	313	4000	SH	DEFINED	5
PRECISION CASTPARTS CORP	COM	740189105	266	3403	SH	DEFINED	18
PRECISION CASTPARTS CORP	COM	740189105	7817	99858	SH	DEFINED	3
PRECISION DRILLING TR	TR UNIT	740215108	7522	324200	SH	DEFINED	7
PRECISION DRILLING TR	TR UNIT	740215108	3851	166259	SH	DEFINED	3
PRECISION DRILLING TR	TR UNIT	740215108	141	6100	SH	DEFINED	18
PREFERRED BK LOS ANGELES CA	COM	740367107	1767	29400	SH	DEFINED	18
PREFERRED BK LOS ANGELES CA	COM	740367107	6347	105630	SH	DEFINED	3
PREMIERE GLOBAL SVCS INC	COM	740585104	1	100	SH	DEFINED	2
PREMIERE GLOBAL SVCS INC	COM	740585104	9351	990530	SH	DEFINED	6
PREMIUM STD FARMS INC	COM	74060C105	3460	186340	SH	DEFINED	6
PRESIDENTIAL LIFE CORP	COM	740884101	10382	472975	SH	DEFINED	6
PRESTIGE BRANDS HLDGS INC	COM	74112D101	4306	330700	SH	DEFINED	3
PRICE T ROWE GROUP INC	COM	74144T108	551	12597	SH	DEFINED	18
PRICE T ROWE GROUP INC	COM	74144T108	2801	64003	SH	DEFINED	3
PRICE T ROWE GROUP INC	COM	74144T108	5434	124151	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	18	400	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	26	600	SH	DEFINED	5
PRICE T ROWE GROUP INC	COM	74144T108	1382	31570	SH	DEFINED	11
PRICELINE COM INC	COM NEW	741503403	22	500	SH	DEFINED	11
PRICELINE COM INC	COM NEW	741503403	15	333	SH	DEFINED	18
PRICELINE COM INC	COM NEW	741503403	29192	669377	SH	DEFINED	3
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	14605	11600000	PRN	DEFINED	18
PRIDE INTL INC DEL	COM	74153Q102	150	5000	SH	DEFINED	2
PRIDE INTL INC DEL	COM	74153Q102	3719	123925	SH	DEFINED	3
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	92	5000	SH	DEFINED	7
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1	25	SH	DEFINED	18
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	185	3150	SH	DEFINED	5
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	981	16720	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	4968	84632	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6587	112207	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	258	4400	SH	DEFINED	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	136	2323	SH	DEFINED	17
PRIVATEBANCORP INC	COM	742962103	44	1060	SH	DEFINED	18

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

PROASSURANCE CORP	COM	74267C106	11617	232717	SH	DEFINED	3
PROCENTURY CORP	COM	74268T108	3014	162900	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	8367	130190	SH	DEFINED	20
PROCTER & GAMBLE CO	COM	742718109	32499	505658	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	10302	160300	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	111801	1739558	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	5577	86771	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	118673	1846479	SH	DEFINED	17
PROCTER & GAMBLE CO	COM	742718109	1396694	21731656	SH	DEFINED	18
PROCTER & GAMBLE CO	COM	742718109	47145	733550	SH	DEFINED	21
PROCTER & GAMBLE CO	COM	742718109	19249	299508	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	63255	984201	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	231	3600	SH	DEFINED	4
PROGENICS PHARMACEUTICALS IN	COM	743187106	57	2200	SH	DEFINED	3
PROGRESS ENERGY INC	COM	743263105	2126	43307	SH	DEFINED	3
PROGRESS ENERGY INC	COM	743263105	1114	22707	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	524	10673	SH	DEFINED	2
PROGRESS ENERGY INC	COM	743263105	110	2247	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	596	12142	SH	DEFINED	17
PROGRESS ENERGY INC	COM	743263105	362	7382	SH	DEFINED	18
PROGRESS ENERGY INC	COM	743263105	98	2000	SH	DEFINED	5
PROGRESS SOFTWARE CORP	COM	743312100	77	2750	SH	DEFINED	5
PROGRESSIVE CORP OHIO	COM	743315103	1603	66165	SH	DEFINED	18
PROGRESSIVE CORP OHIO	COM	743315103	21	870	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	14	567	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	1	32	SH	DEFINED	21
PROGRESSIVE CORP OHIO	COM	743315103	3118	128722	SH	DEFINED	3
PROGRESSIVE CORP OHIO	COM	743315103	53	2200	SH	DEFINED	17
PROLIANCE INTL INC	COM	74340R104	9	2000	SH	DEFINED	18
PROLIANCE INTL INC	COM	74340R104	2	375	SH	DEFINED	5
PROLOGIS	SH BEN INT	743410102	328	5405	SH	DEFINED	17
PROLOGIS	SH BEN INT	743410102	953	15685	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	2545	41880	SH	DEFINED	3
PROLOGIS	SH BEN INT	743410102	943	15518	SH	DEFINED	18
PROQUEST COMPANY	COM	74346P102	6	600	SH	DEFINED	18
PROSPERITY BANCSHARES INC	COM	743606105	61	1775	SH	DEFINED	2
PROTECTIVE LIFE CORP	COM	743674103	9	180	SH	DEFINED	2
PROTECTIVE LIFE CORP	COM	743674103	29841	628240	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	25	535	SH	DEFINED	11
PROVIDENT BANKSHARES CORP	COM	743859100	23	639	SH	DEFINED	18
PROVIDENT BANKSHARES CORP	COM	743859100	7	200	SH	DEFINED	17
PROVIDENT BANKSHARES CORP	COM	743859100	71	2006	SH	DEFINED	11
PROVIDENT BANKSHARES CORP	COM	743859100	13229	371594	SH	DEFINED	6
PROVIDENT BANKSHARES CORP	COM	743859100	15	414	SH	DEFINED	4
PROVIDENT FINL SVCS INC	COM	74386T105	18	1000	SH	DEFINED	17
PROVIDENT FINL SVCS INC	COM	74386T105	53	2934	SH	DEFINED	11
PROVIDENT FINL SVCS INC	COM	74386T105	36	2000	SH	DEFINED	5
PROVIDENT NEW YORK BANCORP	COM	744028101	51	3400	SH	DEFINED	5
PRUDENTIAL FINL INC	COM	744320102	16	189	SH	DEFINED	2
PRUDENTIAL FINL INC	COM	744320102	89	1035	SH	DEFINED	17
PRUDENTIAL FINL INC	COM	744320102	520	6060	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	6	70	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	13742	160052	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	1556	18125	SH	DEFINED	18
PRUDENTIAL FINL INC	COM	744320102	11	130	SH	DEFINED	1
PRUDENTIAL PLC	6.75%SUB REG S	G7293H114	0	6000	SH	DEFINED	2
PS BUSINESS PKS INC CALIF	COM	69360J107	7122	100722	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	2459	125925	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	9	485	SH	DEFINED	2
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	23	600	SH	DEFINED	5
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	1996	53200	SH	DEFINED	18
PUBLIC STORAGE INC	COM	74460D109	10	100	SH	DEFINED	11

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

PUBLIC STORAGE INC	COM	74460D109	21	219	SH	DEFINED	17
PUBLIC STORAGE INC	COM	74460D109	49	500	SH	DEFINED	2
PUBLIC STORAGE INC	COM	74460D109	1795	18407	SH	DEFINED	18
PUBLIC STORAGE INC	COM	74460D109	2017	20685	SH	DEFINED	3
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	75	1135	SH	DEFINED	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1387	20890	SH	DEFINED	17
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	49	741	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	206	3100	SH	DEFINED	1
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2832	42669	SH	DEFINED	3
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	25676	386810	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	857	12914	SH	DEFINED	18
PUBLICIS S A NEW	SPONSORED ADR	74463M106	2042	48345	SH	DEFINED	6
PUBLICIS S A NEW	SPONSORED ADR	74463M106	6271	148507	SH	DEFINED	18
PUGET ENERGY INC NEW	COM	745310102	4975	196184	SH	DEFINED	3
PUGET ENERGY INC NEW	COM	745310102	8	300	SH	DEFINED	2
PUGET ENERGY INC NEW	COM	745310102	98	3872	SH	DEFINED	18
PUGET ENERGY INC NEW	COM	745310102	39128	1542910	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	5	202	SH	DEFINED	17
PULTE HOMES INC	COM	745867101	0	11	SH	DEFINED	18
PULTE HOMES INC	COM	745867101	855725	25837112	SH	DEFINED	8
PULTE HOMES INC	COM	745867101	88	2660	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	115920	3500000	SH	DEFINED	13
PULTE HOMES INC	COM	745867101	1184	35762	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	119	3600	SH	DEFINED	11
PW EAGLE INC	COM	69366Y108	12153	352260	SH	DEFINED	3
QIAGEN N V	ORD	N72482107	1	45	SH	DEFINED	18
QIMONDA AG	SPONSORED ADR	746904101	639	36500	SH	DEFINED	5
QIMONDA AG	SPONSORED ADR	746904101	26	1500	SH	DEFINED	2
QLOGIC CORP	COM	747277101	1041	47490	SH	DEFINED	3
QLT INC	COM	746927102	25	3000	SH	DEFINED	17
QLT INC	COM	746927102	17	2000	SH	DEFINED	2
QLT INC	COM	746927102	2645	312650	SH	DEFINED	3
QLT INC	COM	746927102	1611	190000	SH	DEFINED	7
QLT INC	COM	746927102	34	4000	SH	DEFINED	18
QUALCOMM INC	COM	747525103	488311	12921687	SH	DEFINED	18
QUALCOMM INC	COM	747525103	6767	179068	SH	DEFINED	17
QUALCOMM INC	COM	747525103	6424	170000	SH	DEFINED	20
QUALCOMM INC	COM	747525103	325	8600	SH	DEFINED	11
QUALCOMM INC	COM	747525103	285	7551	SH	DEFINED	2
QUALCOMM INC	COM	747525103	1697	44905	SH	DEFINED	5
QUALCOMM INC	COM	747525103	31	830	SH	DEFINED	4
QUALCOMM INC	COM	747525103	5	125	SH	DEFINED	1
QUALCOMM INC	COM	747525103	352	9306	SH	DEFINED	21
QUALCOMM INC	COM	747525103	19664	520344	SH	DEFINED	3
QUALCOMM INC	COM	747525103	248847	6585000	SH	DEFINED	8
QUALITY DISTR INC FLA	COM	74756M102	2033	152594	SH	DEFINED	6
QUANEX CORP	COM	747620102	3429	99140	SH	DEFINED	3
QUANTA SVCS INC	COM	74762E102	1755	89220	SH	DEFINED	18
QUANTUM CORP	COM DSSG	747906204	123	52991	SH	DEFINED	21
QUANTUM CORP	COM DSSG	747906204	32	13800	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	236	101900	SH	DEFINED	20
QUANTUM CORP	COM DSSG	747906204	24	10300	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	33167	14296210	SH	DEFINED	18
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	4	2500	SH	DEFINED	5
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	0	250	SH	DEFINED	17
QUEST DIAGNOSTICS INC	COM	74834L100	1449	27346	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	48	900	SH	DEFINED	4
QUEST DIAGNOSTICS INC	COM	74834L100	42	794	SH	DEFINED	11
QUEST DIAGNOSTICS INC	COM	74834L100	7294	137627	SH	DEFINED	18
QUEST DIAGNOSTICS INC	COM	74834L100	25	480	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	32	600	SH	DEFINED	5
QUEST DIAGNOSTICS INC	COM	74834L100	46	870	SH	DEFINED	6

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

QUEST DIAGNOSTICS INC	COM	74834L100	18766	354070	SH	DEFINED	17
QUEST SOFTWARE INC	COM	74834T103	2723	185840	SH	DEFINED	18
QUESTAR CORP	COM	748356102	6094	73381	SH	DEFINED	3
QUESTAR CORP	COM	748356102	34350	413607	SH	DEFINED	2
QUESTAR CORP	COM	748356102	186	2243	SH	DEFINED	17
QUESTAR CORP	COM	748356102	432	5198	SH	DEFINED	18
QUESTAR CORP	COM	748356102	407	4900	SH	DEFINED	5
QUESTAR CORP	COM	748356102	565	6800	SH	DEFINED	11
QUICKSILVER RESOURCES INC	COM	74837R104	176	4820	SH	DEFINED	18
QUICKSILVER RESOURCES INC	COM	74837R104	196	5370	SH	DEFINED	5
QUIGLEY CORP	COM NEW	74838L304	20	3600	SH	DEFINED	5
QUIPP INC	COM	748802105	11	1500	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	6597	788195	SH	DEFINED	23
QWEST COMMUNICATIONS INTL IN	COM	749121109	55	6614	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	23	2733	SH	DEFINED	18
QWEST COMMUNICATIONS INTL IN	COM	749121109	4	492	SH	DEFINED	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	2063041	246480423	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	67	8000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	322	38515	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	46359	5538739	SH	DEFINED	3
R H DONNELLEY CORP	COM NEW	74955W307	1	15	SH	DEFINED	21
R H DONNELLEY CORP	COM NEW	74955W307	112075	1786630	SH	DEFINED	18
R H DONNELLEY CORP	COM NEW	74955W307	132	2100	SH	DEFINED	20
R H DONNELLEY CORP	COM NEW	74955W307	25828	411732	SH	DEFINED	6
R H DONNELLEY CORP	COM NEW	74955W307	23	360	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	392	6250	SH	DEFINED	17
RACKABLE SYS INC	COM	750077109	3378	109065	SH	DEFINED	18
RADIAN GROUP INC	COM	750236101	96	1790	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	156	2900	SH	DEFINED	5
RADIAN GROUP INC	COM	750236101	424	7856	SH	DEFINED	18
RADIAN GROUP INC	COM	750236101	109	2026	SH	DEFINED	2
RADIAN GROUP INC	COM	750236101	19	350	SH	DEFINED	4
RADIATION THERAPY SVCS INC	COM	750323206	5604	177780	SH	DEFINED	3
RADIOSHACK CORP	COM	750438103	68	4045	SH	DEFINED	18
RADIOSHACK CORP	COM	750438103	17	998	SH	DEFINED	6
RADIOSHACK CORP	COM	750438103	382	22762	SH	DEFINED	3
RADVISION LTD	ORD	M81869105	3	150	SH	DEFINED	2
RADVISION LTD	ORD	M81869105	141	7000	SH	DEFINED	20
RADYNE CORP	COM NEW	750611402	2654	247097	SH	DEFINED	6
RADYNE CORP	COM NEW	750611402	1823	169730	SH	DEFINED	3
RAILAMERICA INC	COM	750753105	3001	186600	SH	DEFINED	6
RAILAMERICA INC	COM	750753105	6	399	SH	DEFINED	5
RALCORP HLDGS INC NEW	COM	751028101	4638	91130	SH	DEFINED	3
RAMBUS INC DEL	COM	750917106	837	44220	SH	DEFINED	18
RAMBUS INC DEL	COM	750917106	5	250	SH	DEFINED	2
RAMBUS INC DEL	COM	750917106	3	150	SH	DEFINED	17
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	1034	27100	SH	DEFINED	3
RANGE RES CORP	COM	75281A109	6533	237900	SH	DEFINED	18
RANGE RES CORP	COM	75281A109	3	101	SH	DEFINED	11
RANGE RES CORP	COM	75281A109	15	540	SH	DEFINED	2
RARE HOSPITALITY INTL INC	COM	753820109	13	400	SH	DEFINED	18
RAVEN INDS INC	COM	754212108	850	31700	SH	DEFINED	17
RAVEN INDS INC	COM	754212108	80	3000	SH	DEFINED	20
RAYMOND JAMES FINANCIAL INC	COM	754730109	3079	101576	SH	DEFINED	23
RAYMOND JAMES FINANCIAL INC	COM	754730109	29671	978930	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM	754730109	12	400	SH	DEFINED	2
RAYMOND JAMES FINANCIAL INC	COM	754730109	239	7875	SH	DEFINED	5
RAYMOND JAMES FINANCIAL INC	COM	754730109	3912	129050	SH	DEFINED	22
RAYMOND JAMES FINANCIAL INC	COM	754730109	23	750	SH	DEFINED	18
RAYONIER INC	COM	754907103	431	10500	SH	DEFINED	3
RAYONIER INC	COM	754907103	1185	28860	SH	DEFINED	17
RAYONIER INC	COM	754907103	808	19685	SH	DEFINED	11

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

RAYONIER INC	COM	754907103	2894	70490	SH	DEFINED	1
RAYONIER INC	COM	754907103	109	2663	SH	DEFINED	18
RAYONIER INC	COM	754907103	102	2484	SH	DEFINED	2
RAYTHEON CO	*W EXP 06/16/201	755111119	9	526	SH	DEFINED	18
RAYTHEON CO	*W EXP 06/16/201	755111119	54	3035	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	8043	152330	SH	DEFINED	23
RAYTHEON CO	COM NEW	755111507	197	3722	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	33690	638068	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	8241	156078	SH	DEFINED	21
RAYTHEON CO	COM NEW	755111507	378	7160	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	1391	26339	SH	DEFINED	17
RAYTHEON CO	COM NEW	755111507	701726	13290258	SH	DEFINED	18
RAYTHEON CO	COM NEW	755111507	104	1975	SH	DEFINED	5
RAYTHEON CO	COM NEW	755111507	9447	178912	SH	DEFINED	20
RAYTHEON CO	COM NEW	755111507	78909	1494480	SH	DEFINED	6
RBC BEARINGS INC	COM	75524B104	8	280	SH	DEFINED	21
RBC BEARINGS INC	COM	75524B104	7146	249335	SH	DEFINED	18
RBC BEARINGS INC	COM	75524B104	476	16600	SH	DEFINED	5
RC2 CORP	COM	749388104	570	12950	SH	DEFINED	3
RCM TECHNOLOGIES INC	COM NEW	749360400	58	9700	SH	DEFINED	6
RCN CORP	COM NEW	749361200	4589	152220	SH	DEFINED	3
READERS DIGEST ASSN INC	COM	755267101	5	275	SH	DEFINED	2
REALNETWORKS INC	COM	75605L104	14641	1338262	SH	DEFINED	3
REALNETWORKS INC	COM	75605L104	1	100	SH	DEFINED	18
REALOGY CORP	COM	75605E100	3	93	SH	DEFINED	2
REALOGY CORP	COM	75605E100	109	3596	SH	DEFINED	11
REALOGY CORP	COM	75605E100	3	100	SH	DEFINED	4
REALOGY CORP	COM	75605E100	1112	36680	SH	DEFINED	3
REALOGY CORP	COM	75605E100	43001	1418224	SH	DEFINED	18
REALOGY CORP	COM	75605E100	9	300	SH	DEFINED	17
REALOGY CORP	COM	75605E100	30	992	SH	DEFINED	7
REALTY INCOME CORP	COM	756109104	3385	122210	SH	DEFINED	3
RECKSON ASSOCS RLTY CORP	COM	75621K106	638	14000	SH	DEFINED	18
RED HAT INC	COM	756577102	5035	218900	SH	DEFINED	20
RED HAT INC	COM	756577102	188782	8207900	SH	DEFINED	18
RED HAT INC	COM	756577102	146	6337	SH	DEFINED	3
RED HAT INC	COM	756577102	177348	7710800	SH	DEFINED	13
RED HAT INC	COM	756577102	124329	5405600	SH	DEFINED	8
REDWOOD TR INC	COM	758075402	116	2000	SH	DEFINED	11
REDWOOD TR INC	COM	758075402	4	68	SH	DEFINED	17
REDWOOD TR INC	COM	758075402	21	360	SH	DEFINED	2
REDWOOD TR INC	COM	758075402	145	2500	SH	DEFINED	5
REED ELSEVIER N V	SPONSORED ADR	758204101	68	2000	SH	DEFINED	18
REED ELSEVIER P L C	SPONSORED ADR	758205108	913	20725	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	32115	611594	SH	DEFINED	3
REGAL ENTMT GROUP	CL A	758766109	7736	362870	SH	DEFINED	18
REGAL ENTMT GROUP	CL A	758766109	203	9500	SH	DEFINED	6
REGAL ENTMT GROUP	CL A	758766109	21	1000	SH	DEFINED	2
REGAL ENTMT GROUP	CL A	758766109	3259	152870	SH	DEFINED	3
REGENCY CTRS CORP	COM	758849103	414	5300	SH	DEFINED	3
REGENERON PHARMACEUTICALS	COM	75886F107	12997	647570	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	9783	261570	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	817	21851	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	198	5307	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	3541	94677	SH	DEFINED	18
REGIONS FINANCIAL CORP NEW	COM	7591EP100	44	1175	SH	DEFINED	5
REGIONS FINANCIAL CORP NEW	COM	7591EP100	1562	41757	SH	DEFINED	17
REGIONS FINANCIAL CORP NEW	COM	7591EP100	550	14700	SH	DEFINED	11
REGIS CORP MINN	COM	758932107	163	4134	SH	DEFINED	18
REGIS CORP MINN	COM	758932107	5710	144400	SH	DEFINED	3
REHABCARE GROUP INC	COM	759148109	9372	631090	SH	DEFINED	18
REHABCARE GROUP INC	COM	759148109	13	850	SH	DEFINED	21

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

REINSURANCE GROUP AMER INC	COM	759351109	11176	200646	SH	DEFINED	3
REINSURANCE GROUP AMER INC	COM	759351109	33018	592790	SH	DEFINED	6
REINSURANCE GROUP AMER INC	COM	759351109	9	170	SH	DEFINED	17
RELIANCE STEEL & ALUMINUM CO	COM	759509102	65596	1665708	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	78	1990	SH	DEFINED	18
RELIANCE STEEL & ALUMINUM CO	COM	759509102	3647	92600	SH	DEFINED	22
RELIANT ENERGY INC	COM	75952B105	10	709	SH	DEFINED	17
RELIANT ENERGY INC	COM	75952B105	66	4650	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	82448	5802103	SH	DEFINED	6
RELIANT ENERGY INC	COM	75952B105	4458	313699	SH	DEFINED	18
RENAISSANCE LEARNING INC	COM	75968L105	89	5000	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	3222	53700	SH	DEFINED	3
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	16614	276900	SH	DEFINED	6
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	369	6150	SH	DEFINED	5
RENASANT CORP	COM	75970E107	730	23849	SH	DEFINED	6
RENT A CTR INC NEW	COM	76009N100	73138	2478403	SH	DEFINED	6
RENT A CTR INC NEW	COM	76009N100	20914	708709	SH	DEFINED	3
REPLIGEN CORP	COM	759916109	2	700	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	359	10400	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	8	235	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	2295	66530	SH	DEFINED	6
REPUBLIC AWYS HLDGS INC	COM	760276105	10633	633660	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	25884	1923028	SH	DEFINED	6
REPUBLIC FIRST BANCORP INC	COM	760416107	773	59689	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	3728	91655	SH	DEFINED	17
REPUBLIC SVCS INC	COM	760759100	22109	543615	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	2217	54524	SH	DEFINED	11
REPUBLIC SVCS INC	COM	760759100	16	400	SH	DEFINED	5
REPUBLIC SVCS INC	COM	760759100	6117	150411	SH	DEFINED	3
REPUBLIC SVCS INC	COM	760759100	1	28	SH	DEFINED	18
RES-CARE INC	COM	760943100	4472	246416	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	11139	87000	SH	DEFINED	7
RESMED INC	COM	761152107	280	5680	SH	DEFINED	17
RESMED INC	COM	761152107	3698	75136	SH	DEFINED	18
RESMED INC	COM	761152107	25	500	SH	DEFINED	5
RESMED INC	COM	761152107	15	300	SH	DEFINED	11
RESMED INC	COM	761152107	20517	416850	SH	DEFINED	1
RESOURCE AMERICA INC	CL A	761195205	10483	397112	SH	DEFINED	6
RESOURCE AMERICA INC	CL A	761195205	26	1000	SH	DEFINED	1
RESOURCE CAP CORP	COM	76120W302	2275	134200	SH	DEFINED	3
RESOURCE CAP CORP	COM	76120W302	4604	271670	SH	DEFINED	6
RESPIRONICS INC	COM	761230101	6099	161560	SH	DEFINED	3
REUTERS GROUP PLC	SPONSORED ADR	76132M102	3351	64155	SH	DEFINED	18
REUTERS GROUP PLC	SPONSORED ADR	76132M102	206	3941	SH	DEFINED	17
REUTERS GROUP PLC	SPONSORED ADR	76132M102	13	240	SH	DEFINED	2
REVLON INC	CL A	761525500	13	10000	SH	DEFINED	17
REWARDS NETWORK INC	COM	761557107	9	1333	SH	DEFINED	18
REX STORES CORP	COM	761624105	3647	205598	SH	DEFINED	6
REXAM PLC	SP ADR NEW2001	761655406	96	1850	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	1931	29500	SH	DEFINED	23
REYNOLDS AMERICAN INC	COM	761713106	97	1488	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	4393	67100	SH	DEFINED	22
REYNOLDS AMERICAN INC	COM	761713106	13	200	SH	DEFINED	6
REYNOLDS AMERICAN INC	COM	761713106	64	970	SH	DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	28387	433583	SH	DEFINED	3
REYNOLDS AMERICAN INC	COM	761713106	15	225	SH	DEFINED	5
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	9885	9375000	PRN	DEFINED	18
RF MICRODEVICES INC	COM	749941100	7415	1091970	SH	DEFINED	6
RF MICRODEVICES INC	COM	749941100	38622	5688000	SH	DEFINED	18
RF MICRODEVICES INC	COM	749941100	1042	153500	SH	DEFINED	20
RIMAGE CORP	COM	766721104	4995	192100	SH	DEFINED	18
RINKER GROUP LTD	SPONSORED ADR	76687M101	27	380	SH	DEFINED	18

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

RIO TINTO PLC	SPONSORED ADR	767204100	242	1140	SH	DEFINED	5
RIO TINTO PLC	SPONSORED ADR	767204100	22410	105462	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	113	533	SH	DEFINED	21
RIO TINTO PLC	SPONSORED ADR	767204100	32885	154761	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	45	210	SH	DEFINED	17
RIO TINTO PLC	SPONSORED ADR	767204100	578	2720	SH	DEFINED	11
RITCHIE BROS AUCTIONEERS	COM	767744105	182	3400	SH	DEFINED	20
RITE AID CORP	COM	767754104	9	1666	SH	DEFINED	5
RITE AID CORP	COM	767754104	144	26500	SH	DEFINED	18
RITE AID CORP	COM	767754104	54	10000	SH	DEFINED	2
RIVERBED TECHNOLOGY INC	COM	768573107	15	500	SH	DEFINED	5
RIVERBED TECHNOLOGY INC	COM	768573107	1148	37400	SH	DEFINED	18
RIVERVIEW BANCORP INC	COM	769397100	1540	101340	SH	DEFINED	1
RLI CORP	COM	749607107	7769	137700	SH	DEFINED	1
ROBBINS & MYERS INC	COM	770196103	6204	135100	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	1676	45147	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	15	400	SH	DEFINED	11
ROBERT HALF INTL INC	COM	770323103	577	15540	SH	DEFINED	18
ROCK-TENN CO	CL A	772739207	1331	49100	SH	DEFINED	3
ROCK-TENN CO	CL A	772739207	11368	419347	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	14681	240355	SH	DEFINED	1
ROCKWELL AUTOMATION INC	COM	773903109	1419	23235	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	4	60	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	1739	28479	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	61	1000	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	4	70	SH	DEFINED	18
ROCKWELL AUTOMATION INC	COM	773903109	75	1225	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	16	265	SH	DEFINED	4
ROCKWELL AUTOMATION INC	COM	773903109	126	2067	SH	DEFINED	5
ROCKWELL COLLINS INC	COM	774341101	125	1970	SH	DEFINED	18
ROCKWELL COLLINS INC	COM	774341101	63	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	317	5016	SH	DEFINED	5
ROCKWELL COLLINS INC	COM	774341101	1788	28245	SH	DEFINED	3
ROCKWELL COLLINS INC	COM	774341101	127	2000	SH	DEFINED	1
ROCKWELL COLLINS INC	COM	774341101	435	6880	SH	DEFINED	17
ROCKY BRANDS INC	COM	774515100	1155	71670	SH	DEFINED	6
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	4391	72619	SH	DEFINED	3
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	175	2900	SH	DEFINED	20
ROGERS COMMUNICATIONS INC	CL B	775109200	12897	432530	SH	DEFINED	7
ROGERS COMMUNICATIONS INC	CL B	775109200	55	920	SH	DEFINED	18
ROGERS CORP	COM	775133101	213	3600	SH	DEFINED	17
ROGERS CORP	COM	775133101	3145	53166	SH	DEFINED	3
ROHM & HAAS CO	COM	775371107	355	6940	SH	DEFINED	6
ROHM & HAAS CO	COM	775371107	298	5825	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	311	6080	SH	DEFINED	18
ROHM & HAAS CO	COM	775371107	1239	24240	SH	DEFINED	3
ROHM & HAAS CO	COM	775371107	6	120	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	214	4191	SH	DEFINED	17
ROLLINS INC	COM	775711104	30	1350	SH	DEFINED	17
ROLLINS INC	COM	775711104	5212	235747	SH	DEFINED	3
ROPER INDS INC NEW	NOTE 1.481% 1/1	776696AA4	9456	14575000	PRN	DEFINED	18
ROPER INDS INC NEW	COM	776696106	1015	20200	SH	DEFINED	17
ROPER INDS INC NEW	COM	776696106	26	520	SH	DEFINED	1
ROPER INDS INC NEW	COM	776696106	25	500	SH	DEFINED	5
ROPER INDS INC NEW	COM	776696106	184	3669	SH	DEFINED	20
ROPER INDS INC NEW	COM	776696106	16908	336552	SH	DEFINED	18
ROSS STORES INC	COM	778296103	1	50	SH	DEFINED	6
ROSS STORES INC	COM	778296103	15691	535545	SH	DEFINED	3
ROSS STORES INC	COM	778296103	15	500	SH	DEFINED	5
ROWAN COS INC	COM	779382100	604	18204	SH	DEFINED	3
ROWAN COS INC	COM	779382100	5	151	SH	DEFINED	17
ROWAN COS INC	COM	779382100	37	1120	SH	DEFINED	11

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

ROWAN COS INC	COM	779382100	13920	419275	SH	DEFINED	1
ROWAN COS INC	COM	779382100	7181	216300	SH	DEFINED	18
ROYAL BK CDA MONTREAL QUE	COM	780087102	48	1010	SH	DEFINED	5
ROYAL BK CDA MONTREAL QUE	COM	780087102	57922	1214524	SH	DEFINED	7
ROYAL BK CDA MONTREAL QUE	COM	780087102	272	5714	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SPON ADR F	780097804	44	1779	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SP ADR PFD K	780097820	0	4000	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF M	780097796	0	6000	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	65	2700	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	12	500	SH	DEFINED	11
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SER N	780097770	4	150	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	780097705	100	4000	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	780097705	12	498	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SPON ADR PRF G	780097887	38	1600	SH	DEFINED	18
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	124	3000	SH	DEFINED	18
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	5	125	SH	DEFINED	2
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	2488	60119	SH	DEFINED	3
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	921	12939	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	184	2605	SH	DEFINED	21
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	8938	125620	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1610	22740	SH	DEFINED	20
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	122181	1725966	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	36033	509008	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	256	3623	SH	DEFINED	11
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	124	1741	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1144	16164	SH	DEFINED	5
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1699	24000	SH	DEFINED	8
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	17039	240691	SH	DEFINED	1
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	28040	401368	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	3957	55904	SH	DEFINED	2
RPC INC	COM	749660106	12501	740600	SH	DEFINED	3
RPM INTL INC	COM	749685103	6	265	SH	DEFINED	2
RPM INTL INC	COM	749685103	521	24950	SH	DEFINED	11
RPM INTL INC	COM	749685103	61	2930	SH	DEFINED	5
RPM INTL INC	COM	749685103	9	419	SH	DEFINED	18
RPM INTL INC	COM	749685103	3712	177680	SH	DEFINED	3
RTI INTL METALS INC	COM	74973W107	64419	823560	SH	DEFINED	18
RTI INTL METALS INC	COM	74973W107	2542	32500	SH	DEFINED	20
RTI INTL METALS INC	COM	74973W107	102	1300	SH	DEFINED	5
RUBY TUESDAY INC	COM	781182100	67	2450	SH	DEFINED	18
RUBY TUESDAY INC	COM	781182100	101	3680	SH	DEFINED	2
RUBY TUESDAY INC	COM	781182100	12837	467811	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	3640	132670	SH	DEFINED	6
RUDDICK CORP	COM	781258108	25753	928030	SH	DEFINED	6
RUDDICK CORP	COM	781258108	3496	125987	SH	DEFINED	3
RUSH ENTERPRISES INC	CL A	781846209	2930	173170	SH	DEFINED	3
RUSS BERRIE & CO	COM	782233100	1031	66700	SH	DEFINED	6
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	1235	15152	SH	DEFINED	18
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	212	2600	SH	DEFINED	7
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	9	105	SH	DEFINED	11
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	2825	34665	SH	DEFINED	17
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	145989	1805557	SH	DEFINED	6
RYDER SYS INC	COM	783549108	27700	542506	SH	DEFINED	3
RYDER SYS INC	COM	783549108	24117	472330	SH	DEFINED	6
RYDEX ETF TRUST	TOP 50 ETF	78355W205	206	1910	SH	DEFINED	5
RYLAND GROUP INC	COM	783764103	1	10	SH	DEFINED	6
RYLAND GROUP INC	COM	783764103	44	800	SH	DEFINED	11
RYLAND GROUP INC	COM	783764103	207556	3800000	SH	DEFINED	13
RYLAND GROUP INC	COM	783764103	170577	3122982	SH	DEFINED	8
RYLAND GROUP INC	COM	783764103	346	6336	SH	DEFINED	18
S & T BANCORP INC	COM	783859101	1901	54829	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	1	40	SH	DEFINED	21

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

SABRE HLDGS CORP	CL A	785905100	1	21	SH	DEFINED	11
SABRE HLDGS CORP	CL A	785905100	274	8600	SH	DEFINED	20
SABRE HLDGS CORP	CL A	785905100	722	22647	SH	DEFINED	3
SABRE HLDGS CORP	CL A	785905100	53773	1686215	SH	DEFINED	18
SABRE HLDGS CORP	CL A	785905100	259	8134	SH	DEFINED	1
SABRE HLDGS CORP	CL A	785905100	91509	2869503	SH	DEFINED	6
SAFECO CORP	COM	786429100	108	1733	SH	DEFINED	5
SAFECO CORP	COM	786429100	2708	43299	SH	DEFINED	3
SAFECO CORP	COM	786429100	5203	83189	SH	DEFINED	2
SAFECO CORP	COM	786429100	38	600	SH	DEFINED	17
SAFECO CORP	COM	786429100	1	13	SH	DEFINED	18
SAFECO CORP	COM	786429100	368	5880	SH	DEFINED	6
SAFEGUARD SCIENTIFICS INC	COM	786449108	7	3000	SH	DEFINED	17
SAFENET INC	COM	78645R107	13	525	SH	DEFINED	5
SAFETY INS GROUP INC	COM	78648T100	11406	224930	SH	DEFINED	3
SAFETY INS GROUP INC	COM	78648T100	15	302	SH	DEFINED	2
SAFETY INS GROUP INC	COM	78648T100	17576	346590	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	24	690	SH	DEFINED	17
SAFEWAY INC	COM NEW	786514208	229793	6649114	SH	DEFINED	18
SAFEWAY INC	COM NEW	786514208	3855	111550	SH	DEFINED	20
SAFEWAY INC	COM NEW	786514208	4474	129452	SH	DEFINED	21
SAFEWAY INC	COM NEW	786514208	24	690	SH	DEFINED	11
SAFEWAY INC	COM NEW	786514208	8868	256609	SH	DEFINED	23
SAFEWAY INC	COM NEW	786514208	36	1037	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	5096	147450	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	8149	235800	SH	DEFINED	22
SAFEWAY INC	COM NEW	786514208	577	16710	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	41615	1204126	SH	DEFINED	3
SAGA COMMUNICATIONS	CL A	786598102	2232	232304	SH	DEFINED	6
SAIA INC	COM	78709Y105	179	7700	SH	DEFINED	3
SAIA INC	COM	78709Y105	2770	119350	SH	DEFINED	6
SAIC INC	COM	78390X101	2	100	SH	DEFINED	11
SAKS INC	COM	79377W108	130	7290	SH	DEFINED	6
SAKS INC	COM	79377W108	14	800	SH	DEFINED	1
SALESFORCE COM INC	COM	79466L302	13	345	SH	DEFINED	18
SALISBURY BANCORP INC	COM	795226109	547	14538	SH	DEFINED	18
SALIX PHARMACEUTICALS INC	COM	795435106	2	173	SH	DEFINED	17
SALIX PHARMACEUTICALS INC	COM	795435106	8	650	SH	DEFINED	2
SALLY BEAUTY HLDGS INC	COM	79546E104	13	1644	SH	DEFINED	18
SALLY BEAUTY HLDGS INC	COM	79546E104	8	982	SH	DEFINED	17
SALLY BEAUTY HLDGS INC	COM	79546E104	1	150	SH	DEFINED	11
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	49	1500	SH	DEFINED	18
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	407	8757	SH	DEFINED	2
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	14	295	SH	DEFINED	18
SANDISK CORP	COM	80004C101	42	965	SH	DEFINED	4
SANDISK CORP	COM	80004C101	17	400	SH	DEFINED	17
SANDISK CORP	COM	80004C101	10051	233591	SH	DEFINED	20
SANDISK CORP	COM	80004C101	35284	819981	SH	DEFINED	21
SANDISK CORP	COM	80004C101	638047	14827963	SH	DEFINED	18
SANDISK CORP	COM	80004C101	1637	38054	SH	DEFINED	3
SANDISK CORP	COM	80004C101	43	993	SH	DEFINED	2
SANDY SPRING BANCORP INC	COM	800363103	40	1048	SH	DEFINED	11
SANMINA SCI CORP	COM	800907107	20	5700	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	1738	503849	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	7	1995	SH	DEFINED	2
SANMINA SCI CORP	COM	800907107	72	21010	SH	DEFINED	6
SANMINA SCI CORP	COM	800907107	48	13998	SH	DEFINED	5
SANOFI AVENTIS	SPONSORED ADR	80105N105	207	4479	SH	DEFINED	21
SANOFI AVENTIS	SPONSORED ADR	80105N105	42	920	SH	DEFINED	2
SANOFI AVENTIS	SPONSORED ADR	80105N105	32	700	SH	DEFINED	4
SANOFI AVENTIS	SPONSORED ADR	80105N105	17	370	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	41373	916109	SH	DEFINED	6

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

SANOFI AVENTIS	SPONSORED ADR	80105N105	766	16600	SH	DEFINED	20
SANOFI AVENTIS	SPONSORED ADR	80105N105	180	3900	SH	DEFINED	5
SANOFI AVENTIS	SPONSORED ADR	80105N105	138	2979	SH	DEFINED	7
SANOFI AVENTIS	SPONSORED ADR	80105N105	83026	1798264	SH	DEFINED	18
SANOFI AVENTIS	SPONSORED ADR	80105N105	1975	42775	SH	DEFINED	17
SANTA FE ENERGY TR	RCPT DEP UNITS	802013102	6	200	SH	DEFINED	18
SANTARUS INC	COM	802817304	98	12500	SH	DEFINED	5
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	148	2790	SH	DEFINED	21
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	38080	717139	SH	DEFINED	18
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	702	13215	SH	DEFINED	17
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	152	2854	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	138	2600	SH	DEFINED	11
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	181	3400	SH	DEFINED	7
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	10	180	SH	DEFINED	4
SAPIENT CORP	COM	803062108	265	48240	SH	DEFINED	18
SAPPI LTD	SPON ADR NEW	803069202	1144	68200	SH	DEFINED	3
SAPPI LTD	SPON ADR NEW	803069202	22051	1314934	SH	DEFINED	6
SAPPI LTD	SPON ADR NEW	803069202	156	9315	SH	DEFINED	17
SARA LEE CORP	COM	803111103	5627	330411	SH	DEFINED	17
SARA LEE CORP	COM	803111103	41	2400	SH	DEFINED	11
SARA LEE CORP	COM	803111103	1286	75511	SH	DEFINED	2
SARA LEE CORP	COM	803111103	2170	127417	SH	DEFINED	3
SARA LEE CORP	COM	803111103	369	21690	SH	DEFINED	6
SARA LEE CORP	COM	803111103	233	11535	SH	DEFINED	5
SARA LEE CORP	COM	803111103	2256	132453	SH	DEFINED	18
SASOL LTD	SPONSORED ADR	803866300	978	26500	SH	DEFINED	11
SASOL LTD	SPONSORED ADR	803866300	52429	1420830	SH	DEFINED	18
SATYAM COMPUTER SERVICES LTD	ADR	804098101	17	700	SH	DEFINED	2
SATYAM COMPUTER SERVICES LTD	ADR	804098101	610	25400	SH	DEFINED	5
SATYAM COMPUTER SERVICES LTD	ADR	804098101	1158	48214	SH	DEFINED	22
SATYAM COMPUTER SERVICES LTD	ADR	804098101	1664	69300	SH	DEFINED	3
SAUER-DANFOSS INC	COM	804137107	13173	408450	SH	DEFINED	18
SAUER-DANFOSS INC	COM	804137107	161	5000	SH	DEFINED	2
SAUER-DANFOSS INC	COM	804137107	16	490	SH	DEFINED	21
SAUL CTRS INC	COM	804395101	36	650	SH	DEFINED	11
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	34	3000	SH	DEFINED	18
SCANA CORP NEW	COM	80589M102	28	680	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	167	4100	SH	DEFINED	20
SCANA CORP NEW	COM	80589M102	14	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	287	7070	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	1	25	SH	DEFINED	21
SCANA CORP NEW	COM	80589M102	17217	423867	SH	DEFINED	18
SCHAWK INC	CL A	806373106	7	338	SH	DEFINED	2
SCHEIN HENRY INC	NOTE 3.000% 8/1	806407AB8	7280	6000000	PRN	DEFINED	18
SCHEIN HENRY INC	COM	806407102	135	2760	SH	DEFINED	18
SCHEIN HENRY INC	COM	806407102	891	18200	SH	DEFINED	3
SCHEIN HENRY INC	COM	806407102	7	144	SH	DEFINED	11
SCHEIN HENRY INC	COM	806407102	24	500	SH	DEFINED	5
SCHERING PLOUGH CORP	COM	806605101	1213	51300	SH	DEFINED	20
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	3	50	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	806605101	292	12364	SH	DEFINED	21
SCHERING PLOUGH CORP	COM	806605101	129168	5463957	SH	DEFINED	18
SCHERING PLOUGH CORP	COM	806605101	7381	312206	SH	DEFINED	17
SCHERING PLOUGH CORP	COM	806605101	103	4352	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	13331	563929	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	747	31586	SH	DEFINED	2
SCHIFF NUTRITION INTL INC	COM	806693107	895	134640	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	27586	436759	SH	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	19253	304834	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	28269	447575	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	259	4100	SH	DEFINED	20

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

SCHLUMBERGER LTD	COM	806857108	3787	59955	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	7	110	SH	DEFINED	4
SCHLUMBERGER LTD	COM	806857108	132323	2095045	SH	DEFINED	18
SCHLUMBERGER LTD	DBCV 1.500% 6/0	806857AC2	2647	1500000	SH	DEFINED	14
SCHLUMBERGER LTD	COM	806857108	17010	269317	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	6316	100000	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	425	6726	SH	DEFINED	21
SCHLUMBERGER LTD	COM	806857108	870	13770	SH	DEFINED	5
SCHNITZER STL INDS	CL A	806882106	36	900	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	2711	75650	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	31	852	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	2078	57980	SH	DEFINED	6
SCHWAB CHARLES CORP NEW	COM	808513105	1423	73559	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	135	7000	SH	DEFINED	1
SCHWAB CHARLES CORP NEW	COM	808513105	3356	173523	SH	DEFINED	3
SCHWAB CHARLES CORP NEW	COM	808513105	7	384	SH	DEFINED	17
SCHWAB CHARLES CORP NEW	COM	808513105	1375	71094	SH	DEFINED	18
SCHWAB CHARLES CORP NEW	COM	808513105	124	6400	SH	DEFINED	5
SCHWAB CHARLES CORP NEW	COM	808513105	4018	207760	SH	DEFINED	11
SCIELE PHARMA INC	COM	808627103	22808	950338	SH	DEFINED	3
SCIENTIFIC GAMES CORP	CL A	80874P109	8	280	SH	DEFINED	2
SCIENTIFIC GAMES CORP	CL A	80874P109	60	2000	SH	DEFINED	17
SCOTTISH PWR PLC	SP ADR FNL NEW	81013T804	24	417	SH	DEFINED	17
SCOTTISH PWR PLC	SP ADR FNL NEW	81013T804	46	786	SH	DEFINED	2
SCOTTISH RE GROUP LIMITED	SHS	G73537410	41	7600	SH	DEFINED	3
SCOTTS MIRACLE GRO CO	CL A	810186106	793	15345	SH	DEFINED	2
SCOTTS MIRACLE GRO CO	CL A	810186106	289	5600	SH	DEFINED	5
SCRIPPS E W CO OHIO	CL A	811054204	464	9300	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	50	1000	SH	DEFINED	17
SCRIPPS E W CO OHIO	CL A	811054204	708	14176	SH	DEFINED	3
SCRIPPS E W CO OHIO	CL A	811054204	20	400	SH	DEFINED	18
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	4826	267948	SH	DEFINED	6
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	3140	174350	SH	DEFINED	3
SEACOAST BKG CORP FLA	COM	811707306	77	3100	SH	DEFINED	5
SEACOR HOLDINGS INC	COM	811904101	149	1500	SH	DEFINED	20
SEACOR HOLDINGS INC	COM	811904101	40459	408100	SH	DEFINED	3
SEACOR HOLDINGS INC	COM	811904101	51206	516500	SH	DEFINED	18
SEAGATE TECHNOLOGY	SHS	G7945J104	13	500	SH	DEFINED	17
SEAGATE TECHNOLOGY	SHS	G7945J104	35549	1341471	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	47968	1810122	SH	DEFINED	21
SEAGATE TECHNOLOGY	SHS	G7945J104	116	4389	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	419534	15831459	SH	DEFINED	18
SEAGATE TECHNOLOGY	SHS	G7945J104	27	1000	SH	DEFINED	2
SEAGATE TECHNOLOGY	SHS	G7945J104	868	32755	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	803104	30305804	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS	G7945J104	3683	138996	SH	DEFINED	20
SEALED AIR CORP NEW	COM	81211K100	7	105	SH	DEFINED	17
SEALED AIR CORP NEW	COM	81211K100	13	200	SH	DEFINED	18
SEALED AIR CORP NEW	COM	81211K100	888	13680	SH	DEFINED	3
SEALED AIR CORP NEW	COM	81211K100	19	300	SH	DEFINED	2
SEARS HLDGS CORP	COM	812350106	51	301	SH	DEFINED	17
SEARS HLDGS CORP	COM	812350106	3	15	SH	DEFINED	2
SEARS HLDGS CORP	COM	812350106	2083757	12408483	SH	DEFINED	8
SEARS HLDGS CORP	COM	812350106	8	47	SH	DEFINED	6
SEARS HLDGS CORP	COM	812350106	64	381	SH	DEFINED	18
SEARS HLDGS CORP	COM	812350106	277	1650	SH	DEFINED	11
SEARS HLDGS CORP	COM	812350106	11	65	SH	DEFINED	4
SEARS HLDGS CORP	COM	812350106	2357	14035	SH	DEFINED	3
SEASPAN CORP	SHS	Y75638109	16	700	SH	DEFINED	18
SEATTLE GENETICS INC	COM	812578102	5	1000	SH	DEFINED	18
SECURITY BANK CORP	COM	814047106	215	9400	SH	DEFINED	3
SECURITY CAPITAL ASSURANCE	COM	G8018D107	75699	2720050	SH	DEFINED	8

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

SEI INVESTMENTS CO	COM	784117103	760	12753	SH	DEFINED	11
SEI INVESTMENTS CO	COM	784117103	1352	22700	SH	DEFINED	3
SEI INVESTMENTS CO	COM	784117103	232	3900	SH	DEFINED	20
SELECT COMFORT CORP	COM	81616X103	3037	174630	SH	DEFINED	3
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	112	3350	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	15120	451480	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	21	903	SH	DEFINED	11
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	2427	66104	SH	DEFINED	3
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	2	45	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	184	5000	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	3	100	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	326	14000	SH	DEFINED	1
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	5	150	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	6	150	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	15	250	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	22	824	SH	DEFINED	11
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	4	100	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	18	500	SH	DEFINED	5
SELECTIVE INS GROUP INC	COM	816300107	11995	209380	SH	DEFINED	3
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	61	1800	SH	DEFINED	5
SEMITOOL INC	COM	816909105	15	1150	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	605	10793	SH	DEFINED	21
SEMPRA ENERGY	COM	816851109	4281	76400	SH	DEFINED	20
SEMPRA ENERGY	COM	816851109	370966	6619661	SH	DEFINED	18
SEMPRA ENERGY	COM	816851109	18	319	SH	DEFINED	17
SEMPRA ENERGY	COM	816851109	7983	142444	SH	DEFINED	3
SEMPRA ENERGY	COM	816851109	5	95	SH	DEFINED	11
SEMPRA ENERGY	COM	816851109	756	13490	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	84	1499	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	14	250	SH	DEFINED	2
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	297	12150	SH	DEFINED	17
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	9054	369860	SH	DEFINED	3
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	5	200	SH	DEFINED	18
SENOYX INC	COM	81724Q107	10358	797390	SH	DEFINED	18
SENSIENT TECHNOLOGIES CORP	COM	81725T100	32080	1304070	SH	DEFINED	6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	48	1970	SH	DEFINED	17
SENSIENT TECHNOLOGIES CORP	COM	81725T100	34	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	206	8375	SH	DEFINED	18
SENSIENT TECHNOLOGIES CORP	COM	81725T100	22	900	SH	DEFINED	11
SEPRACOR INC	COM	817315104	31	500	SH	DEFINED	17
SEPRACOR INC	COM	817315104	49	800	SH	DEFINED	4
SEPRACOR INC	COM	817315104	74	1200	SH	DEFINED	18
SEPRACOR INC	COM	817315104	34	550	SH	DEFINED	5
SEPRACOR INC	COM	817315104	157940	2564792	SH	DEFINED	13
SEPRACOR INC	COM	817315104	41528	674369	SH	DEFINED	8
SEQUA CORPORATION	CL A	817320104	115	1000	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	729	71152	SH	DEFINED	18
SERVICE CORP INTL	COM	817565104	28	2700	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	195	19000	SH	DEFINED	5
SERVICE CORP INTL	COM	817565104	5	500	SH	DEFINED	17
SERVICE CORP INTL	COM	817565104	59	5710	SH	DEFINED	6
SERVICEMASTER CO	COM	81760N109	646	49293	SH	DEFINED	17
SERVICEMASTER CO	COM	81760N109	316	24100	SH	DEFINED	20
SERVICEMASTER CO	COM	81760N109	15	1150	SH	DEFINED	5
SERVICEMASTER CO	COM	81760N109	177	13466	SH	DEFINED	11
SERVICEMASTER CO	COM	81760N109	2	160	SH	DEFINED	21
SERVICEMASTER CO	COM	81760N109	40557	3093611	SH	DEFINED	18
SERVICEMASTER CO	COM	81760N109	232	17732	SH	DEFINED	2
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	5812	183290	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	32	1000	SH	DEFINED	18
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1547	48800	SH	DEFINED	22
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1747	55089	SH	DEFINED	6

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

SHAW GROUP INC	COM	820280105	25	750	SH	DEFINED	5
SHAW GROUP INC	COM	820280105	40137	1198110	SH	DEFINED	18
SHERWIN WILLIAMS CO	COM	824348106	4094	64384	SH	DEFINED	3
SHERWIN WILLIAMS CO	COM	824348106	358	5625	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	280	4400	SH	DEFINED	20
SHERWIN WILLIAMS CO	COM	824348106	132	2083	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM	824348106	9127	143550	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	4559	71708	SH	DEFINED	17
SHERWIN WILLIAMS CO	COM	824348106	2	25	SH	DEFINED	21
SHERWIN WILLIAMS CO	COM	824348106	28846	453704	SH	DEFINED	18
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	4185	40500	SH	DEFINED	22
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	4586	44375	SH	DEFINED	18
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	0	2	SH	DEFINED	18
SHIRE PLC	SPONSORED ADR	82481R106	26	420	SH	DEFINED	5
SHIRE PLC	SPONSORED ADR	82481R106	204	3300	SH	DEFINED	6
SHIRE PLC	SPONSORED ADR	82481R106	193	3125	SH	DEFINED	18
SHOE CARNIVAL INC	COM	824889109	4743	150110	SH	DEFINED	3
SHUFFLE MASTER INC	COM	825549108	2474	94421	SH	DEFINED	18
SI INTL INC	COM	78427V102	67	2070	SH	DEFINED	17
SIEMENS A G	SPONSORED ADR	826197501	6774	68732	SH	DEFINED	18
SIEMENS A G	SPONSORED ADR	826197501	2627	26660	SH	DEFINED	17
SIEMENS A G	SPONSORED ADR	826197501	8	85	SH	DEFINED	11
SIEMENS A G	SPONSORED ADR	826197501	34	350	SH	DEFINED	2
SIEMENS A G	SPONSORED ADR	826197501	42469	441542	SH	DEFINED	6
SIERRA BANCORP	COM	82620P102	1713	58388	SH	DEFINED	6
SIERRA HEALTH SVCS INC	DBCV 2.250% 3/1	826322AB5	1725	1725000	PRN	DEFINED	18
SIERRA HEALTH SVCS INC	COM	826322109	13035	361670	SH	DEFINED	3
SIERRA HEALTH SVCS INC	COM	826322109	1630	45235	SH	DEFINED	18
SIERRA PAC RES NEW	COM	826428104	72	4260	SH	DEFINED	2
SIERRA PAC RES NEW	COM	826428104	3225	191630	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	11678	693855	SH	DEFINED	18
SIERRA PAC RES NEW	COM	826428104	74	4370	SH	DEFINED	6
SIGMA ALDRICH CORP	COM	826552101	23782	305998	SH	DEFINED	17
SIGMA ALDRICH CORP	COM	826552101	870	11192	SH	DEFINED	3
SIGMA ALDRICH CORP	COM	826552101	202	2600	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	480	6180	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	3443	44304	SH	DEFINED	18
SIGMA ALDRICH CORP	COM	826552101	152	1950	SH	DEFINED	11
SIGMATRON INTL INC	COM	82661L101	279	30303	SH	DEFINED	6
SIGNET GROUP PLC	SP ADR REP 10	82668L872	35641	1544115	SH	DEFINED	6
SIGNET GROUP PLC	SP ADR REP 10	82668L872	6	275	SH	DEFINED	11
SIGNET GROUP PLC	SP ADR REP 10	82668L872	900	38317	SH	DEFINED	18
SIGNET GROUP PLC	SP ADR REP 10	82668L872	2250	95725	SH	DEFINED	17
SILGAN HOLDINGS INC	COM	827048109	64076	1458921	SH	DEFINED	6
SILICON IMAGE INC	COM	82705T102	11249	884392	SH	DEFINED	3
SILICON LABORATORIES INC	COM	826919102	679	19602	SH	DEFINED	18
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	1824	114960	SH	DEFINED	17
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	744	46896	SH	DEFINED	18
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	6	355	SH	DEFINED	11
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	55122	3521422	SH	DEFINED	6
SILICON STORAGE TECHNOLOGY I	COM	827057100	279	61960	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	11523	1466027	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	565	71862	SH	DEFINED	18
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	4192	533300	SH	DEFINED	22
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	7	855	SH	DEFINED	11
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	2007	255378	SH	DEFINED	17
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	53489	6887141	SH	DEFINED	6
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	4908	156290	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	111	1100	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	COM	828806109	1666	16451	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	9418	115700	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	COM	828806109	61	600	SH	DEFINED	5

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

SIMON PPTY GROUP INC NEW	COM	828806109	618	6100	SH	DEFINED	7
SIMON PPTY GROUP INC NEW	COM	828806109	165	1625	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	COM	828806109	8775	86632	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	COM	828806109	3794	37452	SH	DEFINED	3
SIMPSON MANUFACTURING CO INC	COM	829073105	775	24500	SH	DEFINED	20
SIMPSON MANUFACTURING CO INC	COM	829073105	85014	2686079	SH	DEFINED	18
SIMPSON MANUFACTURING CO INC	COM	829073105	174	5499	SH	DEFINED	3
SIMPSON MANUFACTURING CO INC	COM	829073105	16765	529700	SH	DEFINED	6
SIMPSON MANUFACTURING CO INC	COM	829073105	1917	60580	SH	DEFINED	21
SINA CORP	NOTE 7/1	82922RAB9	10749	8775000	PRN	DEFINED	18
SINA CORP	ORD	G81477104	21074	734300	SH	DEFINED	18
SINA CORP	ORD	G81477104	60270	2100000	SH	DEFINED	13
SIRENZA MICRODEVICES INC	COM	82966T106	141	17880	SH	DEFINED	3
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	5	200	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	3137	886130	SH	DEFINED	20
SIRIUS SATELLITE RADIO INC	COM	82966U103	110337	31168580	SH	DEFINED	18
SIRIUS SATELLITE RADIO INC	COM	82966U103	18	5200	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	1	300	SH	DEFINED	5
SIRNA THERAPEUTICS INC	COM	829669100	37	2820	SH	DEFINED	5
SIX FLAGS INC	COM	83001P109	16	3000	SH	DEFINED	18
SJW CORP	COM	784305104	2	60	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	104	3940	SH	DEFINED	21
SK TELECOM LTD	SPONSORED ADR	78440P108	111464	4246613	SH	DEFINED	6
SK TELECOM LTD	SPONSORED ADR	78440P108	2389	90230	SH	DEFINED	17
SK TELECOM LTD	SPONSORED ADR	78440P108	8	305	SH	DEFINED	11
SK TELECOM LTD	SPONSORED ADR	78440P108	32842	1240257	SH	DEFINED	18
SKECHERS U S A INC	CL A	830566105	39643	1190124	SH	DEFINED	3
SKILLSOFT PLC	SPONSORED ADR	830928107	2751	442960	SH	DEFINED	18
SKY FINL GROUP INC	COM	83080P103	14	500	SH	DEFINED	2
SKY FINL GROUP INC	COM	83080P103	28093	984347	SH	DEFINED	6
SKY FINL GROUP INC	COM	83080P103	71	2500	SH	DEFINED	5
SKY FINL GROUP INC	COM	83080P103	43	1512	SH	DEFINED	11
SKYEPHARMA PLC	SPONSORED ADR	830808101	3	500	SH	DEFINED	7
SKYWEST INC	COM	830879102	28735	1126411	SH	DEFINED	6
SKYWEST INC	COM	830879102	6563	257285	SH	DEFINED	18
SKYWEST INC	COM	830879102	12	460	SH	DEFINED	21
SKYWEST INC	COM	830879102	5672	222331	SH	DEFINED	3
SKYWORKS SOLUTIONS INC	COM	83088M102	14	2000	SH	DEFINED	18
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	17
SKYWORKS SOLUTIONS INC	COM	83088M102	14	2000	SH	DEFINED	5
SLM CORP	COM	78442P106	63	1300	SH	DEFINED	11
SLM CORP	COM	78442P106	585	11999	SH	DEFINED	2
SLM CORP	COM	78442P106	59	1200	SH	DEFINED	5
SLM CORP	COM	78442P106	3374	69180	SH	DEFINED	3
SLM CORP	COM	78442P106	3647	74773	SH	DEFINED	18
SLM CORP	COM	78442P106	14336	293942	SH	DEFINED	17
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	58	4300	SH	DEFINED	3
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	113	2150	SH	DEFINED	21
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	24776	473465	SH	DEFINED	18
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	1188	22706	SH	DEFINED	6
SMITH A O	COM	831865209	3508	93400	SH	DEFINED	6
SMITH A O	COM	831865209	41	1100	SH	DEFINED	2
SMITH A O	COM	831865209	173	4600	SH	DEFINED	20
SMITH A O	COM	831865209	14670	390570	SH	DEFINED	3
SMITH INTL INC	COM	832110100	29	700	SH	DEFINED	17
SMITH INTL INC	COM	832110100	186	4530	SH	DEFINED	20
SMITH INTL INC	COM	832110100	4693	114279	SH	DEFINED	3
SMITH INTL INC	COM	832110100	1	20	SH	DEFINED	21
SMITH INTL INC	COM	832110100	39	950	SH	DEFINED	11
SMITH INTL INC	COM	832110100	193	4700	SH	DEFINED	5
SMITH INTL INC	COM	832110100	17230	419517	SH	DEFINED	18
SMITH MICRO SOFTWARE INC	COM	832154108	6	435	SH	DEFINED	2

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

SMITHFIELD FOODS INC	COM	832248108	269	10500	SH	DEFINED	20
SMITHFIELD FOODS INC	COM	832248108	7494	292034	SH	DEFINED	18
SMITHFIELD FOODS INC	COM	832248108	83	3217	SH	DEFINED	3
SMITHFIELD FOODS INC	COM	832248108	43433	1692653	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	142	2930	SH	DEFINED	17
SMUCKER J M CO	COM NEW	832696405	1115	22996	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	5519	113860	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	6	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	3	63	SH	DEFINED	5
SMUCKER J M CO	COM NEW	832696405	344	7101	SH	DEFINED	18
SMUCKER J M CO	COM NEW	832696405	16	335	SH	DEFINED	11
SMURFIT-STONE CONTAINER CORP	COM	832727101	271	25710	SH	DEFINED	5
SMURFIT-STONE CONTAINER CORP	COM	832727101	80	7610	SH	DEFINED	6
SNAP ON INC	COM	833034101	100	2100	SH	DEFINED	5
SNAP ON INC	COM	833034101	10314	216500	SH	DEFINED	18
SNAP ON INC	COM	833034101	9	190	SH	DEFINED	2
SNAP ON INC	COM	833034101	4536	95216	SH	DEFINED	3
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	14	100	SH	DEFINED	18
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	136	1000	SH	DEFINED	2
SOFTBRANDS INC	COM	83402A107	4	2250	SH	DEFINED	5
SOHU COM INC	COM	83408W103	30065	1252700	SH	DEFINED	18
SOLECTRON CORP	COM	834182107	296	91975	SH	DEFINED	5
SOLECTRON CORP	COM	834182107	24	7300	SH	DEFINED	4
SOLECTRON CORP	COM	834182107	12925	4014017	SH	DEFINED	3
SOLECTRON CORP	COM	834182107	1406	436600	SH	DEFINED	22
SOLECTRON CORP	COM	834182107	85	26270	SH	DEFINED	6
SOLECTRON CORP	COM	834182107	66	20509	SH	DEFINED	18
SOMERSET HILLS BANCORP	COM	834728107	641	48400	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G102	23557	811180	SH	DEFINED	6
SONIC CORP	COM	835451105	6	257	SH	DEFINED	2
SONIC SOLUTIONS	COM	835460106	11	675	SH	DEFINED	2
SONOCO PRODS CO	COM	835495102	32	850	SH	DEFINED	5
SONOCO PRODS CO	COM	835495102	1142	30000	SH	DEFINED	18
SONOCO PRODS CO	COM	835495102	9164	240769	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	229	6026	SH	DEFINED	17
SONOCO PRODS CO	COM	835495102	27	717	SH	DEFINED	2
SONOCO PRODS CO	COM	835495102	19	505	SH	DEFINED	11
SONUS NETWORKS INC	COM	835916107	18	2725	SH	DEFINED	5
SONUS NETWORKS INC	COM	835916107	198	30000	SH	DEFINED	18
SONY CORP	ADR NEW	835699307	861	20100	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	3143	73386	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	1224	28584	SH	DEFINED	18
SONY CORP	ADR NEW	835699307	21	500	SH	DEFINED	5
SONY CORP	ADR NEW	835699307	11	260	SH	DEFINED	11
SONY CORP	ADR NEW	835699307	52210	1243828	SH	DEFINED	6
SOTHEBYS	COM	835898107	15	480	SH	DEFINED	2
SOTHEBYS	COM	835898107	648	20900	SH	DEFINED	5
SOTHEBYS	COM	835898107	19094	615551	SH	DEFINED	3
SOURCE CAP INC	COM	836144105	81	1200	SH	DEFINED	5
SOURCE INTERLINK COS INC	COM NEW	836151209	11952	1464703	SH	DEFINED	6
SOUTH FINL GROUP INC	COM	837841105	23	847	SH	DEFINED	2
SOUTH JERSEY INDS INC	COM	838518108	254	7600	SH	DEFINED	6
SOUTH JERSEY INDS INC	COM	838518108	13	401	SH	DEFINED	11
SOUTHERN CO	COM	842587107	8429	228683	SH	DEFINED	17
SOUTHERN CO	COM	842587107	162	4400	SH	DEFINED	7
SOUTHERN CO	COM	842587107	5403	146577	SH	DEFINED	3
SOUTHERN CO	COM	842587107	453	12296	SH	DEFINED	5
SOUTHERN CO	COM	842587107	194	5266	SH	DEFINED	2
SOUTHERN CO	COM	842587107	139	3775	SH	DEFINED	11
SOUTHERN CO	COM	842587107	641	17400	SH	DEFINED	6
SOUTHERN CO	COM	842587107	693	18795	SH	DEFINED	18
SOUTHERN COPPER CORP	COM	84265V105	11	200	SH	DEFINED	17

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

SOUTHERN COPPER CORP	COM	84265V105	5	100	SH	DEFINED	6
SOUTHERN COPPER CORP	COM	84265V105	8184	151862	SH	DEFINED	3
SOUTHERN UN CO NEW	COM	844030106	53	1910	SH	DEFINED	6
SOUTHERN UN CO NEW	COM	844030106	21	745	SH	DEFINED	17
SOUTHERN UN CO NEW	COM	844030106	664	23750	SH	DEFINED	3
SOUTHWEST AIRLS CO	COM	844741108	327	21350	SH	DEFINED	6
SOUTHWEST AIRLS CO	COM	844741108	182	11906	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	8	500	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	267	17400	SH	DEFINED	20
SOUTHWEST AIRLS CO	COM	844741108	3	184	SH	DEFINED	21
SOUTHWEST AIRLS CO	COM	844741108	2053	134014	SH	DEFINED	3
SOUTHWEST AIRLS CO	COM	844741108	266	17384	SH	DEFINED	17
SOUTHWEST AIRLS CO	COM	844741108	50971	3327115	SH	DEFINED	18
SOUTHWEST BANCORP INC OKLA	COM	844767103	3444	123612	SH	DEFINED	3
SOUTHWEST BANCORP INC OKLA	COM	844767103	3027	108640	SH	DEFINED	6
SOUTHWESTERN ENERGY CO	COM	845467109	47	1340	SH	DEFINED	5
SOVEREIGN BANCORP INC	COM	845905108	350	13780	SH	DEFINED	7
SOVEREIGN BANCORP INC	COM	845905108	207	8145	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	31	1235	SH	DEFINED	5
SOVEREIGN BANCORP INC	COM	845905108	1552	61143	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	21	840	SH	DEFINED	18
SOVEREIGN BANCORP INC	COM	845905108	11	420	SH	DEFINED	2
SOVEREIGN BANCORP INC	COM	845905108	19720	776694	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	475	18701	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	158	6214	SH	DEFINED	17
SOVRAN SELF STORAGE INC	COM	84610H108	20	353	SH	DEFINED	17
SPAIN FD	COM	846330108	8	500	SH	DEFINED	18
SPANSION INC	COM CL A	84649R101	2198	147900	SH	DEFINED	3
SPARTAN MTRS INC	COM	846819100	2662	175363	SH	DEFINED	3
SPARTAN STORES INC	COM	846822104	8128	388354	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	4684	178640	SH	DEFINED	3
SPDR TR	UNIT SER 1	78462F103	134	945	SH	DEFINED	4
SPDR TR	UNIT SER 1	78462F103	6111	43148	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	150	1060	SH	DEFINED	11
SPDR TR	UNIT SER 1	78462F103	2808	19827	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F103	623	4400	SH	DEFINED	5
SPDR TR	UNIT SER 1	78462F103	27473	193988	SH	DEFINED	18
SPDR TR	UNIT SER 1	78462F103	598	4225	SH	DEFINED	21
SPECTRA ENERGY CORP	COM	847560109	3186	114816	SH	DEFINED	17
SPECTRALINK CORP	COM	847580107	2760	320897	SH	DEFINED	3
SPECTRALINK CORP	COM	847580107	7289	847535	SH	DEFINED	6
SPECTRUM BRANDS INC	COM	84762L105	8307	762140	SH	DEFINED	6
SPECTRUM CTL INC	COM	847615101	364	37500	SH	DEFINED	17
SPEEDWAY MOTORSPORTS INC	COM	847788106	19029	495550	SH	DEFINED	6
SPEEDWAY MOTORSPORTS INC	COM	847788106	202	5270	SH	DEFINED	18
SPHERION CORP	COM	848420105	3245	436700	SH	DEFINED	3
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	115	3435	SH	DEFINED	5
SPIRIT FIN CORP	COM	848568309	210	16830	SH	DEFINED	20
SPIRIT FIN CORP	COM	848568309	11161	895020	SH	DEFINED	3
SPIRIT FIN CORP	COM	848568309	1	100	SH	DEFINED	21
SPIRIT FIN CORP	COM	848568309	21338	1711159	SH	DEFINED	18
SPRINT NEXTEL CORP	COM FON	852061100	48	2535	SH	DEFINED	4
SPRINT NEXTEL CORP	COM FON	852061100	16656	881731	SH	DEFINED	3
SPRINT NEXTEL CORP	COM FON	852061100	747	39559	SH	DEFINED	17
SPRINT NEXTEL CORP	COM FON	852061100	262895	13917160	SH	DEFINED	18
SPRINT NEXTEL CORP	COM FON	852061100	586	31030	SH	DEFINED	11
SPRINT NEXTEL CORP	COM FON	852061100	179455	9500000	SH	DEFINED	13
SPRINT NEXTEL CORP	COM FON	852061100	9905	524338	SH	DEFINED	2
SPRINT NEXTEL CORP	COM FON	852061100	5704	301989	SH	DEFINED	6
SPRINT NEXTEL CORP	COM FON	852061100	2726831	144353149	SH	DEFINED	8
SPRINT NEXTEL CORP	COM FON	852061100	1343	71109	SH	DEFINED	5
SPRINT NEXTEL CORP	COM FON	852061100	5672	300253	SH	DEFINED	7

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

SPRINT NEXTEL CORP	COM FON	852061100	3651	193251	SH	DEFINED	20
SPRINT NEXTEL CORP	COM FON	852061100	370	19585	SH	DEFINED	21
SPSS INC	COM	78462K102	5316	176790	SH	DEFINED	3
SPX CORP	COM	784635104	356	5822	SH	DEFINED	5
SPX CORP	COM	784635104	10154	166020	SH	DEFINED	6
SPX CORP	COM	784635104	169	2770	SH	DEFINED	17
SPX CORP	COM	784635104	4030	65885	SH	DEFINED	18
SRA INTL INC	CL A	78464R105	14	525	SH	DEFINED	5
SRA INTL INC	CL A	78464R105	644	24100	SH	DEFINED	3
SRA INTL INC	CL A	78464R105	5965	223075	SH	DEFINED	1
SRA INTL INC	CL A	78464R105	11	400	SH	DEFINED	11
ST JOE CO	COM	790148100	1709	31900	SH	DEFINED	18
ST JOE CO	COM	790148100	959	17900	SH	DEFINED	6
ST JOE CO	COM	790148100	49201	918450	SH	DEFINED	8
ST JOE CO	COM	790148100	850	15869	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	12780	349573	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	12252	335132	SH	DEFINED	18
ST JUDE MED INC	COM	790849103	625	17100	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	2187	59824	SH	DEFINED	3
ST JUDE MED INC	COM	790849103	75	2040	SH	DEFINED	11
ST MARY LD & EXPL CO	COM	792228108	5	135	SH	DEFINED	18
ST MARY LD & EXPL CO	COM	792228108	560	15200	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	24732	671348	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	1389	25865	SH	DEFINED	5
ST PAUL TRAVELERS INC	COM	792860108	10	190	SH	DEFINED	4
ST PAUL TRAVELERS INC	COM	792860108	15661	291690	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	61014	1136413	SH	DEFINED	6
ST PAUL TRAVELERS INC	COM	792860108	3256	60650	SH	DEFINED	20
ST PAUL TRAVELERS INC	COM	792860108	40204	748810	SH	DEFINED	8
ST PAUL TRAVELERS INC	COM	792860108	1315	24488	SH	DEFINED	21
ST PAUL TRAVELERS INC	COM	792860108	456165	8496275	SH	DEFINED	18
ST PAUL TRAVELERS INC	COM	792860108	49	920	SH	DEFINED	11
ST PAUL TRAVELERS INC	COM	792860108	226	4209	SH	DEFINED	2
ST PAUL TRAVELERS INC	COM	792860108	30494	567961	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	1038	19328	SH	DEFINED	17
STAGE STORES INC	COM NEW	85254C305	6401	210625	SH	DEFINED	3
STAGE STORES INC	COM NEW	85254C305	22755	748766	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	5106	113341	SH	DEFINED	1
STANCORP FINL GROUP INC	COM	852891100	25047	555980	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	299	6640	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	378	13500	SH	DEFINED	21
STANDARD MICROSYSTEMS CORP	COM	853626109	19	685	SH	DEFINED	4
STANDARD MICROSYSTEMS CORP	COM	853626109	52918	1891294	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	20	700	SH	DEFINED	6
STANDARD MICROSYSTEMS CORP	COM	853626109	123	4400	SH	DEFINED	20
STANDARD MTR PRODS INC	COM	853666105	1753	116990	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	129	4800	SH	DEFINED	5
STANDARD PAC CORP NEW	COM	85375C101	43110	1609175	SH	DEFINED	8
STANDARD PAC CORP NEW	COM	85375C101	15	545	SH	DEFINED	2
STANDARD PAC CORP NEW	COM	85375C101	6491	242280	SH	DEFINED	6
STANDARD PARKING CORP	COM	853790103	1375	35800	SH	DEFINED	3
STANDEX INTL CORP	COM	854231107	5891	195530	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	3483	162400	SH	DEFINED	6
STANLEY WKS	COM	854616109	10	200	SH	DEFINED	18
STANLEY WKS	COM	854616109	81	1610	SH	DEFINED	6
STANLEY WKS	COM	854616109	413	8212	SH	DEFINED	17
STANLEY WKS	COM	854616109	6707	133367	SH	DEFINED	3
STANTEC INC	COM	85472N109	807	37200	SH	DEFINED	7
STAPLES INC	COM	855030102	344	12900	SH	DEFINED	20
STAPLES INC	COM	855030102	38741	1450981	SH	DEFINED	18
STAPLES INC	COM	855030102	89	3331	SH	DEFINED	21
STAPLES INC	COM	855030102	434	16252	SH	DEFINED	2

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

STAPLES INC	COM	855030102	439	16434	SH	DEFINED	5
STAPLES INC	COM	855030102	9429	353157	SH	DEFINED	1
STAPLES INC	COM	855030102	2354	88170	SH	DEFINED	17
STAPLES INC	COM	855030102	25	949	SH	DEFINED	11
STAPLES INC	COM	855030102	9	350	SH	DEFINED	4
STAPLES INC	COM	855030102	3768	141113	SH	DEFINED	3
STARBUCKS CORP	COM	855244109	9	240	SH	DEFINED	4
STARBUCKS CORP	COM	855244109	3589	101326	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	7	200	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	4532	127961	SH	DEFINED	3
STARBUCKS CORP	COM	855244109	1668	47091	SH	DEFINED	18
STARBUCKS CORP	COM	855244109	3	71	SH	DEFINED	21
STARBUCKS CORP	COM	855244109	105	2961	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	138	3900	SH	DEFINED	5
STARTEK INC	COM	85569C107	2079	153550	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	31900	510403	SH	DEFINED	18
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	2242	35876	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	3749	59990	SH	DEFINED	11
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	6	100	SH	DEFINED	7
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	120	1923	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	188	3004	SH	DEFINED	5
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	4	70	SH	DEFINED	6
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	16839	269429	SH	DEFINED	17
STATE BANCORP INC N.Y	COM	855716106	0	18	SH	DEFINED	18
STATE STR CORP	COM	857477103	474	7025	SH	DEFINED	5
STATE STR CORP	COM	857477103	524	7773	SH	DEFINED	2
STATE STR CORP	COM	857477103	22404	332213	SH	DEFINED	17
STATE STR CORP	COM	857477103	4245	62944	SH	DEFINED	21
STATE STR CORP	COM	857477103	29106	431583	SH	DEFINED	1
STATE STR CORP	COM	857477103	3790	56200	SH	DEFINED	20
STATE STR CORP	COM	857477103	4910	72800	SH	DEFINED	3
STATE STR CORP	COM	857477103	135	2000	SH	DEFINED	11
STATE STR CORP	COM	857477103	225811	3348320	SH	DEFINED	18
STATION CASINOS INC	COM	857689103	99392	1216994	SH	DEFINED	18
STATION CASINOS INC	COM	857689103	166	2030	SH	DEFINED	21
STATION CASINOS INC	COM	857689103	621	7600	SH	DEFINED	20
STEAK N SHAKE CO	COM	857873103	2322	131910	SH	DEFINED	6
STEEL DYNAMICS INC	COM	858119100	2742	84500	SH	DEFINED	23
STEEL DYNAMICS INC	COM	858119100	19666	606025	SH	DEFINED	3
STEEL DYNAMICS INC	COM	858119100	9	268	SH	DEFINED	2
STEELCASE INC	CL A	858155203	165	9070	SH	DEFINED	6
STEELCASE INC	CL A	858155203	9432	519370	SH	DEFINED	3
STEELCASE INC	CL A	858155203	105	5762	SH	DEFINED	5
STEINER LEISURE LTD	ORD	P8744Y102	15918	349850	SH	DEFINED	18
STEINER LEISURE LTD	ORD	P8744Y102	159	3500	SH	DEFINED	3
STEINWAY MUSICAL INSTRS INC	COM	858495104	9	300	SH	DEFINED	17
STERICYCLE INC	COM	858912108	145	1925	SH	DEFINED	7
STERICYCLE INC	COM	858912108	6972	92349	SH	DEFINED	17
STERICYCLE INC	COM	858912108	119	1572	SH	DEFINED	18
STERICYCLE INC	COM	858912108	94	1250	SH	DEFINED	11
STERICYCLE INC	COM	858912108	83	1100	SH	DEFINED	5
STERIS CORP	COM	859152100	783	31125	SH	DEFINED	2
STERIS CORP	COM	859152100	14089	559740	SH	DEFINED	3
STERIS CORP	COM	859152100	81	3200	SH	DEFINED	5
STERLING BANCORP	COM	859158107	3	157	SH	DEFINED	18
STERLING BANCSHARES INC	COM	858907108	12195	936671	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	490	14480	SH	DEFINED	6
STERLING FINL CORP WASH	COM	859319105	88	2600	SH	DEFINED	5
STERLING FINL CORP WASH	COM	859319105	2167	64100	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	69	2050	SH	DEFINED	11
STEWART INFORMATION SVCS COR	COM	860372101	221	5100	SH	DEFINED	3
STEWART INFORMATION SVCS COR	COM	860372101	3456	79700	SH	DEFINED	6

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

STILLWATER MNG CO	COM	86074Q102	3	214	SH	DEFINED	17
STMICROELECTRONICS N V	NY REGISTRY	861012102	57	3100	SH	DEFINED	18
STMICROELECTRONICS N V	NY REGISTRY	861012102	73	3950	SH	DEFINED	3
STOLT NIELSEN S A	SP ADR REG COM	861565109	5296	173681	SH	DEFINED	18
STONE ENERGY CORP	COM	861642106	1133	32039	SH	DEFINED	2
STONE ENERGY CORP	COM	861642106	32127	908840	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	7458	472302	SH	DEFINED	5
STORA ENSO CORP	SPON ADR REP R	86210M106	3861	244499	SH	DEFINED	18
STRATEGIC DIAGNOSTICS INC	COM	862700101	7	1800	SH	DEFINED	5
STRATEGIC HOTELS & RESORTS I	COM	86272T106	153	7000	SH	DEFINED	3
STRATEX NETWORKS INC	COM	86279T109	13	2618	SH	DEFINED	17
STRATTEC SEC CORP	COM	863111100	2816	60420	SH	DEFINED	6
STREETTRACKS GOLD TR	GOLD SHS	863307104	229	3615	SH	DEFINED	2
STREETTRACKS GOLD TR	GOLD SHS	863307104	555	8785	SH	DEFINED	17
STREETTRACKS GOLD TR	GOLD SHS	863307104	3293	52096	SH	DEFINED	5
STREETTRACKS GOLD TR	GOLD SHS	863307104	48656	769750	SH	DEFINED	18
STREETTRACKS GOLD TR	GOLD SHS	863307104	135	2130	SH	DEFINED	7
STREETTRACKS GOLD TR	GOLD SHS	863307104	262	4150	SH	DEFINED	20
STREETTRACKS SER TR	DJ WLSH REIT	86330E604	135	1540	SH	DEFINED	17
STRIDE RITE CORP	COM	863314100	3158	209440	SH	DEFINED	3
STRIDE RITE CORP	COM	863314100	14	900	SH	DEFINED	1
STRYKER CORP	COM	863667101	24546	445403	SH	DEFINED	17
STRYKER CORP	COM	863667101	176	3200	SH	DEFINED	11
STRYKER CORP	COM	863667101	241	4365	SH	DEFINED	5
STRYKER CORP	COM	863667101	24019	435837	SH	DEFINED	1
STRYKER CORP	COM	863667101	22160	402109	SH	DEFINED	18
STRYKER CORP	COM	863667101	2772	50305	SH	DEFINED	3
STRYKER CORP	COM	863667101	1168	21195	SH	DEFINED	2
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUEZ	SPONSORED ADR	864686100	6924	133250	SH	DEFINED	11
SUEZ	SPONSORED ADR	864686100	45	865	SH	DEFINED	2
SUEZ	SPONSORED ADR	864686100	3617	69608	SH	DEFINED	18
SUEZ	SPONSORED ADR	864686100	2226	42840	SH	DEFINED	17
SUFFOLK BANCORP	COM	864739107	19	500	SH	DEFINED	5
SUN BANCORP INC	COM	86663B102	32	1513	SH	DEFINED	17
SUN COMMUNITIES INC	COM	866674104	453	14000	SH	DEFINED	18
SUN COMMUNITIES INC	COM	866674104	32	1000	SH	DEFINED	2
SUN HEALTHCARE GROUP INC	COM NEW	866933401	242	19200	SH	DEFINED	3
SUN HYDRAULICS CORP	COM	866942105	119	5800	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	83	1968	SH	DEFINED	18
SUN LIFE FINL INC	COM	866796105	23295	549661	SH	DEFINED	7
SUN LIFE FINL INC	COM	866796105	1923	45400	SH	DEFINED	23
SUN LIFE FINL INC	COM	866796105	26	624	SH	DEFINED	5
SUN LIFE FINL INC	COM	866796105	2075	49000	SH	DEFINED	22
SUN MICROSYSTEMS INC	COM	866810104	68	12600	SH	DEFINED	17
SUN MICROSYSTEMS INC	COM	866810104	3131	577663	SH	DEFINED	18
SUN MICROSYSTEMS INC	COM	866810104	11	2000	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	53	9847	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	18	3400	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	1	100	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	13946	2610088	SH	DEFINED	6
SUN MICROSYSTEMS INC	COM	866810104	3233	596543	SH	DEFINED	3
SUN MICROSYSTEMS INC	COM	866810104	2	400	SH	DEFINED	1
SUN MICROSYSTEMS INC	COM	866810104	2	345	SH	DEFINED	21
SUNCOR ENERGY INC	COM	867229106	160850	2038393	SH	DEFINED	18
SUNCOR ENERGY INC	COM	867229106	2252	28535	SH	DEFINED	20
SUNCOR ENERGY INC	COM	867229106	8	100	SH	DEFINED	11
SUNCOR ENERGY INC	COM	867229106	935	11850	SH	DEFINED	5
SUNCOR ENERGY INC	COM	867229106	35829	454250	SH	DEFINED	7
SUNCOR ENERGY INC	COM	867229106	145	1840	SH	DEFINED	21
SUNOCO INC	COM	86764P109	268	4298	SH	DEFINED	17
SUNOCO INC	COM	86764P109	41	650	SH	DEFINED	4

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

SUNOCO INC	COM	86764P109	62	1000	SH	DEFINED	2
SUNOCO INC	COM	86764P109	9127	146354	SH	DEFINED	3
SUNOCO INC	COM	86764P109	65	1042	SH	DEFINED	18
SUNOCO INC	COM	86764P109	182	2920	SH	DEFINED	6
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	2624	51890	SH	DEFINED	3
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	51	1000	SH	DEFINED	18
SUNOPTA INC	COM	8676EP108	24	2700	SH	DEFINED	5
SUNPOWER CORP	COM CL A	867652109	37	1000	SH	DEFINED	18
SUNRISE SENIOR LIVING INC	COM	86768K106	31	1000	SH	DEFINED	17
SUNSTONE HOTEL INVS INC NEW	COM	867892101	11908	445486	SH	DEFINED	3
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	34	1000	SH	DEFINED	18
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	17	500	SH	DEFINED	17
SUNTRUST BKS INC	COM	867914103	71	844	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	1220	14452	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	5625	66609	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	5685	67322	SH	DEFINED	18
SUNTRUST BKS INC	COM	867914103	311	3681	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	20027	237150	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	5114	60562	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	317	3750	SH	DEFINED	17
SUPERGEN INC	COM	868059106	3101	610400	SH	DEFINED	3
SUPERIOR BANCORP	COM	86806M106	34	3040	SH	DEFINED	17
SUPERIOR ENERGY SVCS INC	COM	868157108	870	26625	SH	DEFINED	11
SUPERIOR ENERGY SVCS INC	COM	868157108	16335	499837	SH	DEFINED	3
SUPERIOR ESSEX INC	COM	86815V105	1003	30155	SH	DEFINED	6
SUPERIOR ESSEX INC	COM	86815V105	10832	325789	SH	DEFINED	3
SUPERIOR INDS INTL INC	COM	868168105	9617	499045	SH	DEFINED	18
SUPERIOR INDS INTL INC	COM	868168105	42	2200	SH	DEFINED	6
SUPERIOR INDS INTL INC	COM	868168105	10	520	SH	DEFINED	21
SUPERIOR WELL SVCS INC	COM	86837X105	4041	158100	SH	DEFINED	18
SUPERTEL HOSPITALITY INC MD	COM	868526104	28	4000	SH	DEFINED	17
SUPERVALU INC	COM	868536103	356	9954	SH	DEFINED	6
SUPERVALU INC	COM	868536103	1	38	SH	DEFINED	17
SUPERVALU INC	COM	868536103	6	172	SH	DEFINED	5
SUPERVALU INC	COM	868536103	5	136	SH	DEFINED	2
SUPERVALU INC	COM	868536103	1246	34844	SH	DEFINED	3
SUPERVALU INC	COM	868536103	293	8206	SH	DEFINED	18
SUPREME INDS INC	CL A	868607102	884	138570	SH	DEFINED	6
SUREWEST COMMUNICATIONS	COM	868733106	22	800	SH	DEFINED	6
SURMODICS INC	COM	868873100	14	450	SH	DEFINED	2
SURMODICS INC	COM	868873100	31	1000	SH	DEFINED	18
SUSQUEHANNA BANCSHARES INC P	COM	869099101	11	420	SH	DEFINED	17
SUSQUEHANNA BANCSHARES INC P	COM	869099101	17	635	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	16471	612778	SH	DEFINED	6
SUSQUEHANNA BANCSHARES INC P	COM	869099101	2	90	SH	DEFINED	18
SUSSEX BANCORP	COM	869245100	473	31500	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q101	9751	209155	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	253	5645	SH	DEFINED	17
SWIFT ENERGY CO	COM	870738101	27716	618521	SH	DEFINED	3
SWIFT TRANSN CO	COM	870756103	8	295	SH	DEFINED	3
SWIFT TRANSN CO	COM	870756103	13519	514633	SH	DEFINED	6
SWISSCOM AG	SPONSORED ADR	871013108	4	111	SH	DEFINED	18
SWS GROUP INC	COM	78503N107	732	20500	SH	DEFINED	3
SYBASE INC	COM	871130100	27	1100	SH	DEFINED	18
SYBASE INC	COM	871130100	36310	1470053	SH	DEFINED	3
SYCAMORE NETWORKS INC	COM	871206108	13	3450	SH	DEFINED	5
SYCAMORE NETWORKS INC	COM	871206108	2801	744875	SH	DEFINED	3
SYKES ENTERPRISES INC	COM	871237103	10483	594270	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	17	821	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	9107	436799	SH	DEFINED	4
SYMANTEC CORP	COM	871503108	42	2008	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	1797	86174	SH	DEFINED	17

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

SYMANTEC CORP	COM	871503108	21865	1048664	SH	DEFINED	18
SYMANTEC CORP	COM	871503108	3297	158138	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	470	22551	SH	DEFINED	7
SYMANTEC CORP	COM	871503108	6895	330704	SH	DEFINED	5
SYMANTEC CORP	COM	871503108	6	310	SH	DEFINED	6
SYMANTEC CORP	COM	871503108	164489	7889159	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	187	8958	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	10500	15000	CALL	DEFINED	13
SYMBOL TECHNOLOGIES INC	COM	871508107	649	43428	SH	DEFINED	3
SYMBOL TECHNOLOGIES INC	COM	871508107	1	44	SH	DEFINED	18
SYMBOL TECHNOLOGIES INC	COM	871508107	15	1000	SH	DEFINED	5
SYMBOL TECHNOLOGIES INC	COM	871508107	8	525	SH	DEFINED	2
SYNERON MEDICAL LTD	ORD SHS	M87245102	25368	935032	SH	DEFINED	6
SYNERON MEDICAL LTD	ORD SHS	M87245102	8	313	SH	DEFINED	2
SYNGENTA AG	SPONSORED ADR	87160A100	12	334	SH	DEFINED	17
SYNGENTA AG	SPONSORED ADR	87160A100	5928	159609	SH	DEFINED	18
SYNIVERSE HLDGS INC	COM	87163F106	3156	210525	SH	DEFINED	5
SYNNEX CORP	COM	87162W100	12244	558050	SH	DEFINED	6
SYNNEX CORP	COM	87162W100	5058	230543	SH	DEFINED	3
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	4	450	SH	DEFINED	5
SYNOVUS FINL CORP	COM	87161C105	1709	55420	SH	DEFINED	18
SYNOVUS FINL CORP	COM	87161C105	3640	118062	SH	DEFINED	3
SYNOVUS FINL CORP	COM	87161C105	91	2950	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	42	1372	SH	DEFINED	2
SYNTEL INC	COM	87162H103	319	11900	SH	DEFINED	3
SYNTROLEUM CORP	COM	871630109	19487	5632011	SH	DEFINED	13
SYPRIS SOLUTIONS INC	COM	871655106	7	1000	SH	DEFINED	5
SYSCO CORP	COM	871829107	18425	501214	SH	DEFINED	18
SYSCO CORP	COM	871829107	32345	879888	SH	DEFINED	2
SYSCO CORP	COM	871829107	656	17850	SH	DEFINED	11
SYSCO CORP	COM	871829107	3862	105056	SH	DEFINED	3
SYSCO CORP	COM	871829107	21	570	SH	DEFINED	4
SYSCO CORP	COM	871829107	20279	551643	SH	DEFINED	1
SYSCO CORP	COM	871829107	45330	1233147	SH	DEFINED	17
SYSCO CORP	COM	871829107	217	5895	SH	DEFINED	5
SYSTEMAX INC	COM	871851101	57	3250	SH	DEFINED	18
SYSTEMS XCELLENCE INC	COM NEW	871929204	917	52900	SH	DEFINED	7
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	199	18181	SH	DEFINED	5
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	2795	255731	SH	DEFINED	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	2874	262989	SH	DEFINED	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	6229	569897	SH	DEFINED	21
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	331858	30362094	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	4193	383658	SH	DEFINED	20
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	34	3084	SH	DEFINED	2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	13345	1220953	SH	DEFINED	22
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	4682	263600	SH	DEFINED	18
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	96072	5409475	SH	DEFINED	8
TALBOTS INC	COM	874161102	631	26200	SH	DEFINED	17
TALBOTS INC	COM	874161102	2422	100500	SH	DEFINED	6
TALISMAN ENERGY INC	COM	87425E103	25247	1483897	SH	DEFINED	7
TALISMAN ENERGY INC	COM	87425E103	7	390	SH	DEFINED	11
TAM SA	SP ADR REP PFD	87484D103	14192	472895	SH	DEFINED	22
TANGER FACTORY OUTLET CTRS I	COM	875465106	30	765	SH	DEFINED	11
TANGER FACTORY OUTLET CTRS I	COM	875465106	117	3000	SH	DEFINED	1
TANOX INC	COM	87588Q109	32	1600	SH	DEFINED	2
TARGET CORP	COM	87612E106	4279	75000	SH	DEFINED	7
TARGET CORP	COM	87612E106	6839	119874	SH	DEFINED	5
TARGET CORP	COM	87612E106	668	11705	SH	DEFINED	11
TARGET CORP	COM	87612E106	8571	150244	SH	DEFINED	1
TARGET CORP	COM	87612E106	16782	294162	SH	DEFINED	17
TARGET CORP	COM	87612E106	33555	588160	SH	DEFINED	3
TARGET CORP	COM	87612E106	115164	2018644	SH	DEFINED	18

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

TARGET CORP	COM	87612E106	142	2485	SH	DEFINED	21
TARGET CORP	COM	87612E106	1508	26440	SH	DEFINED	20
TARGET CORP	COM	87612E106	59149	1036792	SH	DEFINED	6
TARGET CORP	COM	87612E106	38750	679234	SH	DEFINED	2
TARGET CORP	COM	87612E106	37	657	SH	DEFINED	4
TARRAGON CORP	COM	876287103	28	2336	SH	DEFINED	17
TASTY BAKING CO	COM	876553306	27	3000	SH	DEFINED	17
TATA MTRS LTD	SPONSORED ADR	876568502	3418	167300	SH	DEFINED	3
TATA MTRS LTD	SPONSORED ADR	876568502	7	350	SH	DEFINED	2
TAUBMAN CTRS INC	COM	876664103	25399	499392	SH	DEFINED	3
TAUBMAN CTRS INC	COM	876664103	142	2800	SH	DEFINED	18
TAYLOR CAP GROUP INC	COM	876851106	1845	50400	SH	DEFINED	3
TAYLOR CAP GROUP INC	COM	876851106	5063	138282	SH	DEFINED	6
TCF FINL CORP	COM	872275102	122	4450	SH	DEFINED	5
TCF FINL CORP	COM	872275102	1	40	SH	DEFINED	18
TCF FINL CORP	COM	872275102	10383	378680	SH	DEFINED	6
TCF FINL CORP	COM	872275102	7511	273936	SH	DEFINED	1
TCF FINL CORP	COM	872275102	5596	204100	SH	DEFINED	2
TCF FINL CORP	COM	872275102	27	1000	SH	DEFINED	17
TCF FINL CORP	COM	872275102	1689	61599	SH	DEFINED	3
TD AMERITRADE HLDG CORP	COM	87236Y108	16	1000	SH	DEFINED	1
TD AMERITRADE HLDG CORP	COM	87236Y108	90608	5600000	SH	DEFINED	13
TD AMERITRADE HLDG CORP	COM	87236Y108	5	320	SH	DEFINED	18
TD AMERITRADE HLDG CORP	COM	87236Y108	3	175	SH	DEFINED	2
TD AMERITRADE HLDG CORP	COM	87236Y108	23150	1430775	SH	DEFINED	8
TD BANKNORTH INC	COM	87235A101	2586	80123	SH	DEFINED	1
TD BANKNORTH INC	COM	87235A101	70	2159	SH	DEFINED	11
TD BANKNORTH INC	COM	87235A101	16	490	SH	DEFINED	2
TD BANKNORTH INC	COM	87235A101	128	3954	SH	DEFINED	6
TD BANKNORTH INC	COM	87235A101	432	13373	SH	DEFINED	5
TD BANKNORTH INC	COM	87235A101	397	12300	SH	DEFINED	17
TEAM INC	COM	878155100	583	16750	SH	DEFINED	3
TECH DATA CORP	COM	878237106	214	5650	SH	DEFINED	18
TECH DATA CORP	COM	878237106	1314	34700	SH	DEFINED	3
TECH DATA CORP	COM	878237106	147	3870	SH	DEFINED	6
TECH DATA CORP	COM	878237106	471	12429	SH	DEFINED	5
TECHNE CORP	COM	878377100	19439	350562	SH	DEFINED	3
TECHNICAL OLYMPIC USA INC	COM	878483106	6222	611800	SH	DEFINED	6
TECHNICAL OLYMPIC USA INC	COM	878483106	7	671	SH	DEFINED	2
TECHNIP NEW	SPONSORED ADR	878546209	6160	89789	SH	DEFINED	18
TECHNIP NEW	SPONSORED ADR	878546209	39851	594423	SH	DEFINED	6
TECHNIP NEW	SPONSORED ADR	878546209	2118	30870	SH	DEFINED	17
TECHNIP NEW	SPONSORED ADR	878546209	7	105	SH	DEFINED	11
TECHNITROL INC	COM	878555101	122	5100	SH	DEFINED	5
TECHNITROL INC	COM	878555101	29	1200	SH	DEFINED	18
TECHNITROL INC	COM	878555101	148	6200	SH	DEFINED	20
TECHNITROL INC	COM	878555101	16198	678024	SH	DEFINED	3
TECHNOLOGY RESH CORP	COM NEW	878727304	279	66890	SH	DEFINED	6
TECHNOLOGY SOLUTIONS CO	COM NEW	87872T207	0	1	SH	DEFINED	18
TECK COMINCO LTD	CL B	878742204	22100	292588	SH	DEFINED	7
TECO ENERGY INC	COM	872375100	990	57430	SH	DEFINED	17
TECO ENERGY INC	COM	872375100	3907	226783	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	28242	1639140	SH	DEFINED	6
TECO ENERGY INC	COM	872375100	19	1130	SH	DEFINED	2
TECUMSEH PRODS CO	CL B	878895101	15	900	SH	DEFINED	18
TECUMSEH PRODS CO	CL A	878895200	46	2700	SH	DEFINED	18
TECUMSEH PRODS CO	CL B	878895101	574	34600	SH	DEFINED	1
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	2	50	SH	DEFINED	18
TEJON RANCH CO DEL	COM	879080109	34	600	SH	DEFINED	18
TEKELEC	COM	879101103	26907	1814381	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	15794	541451	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	178	6100	SH	DEFINED	20

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

TEKTRONIX INC	COM	879131100	7	224	SH	DEFINED	21
TEKTRONIX INC	COM	879131100	673	23066	SH	DEFINED	3
TEKTRONIX INC	COM	879131100	1412	48421	SH	DEFINED	2
TEKTRONIX INC	COM	879131100	146	5000	SH	DEFINED	5
TEL OFFSHORE TR	UNIT BEN INT	872382106	83	8900	SH	DEFINED	18
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	5747	385200	SH	DEFINED	3
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	1	25	SH	DEFINED	18
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	24	900	SH	DEFINED	17
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	13	500	SH	DEFINED	2
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	16	600	SH	DEFINED	11
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	3	76	SH	DEFINED	18
TELECOM ITALIA S P A NEW	SPON ADR SVGS	87927Y201	1	57	SH	DEFINED	18
TELEDYNE TECHNOLOGIES INC	COM	879360105	2259	56300	SH	DEFINED	3
TELEDYNE TECHNOLOGIES INC	COM	879360105	3	68	SH	DEFINED	5
TELEFLEX INC	COM	879369106	65	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	549	8500	SH	DEFINED	6
TELEFLEX INC	COM	879369106	113	1748	SH	DEFINED	18
TELEFLEX INC	COM	879369106	742	11500	SH	DEFINED	3
TELEFLEX INC	COM	879369106	71	1100	SH	DEFINED	20
TELEFONICA S A	SPONSORED ADR	879382208	37935	595061	SH	DEFINED	18
TELEFONICA S A	SPONSORED ADR	879382208	2012	31557	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	237	3723	SH	DEFINED	1
TELEFONICA S A	SPONSORED ADR	879382208	1131	17741	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	7085	111141	SH	DEFINED	17
TELEFONICA S A	SPONSORED ADR	879382208	130	2038	SH	DEFINED	21
TELEFONICA S A	SPONSORED ADR	879382208	181	2843	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	13	450	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	270	9560	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	245	8660	SH	DEFINED	18
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	185	6532	SH	DEFINED	17
TELENOR ASA	SPONSORED ADR	87944W105	4425	78417	SH	DEFINED	18
TELEPHONE & DATA SYS INC	COM	879433100	12462	229378	SH	DEFINED	3
TELEPHONE & DATA SYS INC	COM	879433100	1553	28576	SH	DEFINED	18
TELEPHONE & DATA SYS INC	COM	879433100	168	3090	SH	DEFINED	6
TELEPHONE & DATA SYS INC	SPL COM	879433860	5	107	SH	DEFINED	11
TELEPHONE & DATA SYS INC	SPL COM	879433860	251	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	SPL COM	879433860	1419	28600	SH	DEFINED	18
TELEPHONE & DATA SYS INC	COM	879433100	88	1625	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	81	1625	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	275	5065	SH	DEFINED	2
TELETECH HOLDINGS INC	COM	879939106	25	1050	SH	DEFINED	5
TELLABS INC	COM	879664100	2660	259241	SH	DEFINED	18
TELLABS INC	COM	879664100	4732	461200	SH	DEFINED	6
TELLABS INC	COM	879664100	756	73730	SH	DEFINED	3
TELLABS INC	COM	879664100	264	25700	SH	DEFINED	17
TELUS CORP	NON-VTG SHS	87971M202	3234	72400	SH	DEFINED	23
TELUS CORP	NON-VTG SHS	87971M202	129	2885	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	2053	44620	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	221	4800	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	15601	338930	SH	DEFINED	3
TEMPUR PEDIC INTL INC	COM	88023U101	32	1585	SH	DEFINED	5
TEMPUR PEDIC INTL INC	COM	88023U101	46122	2254260	SH	DEFINED	6
TEMPUR PEDIC INTL INC	COM	88023U101	8	400	SH	DEFINED	17
TEMPUR PEDIC INTL INC	COM	88023U101	14971	731728	SH	DEFINED	3
TENARIS S A	SPONSORED ADR	88031M109	15601	312700	SH	DEFINED	3
TENARIS S A	SPONSORED ADR	88031M109	120	2400	SH	DEFINED	11
TENET HEALTHCARE CORP	COM	88033G100	569	81619	SH	DEFINED	3
TENET HEALTHCARE CORP	COM	88033G100	10784	1547168	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	228	32772	SH	DEFINED	18
TENET HEALTHCARE CORP	COM	88033G100	2	242	SH	DEFINED	17
TENNANT CO	COM	880345103	6927	238850	SH	DEFINED	3
TENNANT CO	COM	880345103	9	305	SH	DEFINED	2

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

TENNANT CO	COM	880345103	168	5800	SH	DEFINED	20
TENNECO INC	COM	880349105	1	40	SH	DEFINED	18
TENNECO INC	COM	880349105	3	120	SH	DEFINED	11
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1922	47675	SH	DEFINED	18
TERADYNE INC	COM	880770102	63200	4224591	SH	DEFINED	18
TERADYNE INC	COM	880770102	6399	427744	SH	DEFINED	3
TERADYNE INC	COM	880770102	1208	80759	SH	DEFINED	20
TERADYNE INC	COM	880770102	10343	691390	SH	DEFINED	6
TEREX CORP NEW	COM	880779103	13	200	SH	DEFINED	2
TEREX CORP NEW	COM	880779103	39706	614831	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	17	266	SH	DEFINED	18
TERNIUM SA	SPON ADR	880890108	18363	621000	SH	DEFINED	3
TERRA INDS INC	COM	880915103	0	12	SH	DEFINED	11
TERRA INDS INC	COM	880915103	1968	164300	SH	DEFINED	3
TESCO CORP	COM	88157K101	41	2330	SH	DEFINED	18
TESORO CORP	COM	881609101	15168	230627	SH	DEFINED	3
TESORO CORP	COM	881609101	3	40	SH	DEFINED	2
TETRA TECH INC NEW	COM	88162G103	72	4000	SH	DEFINED	18
TETRA TECHNOLOGIES INC DEL	COM	88162F105	3385	132330	SH	DEFINED	3
TEVA PHARMACEUTICAL FIN II L	DBCV 0.250% 2/0	88164RAB3	14313	13950000	PRN	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	179	5757	SH	DEFINED	17
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	651	20944	SH	DEFINED	22
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	8062	259400	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	79825	2568386	SH	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	35	1127	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	4405	141729	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	713	22935	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	775	24945	SH	DEFINED	21
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	842	27080	SH	DEFINED	20
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	13	411	SH	DEFINED	11
TEXAS INDS INC	COM	882491103	13	200	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	18186	631474	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	1001350	34769084	SH	DEFINED	18
TEXAS INSTRS INC	COM	882508104	675	23450	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	202	7020	SH	DEFINED	6
TEXAS INSTRS INC	COM	882508104	153452	5328185	SH	DEFINED	8
TEXAS INSTRS INC	COM	882508104	46588	1617636	SH	DEFINED	21
TEXAS INSTRS INC	COM	882508104	11	395	SH	DEFINED	4
TEXAS INSTRS INC	COM	882508104	480	16650	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	924	32086	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	13266	460618	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	6893	239349	SH	DEFINED	20
TEXAS ROADHOUSE INC	CL A	882681109	48	3590	SH	DEFINED	5
TEXAS UTD BANCSHARES INC	COM	882838105	52	1500	SH	DEFINED	11
TEXTRON INC	COM	883203101	400	4268	SH	DEFINED	21
TEXTRON INC	COM	883203101	207362	2211385	SH	DEFINED	18
TEXTRON INC	COM	883203101	1170	12482	SH	DEFINED	17
TEXTRON INC	COM	883203101	54064	576559	SH	DEFINED	6
TEXTRON INC	COM	883203101	19	200	SH	DEFINED	2
TEXTRON INC	COM	883203101	911	9711	SH	DEFINED	5
TEXTRON INC	COM	883203101	2928	31220	SH	DEFINED	20
TEXTRON INC	COM	883203101	2872	30631	SH	DEFINED	3
THE BANK HOLDINGS INC	COM	88331E104	120	6300	SH	DEFINED	1
THERMO FISHER SCIENTIFIC INC	COM	883556102	872	19250	SH	DEFINED	5
THERMO FISHER SCIENTIFIC INC	COM	883556102	5872	129657	SH	DEFINED	3
THERMO FISHER SCIENTIFIC INC	COM	883556102	10454	230825	SH	DEFINED	17
THERMO FISHER SCIENTIFIC INC	COM	883556102	7668	169319	SH	DEFINED	11
THERMO FISHER SCIENTIFIC INC	COM	883556102	291	6422	SH	DEFINED	20
THERMO FISHER SCIENTIFIC INC	COM	883556102	30520	673875	SH	DEFINED	18
THERMO FISHER SCIENTIFIC INC	COM	883556102	74	1635	SH	DEFINED	2
THOMAS & BETTS CORP	COM	884315102	24	500	SH	DEFINED	11
THOMAS & BETTS CORP	COM	884315102	6491	137293	SH	DEFINED	3

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

THOMSON CORP	COM	884903105	12564	302217	SH	DEFINED	7
THOR INDS INC	COM	885160101	398	9050	SH	DEFINED	3
THOR INDS INC	COM	885160101	216	4900	SH	DEFINED	20
THOR INDS INC	COM	885160101	198	4492	SH	DEFINED	18
THOR INDS INC	COM	885160101	7	148	SH	DEFINED	2
THORATEC CORP	COM NEW	885175307	37	2100	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	1803	71735	SH	DEFINED	2
THQ INC	COM NEW	872443403	14	435	SH	DEFINED	2
THQ INC	COM NEW	872443403	65	2000	SH	DEFINED	18
TIBCO SOFTWARE INC	COM	88632Q103	3296	349100	SH	DEFINED	3
TIBCO SOFTWARE INC	COM	88632Q103	13333	1412416	SH	DEFINED	18
TIDEWATER INC	COM	886423102	428	8850	SH	DEFINED	18
TIDEWATER INC	COM	886423102	28869	596968	SH	DEFINED	3
TIDEWATER INC	COM	886423102	5353	110700	SH	DEFINED	22
TIDEWATER INC	COM	886423102	42179	875826	SH	DEFINED	6
TIDEWATER INC	COM	886423102	8	175	SH	DEFINED	17
TIERONE CORP	COM	88650R108	5067	160300	SH	DEFINED	6
TIERONE CORP	COM	88650R108	4520	142990	SH	DEFINED	3
TIERONE CORP	COM	88650R108	89	2800	SH	DEFINED	5
TIFFANY & CO NEW	COM	886547108	1846	47054	SH	DEFINED	17
TIFFANY & CO NEW	COM	886547108	899	22911	SH	DEFINED	3
TIFFANY & CO NEW	COM	886547108	42	1075	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	632	16100	SH	DEFINED	5
TIFFANY & CO NEW	COM	886547108	28377	726816	SH	DEFINED	6
TIFFANY & CO NEW	COM	886547108	460	11732	SH	DEFINED	18
TIFFANY & CO NEW	COM	886547108	94	2400	SH	DEFINED	20
TIM HORTONS INC	COM	88706M103	4	139	SH	DEFINED	11
TIM HORTONS INC	COM	88706M103	3981	137470	SH	DEFINED	7
TIM HORTONS INC	COM	88706M103	1	35	SH	DEFINED	18
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	55423	1600887	SH	DEFINED	22
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	24376	704100	SH	DEFINED	3
TIMBERLAND BANCORP INC	COM	887098101	1562	42100	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	6	200	SH	DEFINED	17
TIMBERLAND CO	CL A	887100105	135	4286	SH	DEFINED	5
TIMBERLAND CO	CL A	887100105	34893	1104900	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	19855	628705	SH	DEFINED	18
TIMBERLAND CO	CL A	887100105	27	860	SH	DEFINED	21
TIMBERLAND CO	CL A	887100105	88	2800	SH	DEFINED	2
TIME WARNER INC	COM	887317105	9	400	SH	DEFINED	1
TIME WARNER INC	COM	887317105	2693	123644	SH	DEFINED	5
TIME WARNER INC	COM	887317105	8007	367622	SH	DEFINED	17
TIME WARNER INC	COM	887317105	1260467	57872669	SH	DEFINED	8
TIME WARNER INC	COM	887317105	60084	2758662	SH	DEFINED	21
TIME WARNER INC	COM	887317105	16	715	SH	DEFINED	4
TIME WARNER INC	COM	887317105	35540	1631772	SH	DEFINED	20
TIME WARNER INC	COM	887317105	30397	1395620	SH	DEFINED	3
TIME WARNER INC	COM	887317105	10020	460061	SH	DEFINED	2
TIME WARNER INC	COM	887317105	1049	48143	SH	DEFINED	11
TIME WARNER INC	COM	887317105	7732	355000	SH	DEFINED	7
TIME WARNER INC	COM	887317105	2480804	113902849	SH	DEFINED	18
TIME WARNER INC	COM	887317105	812	37300	SH	DEFINED	6
TIME WARNER INC	COM	887317105	7600	10000	CALL	DEFINED	13
TIME WARNER TELECOM INC	CL A	887319101	849	42600	SH	DEFINED	3
TIMKEN CO	COM	887389104	2361	80900	SH	DEFINED	23
TIMKEN CO	COM	887389104	546	18715	SH	DEFINED	18
TIMKEN CO	COM	887389104	19922	682720	SH	DEFINED	6
TIMKEN CO	COM	887389104	12504	428524	SH	DEFINED	3
TIMKEN CO	COM	887389104	12	400	SH	DEFINED	2
TIMKEN CO	COM	887389104	1010	34600	SH	DEFINED	22
TJX COS INC NEW	COM	872540109	17112	600000	SH	DEFINED	8
TJX COS INC NEW	COM	872540109	241	8446	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	334	11700	SH	DEFINED	6

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

TJX COS INC NEW	COM	872540109	596	20914	SH	DEFINED	18
TJX COS INC NEW	COM	872540109	70	2464	SH	DEFINED	5
TJX COS INC NEW	COM	872540109	254	8917	SH	DEFINED	17
TJX COS INC NEW	COM	872540109	1	50	SH	DEFINED	1
TJX COS INC NEW	COM	872540109	19165	671975	SH	DEFINED	3
TNT N V	SPONSORED ADR	87260W101	5057	117382	SH	DEFINED	18
TNT N V	SPONSORED ADR	87260W101	157	3640	SH	DEFINED	2
TODCO	COM	88889T107	12144	355409	SH	DEFINED	3
TOFUTTI BRANDS INC	COM	88906B105	2	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	1273	39500	SH	DEFINED	20
TOLL BROTHERS INC	COM	889478103	2001	62100	SH	DEFINED	17
TOLL BROTHERS INC	COM	889478103	267	8277	SH	DEFINED	21
TOLL BROTHERS INC	COM	889478103	9	291	SH	DEFINED	2
TOLL BROTHERS INC	COM	889478103	119115	3695768	SH	DEFINED	18
TOMKINS PLC	SPONSORED ADR	890030208	137	7050	SH	DEFINED	7
TOMKINS PLC	SPONSORED ADR	890030208	113	5800	SH	DEFINED	2
TOMKINS PLC	SPONSORED ADR	890030208	102	5240	SH	DEFINED	21
TOMKINS PLC	SPONSORED ADR	890030208	19535	1006960	SH	DEFINED	18
TOMPKINSTRUSTCO INC	COM	890110109	3918	86203	SH	DEFINED	18
TOOTSIE ROLL INDS INC	COM	890516107	26	795	SH	DEFINED	17
TOOTSIE ROLL INDS INC	COM	890516107	40	1231	SH	DEFINED	18
TOOTSIE ROLL INDS INC	COM	890516107	10	309	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	111	3383	SH	DEFINED	2
TOPPS INC	COM	890786106	44	5000	SH	DEFINED	5
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	3	500	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	1065	16710	SH	DEFINED	3
TORCHMARK CORP	COM	891027104	10575	165850	SH	DEFINED	6
TOREADOR RES CORP	COM	891050106	31	1200	SH	DEFINED	18
TORO CO	COM	891092108	12	254	SH	DEFINED	2
TORO CO	COM	891092108	363	7789	SH	DEFINED	18
TORO CO	COM	891092108	37	800	SH	DEFINED	17
TORONTO DOMINION BK ONT	COM NEW	891160509	4341	72500	SH	DEFINED	22
TORONTO DOMINION BK ONT	COM NEW	891160509	478	7990	SH	DEFINED	18
TORONTO DOMINION BK ONT	COM NEW	891160509	3248	54255	SH	DEFINED	23
TORONTO DOMINION BK ONT	COM NEW	891160509	17	286	SH	DEFINED	5
TORONTO DOMINION BK ONT	COM NEW	891160509	80056	1336264	SH	DEFINED	7
TOTAL S A	SPONSORED ADR	89151E109	3997	55571	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	8429	117205	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	168	2342	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	4401	61199	SH	DEFINED	17
TOTAL S A	SPONSORED ADR	89151E109	426456	5929584	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	732	10174	SH	DEFINED	21
TOTAL S A	SPONSORED ADR	89151E109	5224	72640	SH	DEFINED	20
TOTAL SYS SVCS INC	COM	891906109	53	2000	SH	DEFINED	5
TOTAL SYS SVCS INC	COM	891906109	3383	128210	SH	DEFINED	3
TOWN SPORTS INTL HLDGS INC	COM	89214A102	87	5300	SH	DEFINED	3
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	54	400	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	48	360	SH	DEFINED	7
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	1691	12590	SH	DEFINED	2
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	704	5244	SH	DEFINED	18
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	6	41	SH	DEFINED	21
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	106	790	SH	DEFINED	17
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	690	5141	SH	DEFINED	5
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	57860	430811	SH	DEFINED	6
TRACTOR SUPPLY CO	COM	892356106	27	600	SH	DEFINED	2
TRACTOR SUPPLY CO	COM	892356106	10	220	SH	DEFINED	5
TRACTOR SUPPLY CO	COM	892356106	4	97	SH	DEFINED	18
TRADESTATION GROUP INC	COM	89267P105	5426	394600	SH	DEFINED	3
TRAFFIC COM INC	COM	892717109	54	6800	SH	DEFINED	6
TRAFFIX INC	COM	892721101	5	1000	SH	DEFINED	18
TRANSACTION SYS ARCHITECTS	COM	893416107	6414	196920	SH	DEFINED	3
TRANSALTA CORP	COM	89346D107	3238	141455	SH	DEFINED	7

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

TRANSATLANTIC HLDGS INC	COM	893521104	60	971	SH	DEFINED	1
TRANSATLANTIC HLDGS INC	COM	893521104	1	20	SH	DEFINED	2
TRANSATLANTIC HLDGS INC	COM	893521104	156	2520	SH	DEFINED	6
TRANSATLANTIC HLDGS INC	COM	893521104	1189	19153	SH	DEFINED	3
TRANSATLANTIC HLDGS INC	COM	893521104	2882	46405	SH	DEFINED	17
TRANSCANADA CORP	COM	89353D107	24863	712474	SH	DEFINED	7
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	4	315	SH	DEFINED	17
TRANSDIGM GROUP INC	COM	893641100	2831	106800	SH	DEFINED	18
TRANSOCEAN INC	ORD	G90078109	417	5158	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	194	2403	SH	DEFINED	11
TRANSOCEAN INC	ORD	G90078109	29194	360903	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	165	2042	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	25253	312186	SH	DEFINED	3
TRANSOCEAN INC	ORD	G90078109	6	75	SH	DEFINED	21
TRANSOCEAN INC	ORD	G90078109	6907	85382	SH	DEFINED	18
TRANSOCEAN INC	ORD	G90078109	22	266	SH	DEFINED	5
TRANSOCEAN INC	ORD	G90078109	4853	60000	SH	DEFINED	8
TRAVELERS PPTY CAS CORP NEW	NT CV JR 2032	89420G307	42	1600	SH	DEFINED	14
TRC COS INC	COM	872625108	27	3150	SH	DEFINED	18
TRC COS INC	COM	872625108	893	103550	SH	DEFINED	1
TREDEGAR CORP	COM	894650100	561	24800	SH	DEFINED	3
TREEHOUSE FOODS INC	COM	89469A104	108	3446	SH	DEFINED	17
TREEHOUSE FOODS INC	COM	89469A104	88	2831	SH	DEFINED	18
TREND MICRO INC	SPONS ADR NEW	89486M206	17825	606304	SH	DEFINED	18
TREND MICRO INC	SPONS ADR NEW	89486M206	78	2650	SH	DEFINED	21
TRI CONTL CORP	COM	895436103	7	311	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	20832	379656	SH	DEFINED	6
TRIAD GTY INC	COM	895925105	4871	88770	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	7486	136430	SH	DEFINED	3
TRIAD HOSPITALS INC	COM	89579K109	592	14150	SH	DEFINED	18
TRIAD HOSPITALS INC	COM	89579K109	627	15000	SH	DEFINED	17
TRIAD HOSPITALS INC	COM	89579K109	8325	199010	SH	DEFINED	6
TRIARC COS INC	CL B SER 1	895927309	275	13750	SH	DEFINED	5
TRIBUNE CO NEW	SB DB EXCH2%29	896047305	686	10000	SH	DEFINED	14
TRIBUNE CO NEW	COM	896047107	33	1060	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	441	14340	SH	DEFINED	6
TRIBUNE CO NEW	COM	896047107	1331	43231	SH	DEFINED	17
TRIBUNE CO NEW	COM	896047107	331	10764	SH	DEFINED	11
TRIBUNE CO NEW	COM	896047107	512	16647	SH	DEFINED	18
TRIBUNE CO NEW	COM	896047107	993	32266	SH	DEFINED	3
TRICO BANCSHARES	COM	896095106	1543	56711	SH	DEFINED	6
TRICO MARINE SERVICES INC	COM NEW	896106200	1516	39560	SH	DEFINED	3
TRIDENT MICROSYSTEMS INC	COM	895919108	2092	115060	SH	DEFINED	18
TRIMBLE NAVIGATION LTD	COM	896239100	2461	48505	SH	DEFINED	18
TRIMBLE NAVIGATION LTD	COM	896239100	15	300	SH	DEFINED	2
TRIMBLE NAVIGATION LTD	COM	896239100	1334	26288	SH	DEFINED	3
TRIMERIS INC	COM	896263100	252	19800	SH	DEFINED	3
TRINITY BIOTECH PLC	SPON ADR NEW	896438306	21	2500	SH	DEFINED	5
TRINITY INDS INC	COM	896522109	222	6300	SH	DEFINED	6
TRINITY INDS INC	COM	896522109	11901	338102	SH	DEFINED	3
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	3827	850510	SH	DEFINED	3
TRIUMPH GROUP INC NEW	COM	896818101	94	1800	SH	DEFINED	5
TRIUMPH GROUP INC NEW	COM	896818101	2639	50340	SH	DEFINED	3
TRONOX INC	COM CL B	897051207	20	1291	SH	DEFINED	2
TRONOX INC	COM CL B	897051207	1	90	SH	DEFINED	5
TRONOX INC	COM CL B	897051207	422	26700	SH	DEFINED	6
TRONOX INC	COM CL B	897051207	31	1965	SH	DEFINED	3
TRONOX INC	COM CL B	897051207	1	49	SH	DEFINED	17
TRONOX INC	COM CL B	897051207	105	6677	SH	DEFINED	18
TRUE RELIGION APPAREL INC	COM	89784N104	2513	164150	SH	DEFINED	3
TRUMP ENTMT RESORTS INC	COM	89816T103	1	39	SH	DEFINED	18
TRUSTCO BK CORP N Y	COM	898349105	2591	233000	SH	DEFINED	6

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

TRUSTMARK CORP	COM	898402102	9553	292050	SH	DEFINED	3
TRUSTMARK CORP	COM	898402102	40537	1239273	SH	DEFINED	6
TRUSTREET PPTYS INC	PFD CV A	898404207	1	42	SH	DEFINED	18
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	30514	1179500	SH	DEFINED	6
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	310	6751	SH	DEFINED	3
TSR INC	COM	872885108	282	68900	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	7760	684884	SH	DEFINED	3
TTM TECHNOLOGIES INC	COM	87305R109	3553	313599	SH	DEFINED	6
TUESDAY MORNING CORP	COM NEW	899035505	13538	870630	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	4078	180360	SH	DEFINED	3
TUPPERWARE BRANDS CORP	COM	899896104	11515	509280	SH	DEFINED	18
TUPPERWARE BRANDS CORP	COM	899896104	10	450	SH	DEFINED	21
TUPPERWARE BRANDS CORP	COM	899896104	37312	1650240	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	375	16600	SH	DEFINED	17
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	3	200	SH	DEFINED	18
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	44	3320	SH	DEFINED	5
TUT SYSTEMS	COM	901103101	2	1412	SH	DEFINED	18
TWEEN BRANDS INC	COM	901166108	20224	506483	SH	DEFINED	3
TXU CORP	COM	873168108	53	977	SH	DEFINED	11
TXU CORP	COM	873168108	140	2590	SH	DEFINED	17
TXU CORP	COM	873168108	1979	36500	SH	DEFINED	22
TXU CORP	COM	873168108	312	5747	SH	DEFINED	18
TXU CORP	COM	873168108	3448	63600	SH	DEFINED	23
TXU CORP	COM	873168108	20951	386477	SH	DEFINED	3
TXU CORP	COM	873168108	11	200	SH	DEFINED	2
TXU CORP	COM	873168108	561	10350	SH	DEFINED	6
TYCO INTL LTD NEW	COM	902124106	513	16886	SH	DEFINED	7
TYCO INTL LTD NEW	COM	902124106	919	30222	SH	DEFINED	11
TYCO INTL LTD NEW	COM	902124106	2355	77458	SH	DEFINED	5
TYCO INTL LTD NEW	COM	902124106	1562741	51405954	SH	DEFINED	18
TYCO INTL LTD NEW	COM	902124106	619	20370	SH	DEFINED	6
TYCO INTL LTD NEW	COM	902124106	2606175	85729431	SH	DEFINED	8
TYCO INTL LTD NEW	COM	902124106	319200	10500000	SH	DEFINED	13
TYCO INTL LTD NEW	COM	902124106	13722	451380	SH	DEFINED	3
TYCO INTL LTD NEW	COM	902124106	23606	776525	SH	DEFINED	20
TYCO INTL LTD NEW	COM	902124106	20354	669534	SH	DEFINED	4
TYCO INTL LTD NEW	COM	902124106	90925	2990944	SH	DEFINED	21
TYSON FOODS INC	CL A	902494103	224	13620	SH	DEFINED	6
TYSON FOODS INC	CL A	902494103	18	1078	SH	DEFINED	2
TYSON FOODS INC	CL A	902494103	44	2700	SH	DEFINED	17
TYSON FOODS INC	CL A	902494103	3	190	SH	DEFINED	18
TYSON FOODS INC	CL A	902494103	697	42365	SH	DEFINED	3
U S AIRWAYS GROUP INC	COM	90341W108	827	15360	SH	DEFINED	5
U S AIRWAYS GROUP INC	COM	90341W108	10770	200000	SH	DEFINED	13
U S AIRWAYS GROUP INC	COM	90341W108	713	13248	SH	DEFINED	3
U S CONCRETE INC	COM	90333L102	3908	548902	SH	DEFINED	6
U S G CORP	COM NEW	903293405	20	360	SH	DEFINED	2
U S G CORP	COM NEW	903293405	38	700	SH	DEFINED	5
U S PHYSICAL THERAPY INC	COM	90337L108	11	925	SH	DEFINED	5
U S XPRESS ENTERPRISES INC	CL A	90338N103	309	18780	SH	DEFINED	3
UAL CORP	COM NEW	902549807	14829	337020	SH	DEFINED	8
UAL CORP	COM NEW	902549807	5	120	SH	DEFINED	17
UAP HLDG CORP	COM	903441103	2548	101200	SH	DEFINED	6
UAP HLDG CORP	COM	903441103	77987	3097175	SH	DEFINED	8
UBS AG	SHS NEW	H89231338	34518	572153	SH	DEFINED	18
UBS AG	SHS NEW	H89231338	620	10285	SH	DEFINED	5
UBS AG	SHS NEW	H89231338	142	2355	SH	DEFINED	21
UBS AG	SHS NEW	H89231338	4671	77428	SH	DEFINED	3
UCBH HOLDINGS INC	COM	90262T308	14590	830870	SH	DEFINED	18
UCBH HOLDINGS INC	COM	90262T308	18	1010	SH	DEFINED	21
UGI CORP NEW	COM	902681105	74	2700	SH	DEFINED	17
UGI CORP NEW	COM	902681105	0	2	SH	DEFINED	7

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

UGI CORP NEW	COM	902681105	3005	110163	SH	DEFINED	3
UGI CORP NEW	COM	902681105	694	25440	SH	DEFINED	18
UIL HLDG CORP	COM	902748102	4033	95596	SH	DEFINED	3
UIL HLDG CORP	COM	902748102	70	1666	SH	DEFINED	17
UIL HLDG CORP	COM	902748102	90	2124	SH	DEFINED	11
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	2531	108800	SH	DEFINED	18
ULTRA PETROLEUM CORP	COM	903914109	24	500	SH	DEFINED	2
ULTRA PETROLEUM CORP	COM	903914109	1972	41300	SH	DEFINED	18
ULTRAPAR PARTICIPACOES S A	SP ADR REP PFD	90400P101	2153	93617	SH	DEFINED	22
UMB FINL CORP	COM	902788108	248	6800	SH	DEFINED	5
UMB FINL CORP	COM	902788108	24	660	SH	DEFINED	2
UMB FINL CORP	COM	902788108	3512	96204	SH	DEFINED	6
UMPQUA HLDGS CORP	COM	904214103	8035	273020	SH	DEFINED	3
UMPQUA HLDGS CORP	COM	904214103	18331	622881	SH	DEFINED	18
UMPQUA HLDGS CORP	COM	904214103	20	670	SH	DEFINED	21
UNDER ARMOUR INC	CL A	904311107	33	650	SH	DEFINED	11
UNDER ARMOUR INC	CL A	904311107	49	980	SH	DEFINED	5
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	40241	432890	SH	DEFINED	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	339	3645	SH	DEFINED	6
UNICO AMERN CORP	COM	904607108	743	56788	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	2303	59960	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	3015	78500	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	155	5694	SH	DEFINED	18
UNILEVER N V	N Y SHS NEW	904784709	271	9939	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	275	10090	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	2011	73811	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	45	1650	SH	DEFINED	5
UNILEVER N V	N Y SHS NEW	904784709	2036	74710	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	27	1000	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	392855	14121318	SH	DEFINED	18
UNILEVER PLC	SPON ADR NEW	904767704	111	3989	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	8101	291178	SH	DEFINED	21
UNILEVER PLC	SPON ADR NEW	904767704	1980	71187	SH	DEFINED	3
UNILEVER PLC	SPON ADR NEW	904767704	11	405	SH	DEFINED	17
UNILEVER PLC	SPON ADR NEW	904767704	33	1197	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	5708	205160	SH	DEFINED	20
UNION DRILLING INC	COM	90653P105	257	18270	SH	DEFINED	3
UNION PAC CORP	COM	907818108	4	48	SH	DEFINED	21
UNION PAC CORP	COM	907818108	515	5600	SH	DEFINED	5
UNION PAC CORP	COM	907818108	1031	11200	SH	DEFINED	6
UNION PAC CORP	COM	907818108	300	3266	SH	DEFINED	1
UNION PAC CORP	COM	907818108	2408	26173	SH	DEFINED	2
UNION PAC CORP	COM	907818108	1058	11499	SH	DEFINED	17
UNION PAC CORP	COM	907818108	1884	20475	SH	DEFINED	18
UNION PAC CORP	COM	907818108	7572	82283	SH	DEFINED	3
UNIONBANCAL CORP	COM	908906100	2	40	SH	DEFINED	2
UNIONBANCAL CORP	COM	908906100	165	2700	SH	DEFINED	18
UNIONBANCAL CORP	COM	908906100	208	3400	SH	DEFINED	6
UNISOURCE ENERGY CORP	COM	909205106	8	226	SH	DEFINED	2
UNISOURCE ENERGY CORP	COM	909205106	964	26400	SH	DEFINED	3
UNISYS CORP	COM	909214108	357	45518	SH	DEFINED	17
UNISYS CORP	COM	909214108	460	58664	SH	DEFINED	3
UNISYS CORP	COM	909214108	509	64965	SH	DEFINED	18
UNIT CORP	COM	909218109	22682	468143	SH	DEFINED	3
UNIT CORP	COM	909218109	2408	49700	SH	DEFINED	23
UNIT CORP	COM	909218109	150	3100	SH	DEFINED	20
UNITED AMER INDEMNITY LTD	CL A	90933T109	1532	60470	SH	DEFINED	3
UNITED AUTO GROUP INC	COM	909440109	24069	1021160	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	73	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	12129	313813	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	19	500	SH	DEFINED	11
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	2181	67470	SH	DEFINED	3

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

UNITED CMNTY FINL CORP OHIO	COM	909839102	5488	448390	SH	DEFINED	6
UNITED DOMINION REALTY TR IN	COM	910197102	267	8399	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	2158	67893	SH	DEFINED	17
UNITED DOMINION REALTY TR IN	COM	910197102	64	2024	SH	DEFINED	11
UNITED DOMINION REALTY TR IN	COM	910197102	114	3589	SH	DEFINED	18
UNITED FINL CORP MINN	COM	909919102	729	28948	SH	DEFINED	1
UNITED FIRE & CAS CO	COM	910331107	9217	261462	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	4549	89630	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	1393	399073	SH	DEFINED	17
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	4	1229	SH	DEFINED	11
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	44742	12982712	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	564	161646	SH	DEFINED	18
UNITED NAT FOODS INC	COM	911163103	11	300	SH	DEFINED	11
UNITED NAT FOODS INC	COM	911163103	18	500	SH	DEFINED	17
UNITED NAT FOODS INC	COM	911163103	8959	249409	SH	DEFINED	18
UNITED NAT FOODS INC	COM	911163103	5971	166220	SH	DEFINED	1
UNITED NAT FOODS INC	COM	911163103	108	3010	SH	DEFINED	2
UNITED ONLINE INC	COM	911268100	13	1000	SH	DEFINED	18
UNITED ONLINE INC	COM	911268100	3	250	SH	DEFINED	2
UNITED ONLINE INC	COM	911268100	43412	3268934	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	10463	787870	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	206	2754	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	15377	205079	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	6400	85351	SH	DEFINED	17
UNITED PARCEL SERVICE INC	CL B	911312106	13	180	SH	DEFINED	4
UNITED PARCEL SERVICE INC	CL B	911312106	269	3582	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	2356	31425	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	75	1000	SH	DEFINED	7
UNITED PARCEL SERVICE INC	CL B	911312106	553	7375	SH	DEFINED	21
UNITED PARCEL SERVICE INC	CL B	911312106	615	8200	SH	DEFINED	20
UNITED PARCEL SERVICE INC	CL B	911312106	223280	2977865	SH	DEFINED	18
UNITED PARCEL SERVICE INC	CL B	911312106	20669	275665	SH	DEFINED	3
UNITED RENTALS INC	COM	911363109	5414	212900	SH	DEFINED	3
UNITED RENTALS INC	COM	911363109	17383	683570	SH	DEFINED	6
UNITED RENTALS NORTH AMER IN	NOTE 1.875%10/1	911365AH7	6683	5200000	PRN	DEFINED	18
UNITED RETAIL GROUP INC	COM	911380103	807	57560	SH	DEFINED	3
UNITED SEC BANCSHARES INC	SHS	911459105	1747	59779	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	4628	66510	SH	DEFINED	3
UNITED STATES CELLULAR CORP	COM	911684108	167	2400	SH	DEFINED	6
UNITED STATES LIME & MINERAL	COM	911922102	90	3000	SH	DEFINED	17
UNITED STATES STL CORP NEW	COM	912909108	14	190	SH	DEFINED	17
UNITED STATES STL CORP NEW	COM	912909108	229716	3140770	SH	DEFINED	8
UNITED STATES STL CORP NEW	COM	912909108	1497	20461	SH	DEFINED	3
UNITED STATES STL CORP NEW	COM	912909108	460782	6300000	SH	DEFINED	13
UNITED STATES STL CORP NEW	COM	912909108	32	438	SH	DEFINED	2
UNITED STATES STL CORP NEW	COM	912909108	58	791	SH	DEFINED	18
UNITED STATIONERS INC	COM	913004107	5	100	SH	DEFINED	5
UNITED STATIONERS INC	COM	913004107	11191	239680	SH	DEFINED	18
UNITED STATIONERS INC	COM	913004107	7380	158060	SH	DEFINED	3
UNITED STATIONERS INC	COM	913004107	2026	43400	SH	DEFINED	6
UNITED STATIONERS INC	COM	913004107	11	240	SH	DEFINED	21
UNITED SURGICAL PARTNERS INT	COM	913016309	9	305	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	8	135	SH	DEFINED	4
UNITED TECHNOLOGIES CORP	COM	913017109	2029	32453	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	3104	49650	SH	DEFINED	20
UNITED TECHNOLOGIES CORP	COM	913017109	9503	152000	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	60088	961106	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	7955	127234	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	22643	362170	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	65695	1050782	SH	DEFINED	17
UNITED TECHNOLOGIES CORP	COM	913017109	11395	182254	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	447288	7154315	SH	DEFINED	18

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

UNITED TECHNOLOGIES CORP	COM	913017109	24749	395850	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	1102	17628	SH	DEFINED	21
UNITED UTILS PLC	SPONSORED ADR	91311Q105	5	150	SH	DEFINED	18
UNITEDHEALTH GROUP INC	COM	91324P102	3471	64600	SH	DEFINED	23
UNITEDHEALTH GROUP INC	COM	91324P102	2993	55700	SH	DEFINED	22
UNITEDHEALTH GROUP INC	COM	91324P102	372	6920	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	30806	573350	SH	DEFINED	20
UNITEDHEALTH GROUP INC	COM	91324P102	2376790	44235816	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	843	15690	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	46322	862110	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	53195	990036	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	2547314	47409535	SH	DEFINED	18
UNITEDHEALTH GROUP INC	COM	91324P102	9414	175200	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	18157	337927	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	90761	1689208	SH	DEFINED	21
UNITEDHEALTH GROUP INC	COM	91324P102	111	2065	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	183	3400	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	737	13725	SH	DEFINED	11
UNITRIN INC	COM	913275103	80	1600	SH	DEFINED	18
UNITRIN INC	COM	913275103	12630	252050	SH	DEFINED	6
UNIVERSAL AMERN FINL CORP	COM	913377107	7070	379300	SH	DEFINED	18
UNIVERSAL CORP VA	COM	913456109	3	55	SH	DEFINED	18
UNIVERSAL CORP VA	COM	913456109	2362	48200	SH	DEFINED	3
UNIVERSAL CORP VA	COM	913456109	22698	463130	SH	DEFINED	6
UNIVERSAL CORP VA	COM	913456109	25	500	SH	DEFINED	17
UNIVERSAL DISPLAY CORP	COM	91347P105	15	1000	SH	DEFINED	18
UNIVERSAL FST PRODS INC	COM	913543104	5275	113148	SH	DEFINED	6
UNIVERSAL FST PRODS INC	COM	913543104	152	3250	SH	DEFINED	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	887	16000	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	61	1100	SH	DEFINED	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	271	4891	SH	DEFINED	5
UNIVERSAL TECHNICAL INST INC	COM	913915104	89	4000	SH	DEFINED	20
UNIVERSAL TRUCKLOAD SVCS INC	COM	91388P105	138	5800	SH	DEFINED	20
UNIVEST CORP PA	COM	915271100	2901	95171	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	1526	43088	SH	DEFINED	3
UNIVISION COMMUNICATIONS INC	CL A	914906102	165	4653	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	336	9500	SH	DEFINED	5
UNIVISION COMMUNICATIONS INC	CL A	914906102	234	6602	SH	DEFINED	18
UNIVISION COMMUNICATIONS INC	CL A	914906102	7	200	SH	DEFINED	1
UNUMPROVIDENT CORP	COM	91529Y106	1205	57975	SH	DEFINED	3
UNUMPROVIDENT CORP	COM	91529Y106	165	7942	SH	DEFINED	5
UNUMPROVIDENT CORP	COM	91529Y106	9	415	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	97	4683	SH	DEFINED	18
UNUMPROVIDENT CORP	COM	91529Y106	573	27579	SH	DEFINED	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	1204	47665	SH	DEFINED	17
UPM KYMMENE CORP	SPONSORED ADR	915436109	506	20028	SH	DEFINED	18
UPM KYMMENE CORP	SPONSORED ADR	915436109	63	2500	SH	DEFINED	2
UPM KYMMENE CORP	SPONSORED ADR	915436109	22852	920109	SH	DEFINED	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	4	165	SH	DEFINED	11
URBAN OUTFITTERS INC	COM	917047102	72353	3141680	SH	DEFINED	8
URBAN OUTFITTERS INC	COM	917047102	14900	646975	SH	DEFINED	18
US BANCORP DEL	COM NEW	902973304	49043	1355156	SH	DEFINED	17
US BANCORP DEL	COM NEW	902973304	14	400	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	361	9986	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	618	17086	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	8229	201197	SH	DEFINED	5
US BANCORP DEL	COM NEW	902973304	30529	843577	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	84897	2345869	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	14993	414282	SH	DEFINED	18
US BANCORP DEL	COM NEW	902973304	20117	555862	SH	DEFINED	3
USANA HEALTH SCIENCES INC	COM	90328M107	873	16900	SH	DEFINED	3
USEC INC	COM	90333E108	13558	1065900	SH	DEFINED	6

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

USEC INC	COM	90333E108	6	500	SH	DEFINED	18
USI HLDGS CORP	COM	90333H101	21	1375	SH	DEFINED	5
UST INC	COM	902911106	56	960	SH	DEFINED	2
UST INC	COM	902911106	2910	50000	SH	DEFINED	17
UST INC	COM	902911106	233	4011	SH	DEFINED	18
UST INC	COM	902911106	1596	27427	SH	DEFINED	3
UST INC	COM	902911106	30	510	SH	DEFINED	6
UTI WORLDWIDE INC	ORD	G87210103	3340	111720	SH	DEFINED	1
UTI WORLDWIDE INC	ORD	G87210103	12	400	SH	DEFINED	11
UTSTARCOM INC	COM	918076100	481	55000	SH	DEFINED	3
V F CORP	COM	918204108	5570	67860	SH	DEFINED	11
V F CORP	COM	918204108	136	1660	SH	DEFINED	2
V F CORP	COM	918204108	9402	114542	SH	DEFINED	3
V F CORP	COM	918204108	337	4111	SH	DEFINED	18
V F CORP	COM	918204108	6071	73965	SH	DEFINED	17
V F CORP	COM	918204108	836	10180	SH	DEFINED	6
VAALCO ENERGY INC	COM NEW	91851C201	4086	605300	SH	DEFINED	3
VAIL RESORTS INC	COM	91879Q109	406	9050	SH	DEFINED	3
VALASSIS COMMUNICATIONS INC	COM	918866104	4741	326970	SH	DEFINED	6
VALASSIS COMMUNICATIONS INC	COM	918866104	3	200	SH	DEFINED	17
VALEANT PHARMACEUTICALS INTL	COM	91911X104	7986	463230	SH	DEFINED	3
VALEANT PHARMACEUTICALS INTL	COM	91911X104	79911	4635200	SH	DEFINED	18
VALEANT PHARMACEUTICALS INTL	COM	91911X104	2069	120000	SH	DEFINED	20
VALERO ENERGY CORP NEW	COM	91913Y100	928	18134	SH	DEFINED	18
VALERO ENERGY CORP NEW	COM	91913Y100	228	4450	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM	91913Y100	1865	36457	SH	DEFINED	23
VALERO ENERGY CORP NEW	COM	91913Y100	2173	42477	SH	DEFINED	5
VALERO ENERGY CORP NEW	COM	91913Y100	1284	25100	SH	DEFINED	22
VALERO ENERGY CORP NEW	COM	91913Y100	8054	157435	SH	DEFINED	17
VALERO ENERGY CORP NEW	COM	91913Y100	72	1410	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM	91913Y100	33498	654774	SH	DEFINED	3
VALERO L P	COM UT LTD PRT	91913W104	2	31	SH	DEFINED	18
VALLEY NATL BANCORP	COM	919794107	137	5155	SH	DEFINED	5
VALMONT INDS INC	COM	920253101	44	800	SH	DEFINED	2
VALMONT INDS INC	COM	920253101	2272	40938	SH	DEFINED	3
VALMONT INDS INC	COM	920253101	5	95	SH	DEFINED	18
VALSPAR CORP	COM	920355104	7382	267063	SH	DEFINED	3
VALSPAR CORP	COM	920355104	8287	299833	SH	DEFINED	18
VALSPAR CORP	COM	920355104	8146	294735	SH	DEFINED	2
VALUECLICK INC	COM	92046N102	9	395	SH	DEFINED	2
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	25	1610	SH	DEFINED	18
VANGUARD INDEX FDS	MCAP VL IDXVIP	922908512	47	835	SH	DEFINED	11
VANGUARD INDEX FDS	SMALL CP ETF	922908751	47	695	SH	DEFINED	11
VANGUARD INDEX FDS	REIT ETF	922908553	47	605	SH	DEFINED	11
VANGUARD INDEX FDS	STK MRK ETF	922908769	3992	28470	SH	DEFINED	18
VANGUARD INDEX FDS	MID CAP ETF	922908629	68	935	SH	DEFINED	11
VANGUARD INTL EQUITY INDEX F	EURPEAN ETF	922042874	3	40	SH	DEFINED	18
VANGUARD INTL EQUITY INDEX F	PACIFIC ETF	922042866	47	700	SH	DEFINED	11
VANGUARD INTL EQUITY INDEX F	EMR MKT ETF	922042858	50	650	SH	DEFINED	11
VANGUARD INTL EQUITY INDEX F	EMR MKT ETF	922042858	53	682	SH	DEFINED	5
VANGUARD WORLD FDS	FINANCIALS ETF	92204A405	48	740	SH	DEFINED	11
VANGUARD WORLD FDS	UTILITIES ETF	92204A876	50	645	SH	DEFINED	11
VANGUARD WORLD FDS	TELCOMM ETF	92204A884	52	705	SH	DEFINED	11
VANGUARD WORLD FDS	MATERIALS ETF	92204A801	50	710	SH	DEFINED	11
VARIAN INC	COM	922206107	9	200	SH	DEFINED	18
VARIAN INC	COM	922206107	14	302	SH	DEFINED	17
VARIAN INC	COM	922206107	27	600	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	233	4900	SH	DEFINED	3
VARIAN MED SYS INC	COM	92220P105	162	3400	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	123	2595	SH	DEFINED	18
VARIAN MED SYS INC	COM	92220P105	23620	496525	SH	DEFINED	1
VARIAN MED SYS INC	COM	92220P105	8	175	SH	DEFINED	11

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

VARIAN MED SYS INC	COM	92220P105	436	9175	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	91	1908	SH	DEFINED	17
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	14	300	SH	DEFINED	18
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	58639	1288207	SH	DEFINED	3
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	38	825	SH	DEFINED	5
VASOGEN INC	COM	92232F103	0	1000	SH	DEFINED	7
VCA ANTECH INC	COM	918194101	2621	81435	SH	DEFINED	18
VECTOR GROUP LTD	COM	92240M108	7	414	SH	DEFINED	1
VECTOR GROUP LTD	COM	92240M108	1	63	SH	DEFINED	18
VECTOR GROUP LTD	COM	92240M108	4707	265195	SH	DEFINED	3
VECTREN CORP	COM	92240G101	10	350	SH	DEFINED	18
VECTREN CORP	COM	92240G101	20901	739060	SH	DEFINED	6
VECTREN CORP	COM	92240G101	197	6982	SH	DEFINED	2
VEECO INSTRS INC DEL	COM	922417100	4958	264690	SH	DEFINED	3
VENTANA MED SYS INC	COM	92276H106	238	5520	SH	DEFINED	17
VENTANA MED SYS INC	COM	92276H106	1	15	SH	DEFINED	18
VENTAS INC	COM	92276F100	17	400	SH	DEFINED	2
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	1186	15760	SH	DEFINED	11
VERIFONE HLDGS INC	COM	92342Y109	27	774	SH	DEFINED	18
VERIGY LTD	SHS	Y93691106	53	2972	SH	DEFINED	3
VERIGY LTD	SHS	Y93691106	1960	110430	SH	DEFINED	21
VERIGY LTD	SHS	Y93691106	58376	3288804	SH	DEFINED	18
VERISIGN INC	COM	92343E102	197796	8224368	SH	DEFINED	18
VERISIGN INC	COM	92343E102	2116	88000	SH	DEFINED	20
VERISIGN INC	COM	92343E102	135	5600	SH	DEFINED	11
VERISIGN INC	COM	92343E102	25	1047	SH	DEFINED	2
VERISIGN INC	COM	92343E102	341	14173	SH	DEFINED	5
VERISIGN INC	COM	92343E102	1221	50782	SH	DEFINED	3
VERISIGN INC	COM	92343E102	2185	90851	SH	DEFINED	21
VERIZON COMMUNICATIONS	COM	92343V104	261	7000	SH	DEFINED	20
VERIZON COMMUNICATIONS	COM	92343V104	2850	76538	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM	92343V104	58	1550	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	63679	1709972	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	119	3197	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	410	11009	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	66901	1796482	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	4562	122489	SH	DEFINED	21
VERIZON COMMUNICATIONS	COM	92343V104	261	7019	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	277844	7460908	SH	DEFINED	18
VERIZON COMMUNICATIONS	COM	92343V104	9193	246849	SH	DEFINED	17
VERIZON COMMUNICATIONS	COM	92343V104	3414	91663	SH	DEFINED	23
VERIZON COMMUNICATIONS	COM	92343V104	2921	78429	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	3229	86700	SH	DEFINED	22
VERTEX PHARMACEUTICALS INC	COM	92532F100	3329	88950	SH	DEFINED	20
VERTEX PHARMACEUTICALS INC	COM	92532F100	1656	44250	SH	DEFINED	3
VERTEX PHARMACEUTICALS INC	COM	92532F100	134647	3598265	SH	DEFINED	18
VERTICALNET INC	COM PAR \$ 0.01	92532L305	0	108	SH	DEFINED	17
VERTRUE INC	COM	92534N101	588	15300	SH	DEFINED	3
VERTRUE INC	COM	92534N101	14477	376901	SH	DEFINED	6
VIACELL INC	COM	92554J105	3247	687860	SH	DEFINED	18
VIACELL INC	COM	92554J105	44	9259	SH	DEFINED	20
VIACOM INC NEW	CL B	92553P201	4	92	SH	DEFINED	7
VIACOM INC NEW	CL B	92553P201	31	762	SH	DEFINED	21
VIACOM INC NEW	CL B	92553P201	4994	121724	SH	DEFINED	3
VIACOM INC NEW	CL B	92553P201	11	268	SH	DEFINED	11
VIACOM INC NEW	CL B	92553P201	1	20	SH	DEFINED	1
VIACOM INC NEW	CL B	92553P201	69	1674	SH	DEFINED	2
VIACOM INC NEW	CL B	92553P201	101436	2472240	SH	DEFINED	18
VIACOM INC NEW	CL B	92553P201	95	2325	SH	DEFINED	5
VIACOM INC NEW	CL B	92553P201	1819	44325	SH	DEFINED	20
VIACOM INC NEW	CL B	92553P201	435	10600	SH	DEFINED	6
VIACOM INC NEW	CL B	92553P201	66	1613	SH	DEFINED	17

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

VIACOM INC NEW	CL A	92553P102	55	1332	SH	DEFINED	1
VIACOM INC NEW	CL A	92553P102	322	7855	SH	DEFINED	18
VIAD CORP	COM NEW	92552R406	7069	174115	SH	DEFINED	3
VIAD CORP	COM NEW	92552R406	154	3800	SH	DEFINED	20
VIAD CORP	COM NEW	92552R406	13	325	SH	DEFINED	17
VIASYS HEALTHCARE INC	COM NEW	92553Q209	133	4792	SH	DEFINED	18
VIASYS HEALTHCARE INC	COM NEW	92553Q209	8921	320661	SH	DEFINED	3
VICOR CORP	COM	925815102	9	775	SH	DEFINED	5
VIGNETTE CORP	COM NEW	926734401	71	4152	SH	DEFINED	18
VIMICRO INTL CORP	ADR	92718N109	5695	558300	SH	DEFINED	6
VINEYARD NATL BANCORP	COM	927426106	1442	62640	SH	DEFINED	3
VIRGINIA COMM BANCORP INC	COM	92778Q109	1612	81100	SH	DEFINED	3
VIRGINIA COMM BANCORP INC	COM	92778Q109	14	702	SH	DEFINED	11
VIOPHARMA INC	COM	928241108	8179	558680	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	2467	182200	SH	DEFINED	23
VISHAY INTERTECHNOLOGY INC	COM	928298108	1262	93175	SH	DEFINED	18
VISHAY INTERTECHNOLOGY INC	COM	928298108	9897	730950	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	26799	1979240	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	14	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	3	194	SH	DEFINED	17
VISTAPRINT LIMITED	SHS	G93762204	32	975	SH	DEFINED	18
VISTEON CORP	COM	92839U107	3	326	SH	DEFINED	18
VISTEON CORP	COM	92839U107	2	289	SH	DEFINED	2
VISTEON CORP	COM	92839U107	3	390	SH	DEFINED	17
VISTEON CORP	COM	92839U107	11	1316	SH	DEFINED	11
VITAL IMAGES INC	COM	92846N104	35	1000	SH	DEFINED	2
VITAL SIGNS INC	COM	928469105	495	9910	SH	DEFINED	3
VITRIA TECHNOLOGY	COM NEW	92849Q401	59	22099	SH	DEFINED	18
VIVO PARTICIPACOES S A	SPON ADR PFD	92855S101	0	4	SH	DEFINED	18
VIVUS INC	COM	928551100	0	3	SH	DEFINED	2
VIVUS INC	COM	928551100	10	2700	SH	DEFINED	5
VNUS MED TECHNOLOGIES INC	COM	928566108	31	3500	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	5786	208275	SH	DEFINED	20
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	62422	2301220	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	7896	284231	SH	DEFINED	21
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	2580	92867	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	556	20004	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	445417	16033729	SH	DEFINED	18
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	621	22362	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	877	31553	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	1863	67075	SH	DEFINED	3
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	9491	341640	SH	DEFINED	17
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	112	4015	SH	DEFINED	7
VOLCOM INC	COM	92864N101	2105	71200	SH	DEFINED	18
VOLT INFORMATION SCIENCES IN	COM	928703107	15050	299735	SH	DEFINED	3
VOLVO AKTIEBOLAGET	ADR B	928856400	7	100	SH	DEFINED	18
VORNADO RLTY TR	SH BEN INT	929042109	30	245	SH	DEFINED	11
VORNADO RLTY TR	SH BEN INT	929042109	36	300	SH	DEFINED	5
VORNADO RLTY TR	SH BEN INT	929042109	948	7806	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	3191	26260	SH	DEFINED	17
VORNADO RLTY TR	SH BEN INT	929042109	79	651	SH	DEFINED	18
VORNADO RLTY TR	SH BEN INT	929042109	2673	21996	SH	DEFINED	3
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	42273	2155678	SH	DEFINED	22
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	2989	152400	SH	DEFINED	18
VULCAN MATLS CO	COM	929160109	20	225	SH	DEFINED	11
VULCAN MATLS CO	COM	929160109	1449	16128	SH	DEFINED	3
VULCAN MATLS CO	COM	929160109	2	27	SH	DEFINED	18
W & T OFFSHORE INC	COM	92922P106	23636	769400	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	30	1000	SH	DEFINED	4
W P CAREY & CO LLC	COM	92930Y107	30	1000	SH	DEFINED	17
W P CAREY & CO LLC	COM	92930Y107	50	1649	SH	DEFINED	18
W-H ENERGY SVCS INC	COM	92925E108	38270	786003	SH	DEFINED	3

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

WABASH NATL CORP	COM	929566107	9276	614290	SH	DEFINED	6
WABTEC CORP	COM	929740108	13662	449688	SH	DEFINED	3
WABTEC CORP	COM	929740108	14533	478385	SH	DEFINED	18
WACHOVIA CORP 2ND NEW	COM	929903102	104629	1837213	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	964	16935	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	2666	46819	SH	DEFINED	20
WACHOVIA CORP 2ND NEW	COM	929903102	485	8511	SH	DEFINED	21
WACHOVIA CORP 2ND NEW	COM	929903102	1240	21768	SH	DEFINED	11
WACHOVIA CORP 2ND NEW	COM	929903102	1440	25281	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	166	2922	SH	DEFINED	1
WACHOVIA CORP 2ND NEW	COM	929903102	1150	20190	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	13672	240076	SH	DEFINED	17
WACHOVIA CORP 2ND NEW	COM	929903102	207206	3638387	SH	DEFINED	18
WACHOVIA CORP 2ND NEW	COM	929903102	37297	654911	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	1652	29012	SH	DEFINED	5
WACOAL HOLDINGS CORP	ADR	930004205	5	74	SH	DEFINED	18
WADDELL & REED FINL INC	CL A	930059100	17407	643325	SH	DEFINED	6
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	973	88410	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	815762	17664828	SH	DEFINED	18
WAL MART STORES INC	COM	931142103	69274	1500094	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	9618	208280	SH	DEFINED	20
WAL MART STORES INC	COM	931142103	10	216	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	1681	36409	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	7659	165858	SH	DEFINED	21
WAL MART STORES INC	COM	931142103	4618	100000	SH	DEFINED	8
WAL MART STORES INC	COM	931142103	12476	270150	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	1950	42234	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	820	17752	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	509	11015	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	15701	340004	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	7035	152346	SH	DEFINED	22
WAL MART STORES INC	COM	931142103	33165	718153	SH	DEFINED	6
WALGREEN CO	COM	931422109	311	6780	SH	DEFINED	20
WALGREEN CO	COM	931422109	79926	1741693	SH	DEFINED	18
WALGREEN CO	COM	931422109	542	11800	SH	DEFINED	11
WALGREEN CO	COM	931422109	4916	107135	SH	DEFINED	2
WALGREEN CO	COM	931422109	58	1255	SH	DEFINED	4
WALGREEN CO	COM	931422109	12595	274457	SH	DEFINED	3
WALGREEN CO	COM	931422109	27214	593021	SH	DEFINED	1
WALGREEN CO	COM	931422109	7	150	SH	DEFINED	7
WALGREEN CO	COM	931422109	887	19325	SH	DEFINED	5
WALGREEN CO	COM	931422109	32471	707586	SH	DEFINED	17
WALTER INDS INC	COM	93317Q105	8794	325120	SH	DEFINED	6
WALTER INDS INC	COM	93317Q105	1	35	SH	DEFINED	18
WARNACO GROUP INC	COM NEW	934390402	30	1200	SH	DEFINED	3
WARNER MUSIC GROUP CORP	COM	934550104	170	7400	SH	DEFINED	3
WARNER MUSIC GROUP CORP	COM	934550104	115416	5029030	SH	DEFINED	18
WARNER MUSIC GROUP CORP	COM	934550104	279	12175	SH	DEFINED	20
WARNER MUSIC GROUP CORP	COM	934550104	1	40	SH	DEFINED	21
WASHINGTON BKG CO OAK HBR WA	COM	937303105	1016	60489	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	2077	88259	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	464	19718	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	230	9796	SH	DEFINED	18
WASHINGTON FED INC	COM	938824109	40	1708	SH	DEFINED	17
WASHINGTON FED INC	COM	938824109	70952	3015368	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	620	13640	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	15914	349831	SH	DEFINED	18
WASHINGTON MUT INC	COM	939322103	6315	138822	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	11137	244830	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	55144	1212221	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	1699	37340	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	1303	28652	SH	DEFINED	2

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

WASHINGTON MUT INC	COM	939322103	152	3350	SH	DEFINED	7
WASHINGTON MUT INC	COM	939322103	13647	300000	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	119	2625	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	93	125	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	168	225	SH	DEFINED	3
WASHINGTON POST CO	CL B	939640108	198	266	SH	DEFINED	18
WASHINGTON POST CO	CL B	939640108	1536	2060	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	292	7306	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	225	5625	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	27	666	SH	DEFINED	5
WASHINGTON TR BANCORP	COM	940610108	1800	64522	SH	DEFINED	6
WASTE CONNECTIONS INC	COM	941053100	1	28	SH	DEFINED	18
WASTE CONNECTIONS INC	COM	941053100	31	750	SH	DEFINED	17
WASTE INDUSTRIES USA INC	COM	941057101	269	8800	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	37	1000	SH	DEFINED	2
WASTE MGMT INC DEL	COM	94106L109	3664	99640	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	74	2000	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	1572	42760	SH	DEFINED	5
WASTE MGMT INC DEL	COM	94106L109	487	13250	SH	DEFINED	7
WASTE MGMT INC DEL	COM	94106L109	208280	5664399	SH	DEFINED	8
WASTE MGMT INC DEL	COM	94106L109	12324	335169	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	40	1100	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	621	16900	SH	DEFINED	20
WASTE MGMT INC DEL	COM	94106L109	1061	28845	SH	DEFINED	21
WASTE MGMT INC DEL	COM	94106L109	317	8630	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	254751	6928222	SH	DEFINED	18
WATERS CORP	COM	941848103	1686	34433	SH	DEFINED	17
WATERS CORP	COM	941848103	5241	107026	SH	DEFINED	3
WATERS CORP	COM	941848103	245	5000	SH	DEFINED	7
WATERS CORP	COM	941848103	3433	70100	SH	DEFINED	23
WATERS CORP	COM	941848103	15	300	SH	DEFINED	5
WATERS CORP	COM	941848103	1575	32160	SH	DEFINED	18
WATSCO INC	COM	942622200	8	160	SH	DEFINED	2
WATSON PHARMACEUTICALS INC	COM	942683103	6	234	SH	DEFINED	2
WATSON PHARMACEUTICALS INC	COM	942683103	494	18985	SH	DEFINED	18
WATSON PHARMACEUTICALS INC	COM	942683103	5	200	SH	DEFINED	17
WATSON PHARMACEUTICALS INC	COM	942683103	6964	267553	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	110	4240	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	DBCV 1.750% 3/1	942683AC7	343	368000	SH	DEFINED	14
WATSON WYATT WORLDWIDE INC	CL A	942712100	987	21850	SH	DEFINED	3
WATSON WYATT WORLDWIDE INC	CL A	942712100	16177	358300	SH	DEFINED	18
WATTS WATER TECHNOLOGIES INC	CL A	942749102	214	5195	SH	DEFINED	17
WAVE SYSTEMS CORP	COM NEW	943526301	184	72567	SH	DEFINED	20
WAVE SYSTEMS CORP	COM NEW	943526301	4675	1847896	SH	DEFINED	18
WCI CMNTYS INC	COM	92923C104	8554	445995	SH	DEFINED	18
WCI CMNTYS INC	COM	92923C104	1566	81630	SH	DEFINED	6
WD-40 CO	COM	929236107	31	885	SH	DEFINED	18
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2403	57495	SH	DEFINED	3
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1456005	34840980	SH	DEFINED	18
WEATHERFORD INTERNATIONAL LT	COM	G95089101	101	2408	SH	DEFINED	11
WEATHERFORD INTERNATIONAL LT	COM	G95089101	59837	1431855	SH	DEFINED	21
WEATHERFORD INTERNATIONAL LT	COM	G95089101	22678	542672	SH	DEFINED	20
WEATHERFORD INTERNATIONAL LT	COM	G95089101	21	500	SH	DEFINED	1
WEATHERFORD INTERNATIONAL LT	COM	G95089101	834	19960	SH	DEFINED	5
WEATHERFORD INTERNATIONAL LT	COM	G95089101	7	168	SH	DEFINED	2
WEATHERFORD INTERNATIONAL LT	COM	G95089101	108	2590	SH	DEFINED	4
WEBEX COMMUNICATIONS INC	COM	94767L109	4	120	SH	DEFINED	18
WEBEX COMMUNICATIONS INC	COM	94767L109	19	550	SH	DEFINED	5
WEBEX COMMUNICATIONS INC	COM	94767L109	632	18100	SH	DEFINED	3
WEBMETHODS INC	COM	94768C108	14733	2001770	SH	DEFINED	18
WEBSense INC	COM	947684106	2575	112771	SH	DEFINED	3
WEBSTER FINL CORP CONN	COM	947890109	150	3075	SH	DEFINED	5

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

WEBSTER FINL CORP CONN	COM	947890109	40065	822350	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	25	516	SH	DEFINED	18
WEBSTER FINL CORP CONN	COM	947890109	68	1400	SH	DEFINED	11
WEIGHT WATCHERS INTL INC NEW	COM	948626106	32	600	SH	DEFINED	17
WEINGARTEN RLTY INVS	SH BEN INT	948741103	173	3746	SH	DEFINED	18
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2279	49415	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	10359	224663	SH	DEFINED	3
WEINGARTEN RLTY INVS	SH BEN INT	948741103	5066	109867	SH	DEFINED	17
WEINGARTEN RLTY INVS	SH BEN INT	948741103	73	1575	SH	DEFINED	2
WEIS MKTS INC	COM	948849104	15	365	SH	DEFINED	11
WEIS MKTS INC	COM	948849104	2	62	SH	DEFINED	18
WELLCARE HEALTH PLANS INC	COM	94946T106	2104	30540	SH	DEFINED	18
WELLCARE HEALTH PLANS INC	COM	94946T106	16	227	SH	DEFINED	2
WELLCARE HEALTH PLANS INC	COM	94946T106	74881	1086808	SH	DEFINED	3
WELLMAN INC	COM	949702104	409	127985	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	43205	549055	SH	DEFINED	3
WELLPOINT INC	COM	94973V107	10549	134064	SH	DEFINED	17
WELLPOINT INC	COM	94973V107	5336	67808	SH	DEFINED	1
WELLPOINT INC	COM	94973V107	236423	3004480	SH	DEFINED	8
WELLPOINT INC	COM	94973V107	94	1200	SH	DEFINED	4
WELLPOINT INC	COM	94973V107	724	9196	SH	DEFINED	11
WELLPOINT INC	COM	94973V107	1563	19866	SH	DEFINED	5
WELLPOINT INC	COM	94973V107	3195	40600	SH	DEFINED	23
WELLPOINT INC	COM	94973V107	271305	3447771	SH	DEFINED	18
WELLPOINT INC	COM	94973V107	187	2372	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	2439	31000	SH	DEFINED	20
WELLPOINT INC	COM	94973V107	1723	21900	SH	DEFINED	22
WELLPOINT INC	COM	94973V107	249	3164	SH	DEFINED	21
WELLS FARGO & CO NEW	COM	949746101	875	24609	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	441	12400	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	20589	579000	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	185	5200	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	3292	92588	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	4555	128100	SH	DEFINED	22
WELLS FARGO & CO NEW	COM	949746101	4482	126052	SH	DEFINED	20
WELLS FARGO & CO NEW	COM	949746101	1788	50284	SH	DEFINED	21
WELLS FARGO & CO NEW	COM	949746101	698337	19638265	SH	DEFINED	18
WELLS FARGO & CO NEW	COM	949746101	45690	1284881	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	11234	315906	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	51558	1449898	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	1536	43200	SH	DEFINED	4
WELLSFORD REAL PTYS INC	COM NEW	950240200	329	43807	SH	DEFINED	6
WELLSFORD REAL PTYS INC	COM NEW	950240200	0	37	SH	DEFINED	2
WENDYS INTL INC	COM	950590109	3	103	SH	DEFINED	11
WENDYS INTL INC	COM	950590109	542	16375	SH	DEFINED	3
WERNER ENTERPRISES INC	COM	950755108	16481	942860	SH	DEFINED	6
WERNER ENTERPRISES INC	COM	950755108	513	29330	SH	DEFINED	18
WESBANCO INC	COM	950810101	36	1075	SH	DEFINED	11
WESBANCO INC	COM	950810101	2918	87020	SH	DEFINED	6
WESCO INTL INC	DBCV 2.625%10/1	95082PAE5	3663	2350000	PRN	DEFINED	18
WESCO INTL INC	COM	95082P105	8	137	SH	DEFINED	2
WESCO INTL INC	COM	95082P105	29016	493388	SH	DEFINED	3
WEST BANCORPORATION INC	CAP STK	95123P106	1111	62460	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	2187	63122	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	687	19830	SH	DEFINED	3
WEST MARINE INC	COM	954235107	15096	874095	SH	DEFINED	18
WEST MARINE INC	COM	954235107	12	720	SH	DEFINED	21
WEST PHARMACEUTICAL SVSC INC	COM	955306105	41	800	SH	DEFINED	5
WEST PHARMACEUTICAL SVSC INC	COM	955306105	32599	636332	SH	DEFINED	3
WESTAFF INC	COM	957070105	5	875	SH	DEFINED	5
WESTAMERICA BANCORPORATION	COM	957090103	27	530	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	30	1148	SH	DEFINED	17

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

WESTAR ENERGY INC	COM	95709T100	363	14000	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	66	2559	SH	DEFINED	2
WESTAR ENERGY INC	COM	95709T100	36084	1389980	SH	DEFINED	6
WESTAR ENERGY INC	COM	95709T100	17	650	SH	DEFINED	11
WESTELL TECHNOLOGIES INC	CL A	957541105	2239	895789	SH	DEFINED	6
WESTERN ALLIANCE BANCORP	COM	957638109	2747	79000	SH	DEFINED	18
WESTERN ASSET 2008 WW DLR GO	COM	95766W103	4	400	SH	DEFINED	18
WESTERN ASSET GLB PTNRS INCO	COM	95766G108	38	3000	SH	DEFINED	18
WESTERN ASSET HIGH INCM FD I	COM	95766J102	111	10000	SH	DEFINED	18
WESTERN ASSET HIGH INCM FD I	COM	95766H106	4	400	SH	DEFINED	18
WESTERN ASSET WORLDWIDE INCO	COM	957668106	5	400	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	29313	1432700	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	17	840	SH	DEFINED	2
WESTERN DIGITAL CORP	COM	958102105	65341	3193604	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	4123	201500	SH	DEFINED	23
WESTERN DIGITAL CORP	COM	958102105	9557	467100	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	1	60	SH	DEFINED	21
WESTERN DIGITAL CORP	COM	958102105	295	14400	SH	DEFINED	20
WESTERN DIGITAL CORP	COM	958102105	32	1573	SH	DEFINED	17
WESTERN REFNG INC	COM	959319104	76	3000	SH	DEFINED	18
WESTERN REFNG INC	COM	959319104	8695	341531	SH	DEFINED	3
WESTERN UN CO	COM	959802109	351	15634	SH	DEFINED	11
WESTERN UN CO	COM	959802109	4225	188450	SH	DEFINED	7
WESTERN UN CO	COM	959802109	1972	87950	SH	DEFINED	5
WESTERN UN CO	COM	959802109	2326	103757	SH	DEFINED	2
WESTERN UN CO	COM	959802109	6362	283786	SH	DEFINED	17
WESTERN UN CO	COM	959802109	5683	253477	SH	DEFINED	1
WESTERN UN CO	COM	959802109	3732	166466	SH	DEFINED	18
WESTERN UN CO	COM	959802109	5487	244733	SH	DEFINED	4
WESTERN UN CO	COM	959802109	2908	129720	SH	DEFINED	3
WESTERN UN CO	COM	959802109	1018	45400	SH	DEFINED	6
WESTLAKE CHEM CORP	COM	960413102	88	2800	SH	DEFINED	20
WESTLAKE CHEM CORP	COM	960413102	5062	161317	SH	DEFINED	6
WESTLAKE CHEM CORP	COM	960413102	18	587	SH	DEFINED	2
WESTLAKE CHEM CORP	COM	960413102	7621	242850	SH	DEFINED	3
WEYCO GROUP INC	COM	962149100	487	19600	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	467	6617	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	4097	57994	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	365732	5176676	SH	DEFINED	18
WEYERHAEUSER CO	COM	962166104	284	4026	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	736	10420	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	6028	85326	SH	DEFINED	21
WEYERHAEUSER CO	COM	962166104	3829	54200	SH	DEFINED	20
WEYERHAEUSER CO	COM	962166104	106	1500	SH	DEFINED	5
WGL HLDGS INC	COM	92924F106	33174	1018230	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	23	700	SH	DEFINED	11
WGL HLDGS INC	COM	92924F106	11	350	SH	DEFINED	18
WHEELING PITTSBURGH CORP	COM NEW	963142302	544	29050	SH	DEFINED	3
WHIRLPOOL CORP	COM	963320106	11	130	SH	DEFINED	17
WHIRLPOOL CORP	COM	963320106	8	100	SH	DEFINED	2
WHIRLPOOL CORP	COM	963320106	131	1576	SH	DEFINED	18
WHIRLPOOL CORP	COM	963320106	1107	13336	SH	DEFINED	3
WHIRLPOOL CORP	COM	963320106	2840	34210	SH	DEFINED	6
WHITE MTNS INS GROUP LTD	COM	G9618E107	979	1690	SH	DEFINED	5
WHITE MTNS INS GROUP LTD	COM	G9618E107	725	1252	SH	DEFINED	17
WHITE MTNS INS GROUP LTD	COM	G9618E107	144	249	SH	DEFINED	18
WHITE MTNS INS GROUP LTD	COM	G9618E107	58	100	SH	DEFINED	2
WHITING PETE CORP NEW	COM	966387102	19	408	SH	DEFINED	2
WHITING PETE CORP NEW	COM	966387102	22971	492957	SH	DEFINED	6
WHITNEY HLDG CORP	COM	966612103	1125	34475	SH	DEFINED	18
WHITNEY HLDG CORP	COM	966612103	14346	439795	SH	DEFINED	3
WHITNEY HLDG CORP	COM	966612103	4508	138200	SH	DEFINED	6

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

WHITNEY HLDG CORP	COM	966612103	15	450	SH	DEFINED	5
WHITTIER ENERGY CORP	COM NEW	966785305	1455	156987	SH	DEFINED	6
WHOLE FOODS MKT INC	COM	966837106	214	4554	SH	DEFINED	5
WHOLE FOODS MKT INC	COM	966837106	770	16403	SH	DEFINED	17
WHOLE FOODS MKT INC	COM	966837106	31	653	SH	DEFINED	18
WHOLE FOODS MKT INC	COM	966837106	1126	23994	SH	DEFINED	3
WHOLE FOODS MKT INC	COM	966837106	159	3390	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	188	4000	SH	DEFINED	1
WHOLE FOODS MKT INC	COM	966837106	94	2000	SH	DEFINED	2
WILD OATS MARKETS INC	COM	96808B107	16	1100	SH	DEFINED	1
WILD OATS MARKETS INC	COM	96808B107	5	350	SH	DEFINED	2
WILEY JOHN & SONS INC	CL A	968223206	507	13173	SH	DEFINED	5
WILEY JOHN & SONS INC	CL A	968223206	479	12456	SH	DEFINED	17
WILEY JOHN & SONS INC	CL A	968223206	101	2625	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	4619	176833	SH	DEFINED	21
WILLIAMS COS INC DEL	COM	969457100	2996	114700	SH	DEFINED	20
WILLIAMS COS INC DEL	COM	969457100	210374	8054119	SH	DEFINED	18
WILLIAMS COS INC DEL	COM	969457100	57	2200	SH	DEFINED	5
WILLIAMS COS INC DEL	COM	969457100	135	5161	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	5927	226915	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	5590	214003	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	20163	771927	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	131	5000	SH	DEFINED	17
WILLIAMS SONOMA INC	COM	969904101	224	7129	SH	DEFINED	2
WILLIAMS SONOMA INC	COM	969904101	13	400	SH	DEFINED	11
WILLIAMS SONOMA INC	COM	969904101	241	7672	SH	DEFINED	18
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	3	80	SH	DEFINED	18
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	42	1050	SH	DEFINED	5
WILLOW FINANCIAL BANCORP INC	COM	97111W101	718	48100	SH	DEFINED	1
WILMINGTON TRUST CORP	COM	971807102	633	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	127	3000	SH	DEFINED	17
WILMINGTON TRUST CORP	COM	971807102	1	30	SH	DEFINED	18
WILMINGTON TRUST CORP	COM	971807102	17	400	SH	DEFINED	5
WILMINGTON TRUST CORP	COM	971807102	15975	378833	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	236	5600	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	135	3200	SH	DEFINED	11
WILSHIRE BANCORP INC	COM	97186T108	4183	220504	SH	DEFINED	3
WILSONS THE LEATHER EXPERTS	COM	972463103	80	39300	SH	DEFINED	6
WIND RIVER SYSTEMS INC	COM	973149107	4	400	SH	DEFINED	18
WINDSTREAM CORP	COM	97381W104	1236	86925	SH	DEFINED	18
WINDSTREAM CORP	COM	97381W104	336	23624	SH	DEFINED	5
WINDSTREAM CORP	COM	97381W104	134	9423	SH	DEFINED	6
WINDSTREAM CORP	COM	97381W104	19	1343	SH	DEFINED	4
WINDSTREAM CORP	COM	97381W104	152	10659	SH	DEFINED	11
WINDSTREAM CORP	COM	97381W104	1201	84424	SH	DEFINED	17
WINDSTREAM CORP	COM	97381W104	1153	81049	SH	DEFINED	3
WINDSTREAM CORP	COM	97381W104	94	6617	SH	DEFINED	2
WINNEBAGO INDS INC	COM	974637100	5	145	SH	DEFINED	2
WINTRUST FINANCIAL CORP	COM	97650W108	6	119	SH	DEFINED	18
WIPRO LTD	SPON ADR 1 SH	97651M109	16	1000	SH	DEFINED	2
WIRELESS TELECOM GROUP INC	COM	976524108	723	283590	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	8735	184058	SH	DEFINED	3
WISCONSIN ENERGY CORP	COM	976657106	99	2085	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	864	18200	SH	DEFINED	18
WISCONSIN ENERGY CORP	COM	976657106	256	5393	SH	DEFINED	17
WISCONSIN ENERGY CORP	COM	976657106	522	11000	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	300	6320	SH	DEFINED	6
WISDOMTREE TRUST	INTL SMCAP DIV	97717W760	82	1300	SH	DEFINED	6
WITNESS SYS INC	COM	977424100	2597	148140	SH	DEFINED	3
WITNESS SYS INC	COM	977424100	2959	168800	SH	DEFINED	18
WMS INDS INC	COM	929297109	3803	109100	SH	DEFINED	18
WMS INDS INC	COM	929297109	9	255	SH	DEFINED	2

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

WOLVERINE WORLD WIDE INC	COM	978097103	4	150	SH	DEFINED	1
WOLVERINE WORLD WIDE INC	COM	978097103	27162	952374	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	14	500	SH	DEFINED	5
WOODWARD GOVERNOR CO	COM	980745103	270	6800	SH	DEFINED	20
WORLD ACCEP CORP DEL	COM	981419104	9454	201363	SH	DEFINED	3
WORLD FUEL SVCS CORP	COM	981475106	2	34	SH	DEFINED	18
WORLD WRESTLING ENTMT INC	CL A	98156Q108	119	7300	SH	DEFINED	20
WORLD WRESTLING ENTMT INC	CL A	98156Q108	7669	470517	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	20214	1240100	SH	DEFINED	18
WORTHINGTON INDS INC	COM	981811102	27	1500	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	43117	2433230	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	18	1000	SH	DEFINED	17
WPP GROUP PLC	SPON ADR 0905	929309409	1733	28747	SH	DEFINED	6
WPP GROUP PLC	SPON ADR 0905	929309409	110	1630	SH	DEFINED	21
WPP GROUP PLC	SPON ADR 0905	929309409	23	334	SH	DEFINED	5
WPP GROUP PLC	SPON ADR 0905	929309409	180	2650	SH	DEFINED	11
WPP GROUP PLC	SPON ADR 0905	929309409	106607	1573763	SH	DEFINED	8
WPP GROUP PLC	SPON ADR 0905	929309409	30244	446202	SH	DEFINED	18
WPP GROUP PLC	SPON ADR 0905	929309409	173	2550	SH	DEFINED	7
WPS RESOURCES CORP	COM	92931B106	59962	1109800	SH	DEFINED	6
WPS RESOURCES CORP	COM	92931B106	157	2900	SH	DEFINED	20
WPS RESOURCES CORP	COM	92931B106	14613	270466	SH	DEFINED	18
WPS RESOURCES CORP	COM	92931B106	299	5540	SH	DEFINED	17
WRIGHT EXPRESS CORP	COM	98233Q105	9345	299800	SH	DEFINED	18
WRIGLEY WM JR CO	COM	982526105	34	662	SH	DEFINED	17
WRIGLEY WM JR CO	COM	982526105	187	3610	SH	DEFINED	5
WRIGLEY WM JR CO	COM	982526105	7514	145291	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	262	5062	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	53	1025	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	5495	106237	SH	DEFINED	20
WRIGLEY WM JR CO	COM	982526105	31665	612242	SH	DEFINED	21
WRIGLEY WM JR CO	COM	982526105	2229	43098	SH	DEFINED	3
WRIGLEY WM JR CO	COM	982526105	571019	11040593	SH	DEFINED	18
WRIGLEY WM JR CO	COM	982526105	94	1815	SH	DEFINED	2
WSFS FINL CORP	COM	929328102	67	1000	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	1896	28330	SH	DEFINED	6
WSFS FINL CORP	COM	929328102	20	300	SH	DEFINED	5
WYETH	COM	983024100	23388	459302	SH	DEFINED	3
WYETH	COM	983024100	7911	155359	SH	DEFINED	21
WYETH	COM	983024100	1563	30700	SH	DEFINED	1
WYETH	COM	983024100	630863	12389287	SH	DEFINED	18
WYETH	COM	983024100	16062	315443	SH	DEFINED	17
WYETH	COM	983024100	4385	86109	SH	DEFINED	2
WYETH	COM	983024100	1544	30327	SH	DEFINED	11
WYETH	COM	983024100	74588	1464808	SH	DEFINED	6
WYETH	COM	983024100	2045	40156	SH	DEFINED	5
WYETH	COM	983024100	5688	111700	SH	DEFINED	7
WYETH	COM	983024100	7709	151400	SH	DEFINED	20
WYETH	PFD CV \$2	983024209	58	36	SH	DEFINED	18
WYETH	COM	983024100	50	980	SH	DEFINED	4
WYNDHAM WORLDWIDE CORP	COM	98310W108	20	616	SH	DEFINED	2
WYNDHAM WORLDWIDE CORP	COM	98310W108	8154	254665	SH	DEFINED	8
WYNDHAM WORLDWIDE CORP	COM	98310W108	92	2877	SH	DEFINED	11
WYNDHAM WORLDWIDE CORP	COM	98310W108	320	10000	SH	DEFINED	17
WYNDHAM WORLDWIDE CORP	COM	98310W108	4188	130807	SH	DEFINED	18
WYNDHAM WORLDWIDE CORP	COM	98310W108	1074	33533	SH	DEFINED	3
WYNDHAM WORLDWIDE CORP	COM	98310W108	3401	106216	SH	DEFINED	4
WYNDHAM WORLDWIDE CORP	COM	98310W108	25	794	SH	DEFINED	7
XCEL ENERGY INC	COM	98389B100	31	1350	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	8295	359735	SH	DEFINED	3
XCEL ENERGY INC	COM	98389B100	264	11453	SH	DEFINED	17
XCEL ENERGY INC	COM	98389B100	69	2990	SH	DEFINED	2

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

XCEL ENERGY INC	COM	98389B100	859	37270	SH	DEFINED	6
XERIUM TECHNOLOGIES INC	COM	98416J100	393	40160	SH	DEFINED	3
XERIUM TECHNOLOGIES INC	COM	98416J100	24532	2505777	SH	DEFINED	6
XEROX CORP	COM	984121103	49	2880	SH	DEFINED	5
XEROX CORP	COM	984121103	20207	1192168	SH	DEFINED	3
XEROX CORP	COM	984121103	9778	576874	SH	DEFINED	18
XEROX CORP	COM	984121103	5	302	SH	DEFINED	17
XEROX CORP	COM	984121103	21	1250	SH	DEFINED	2
XEROX CORP	COM	984121103	2159	127400	SH	DEFINED	23
XEROX CORP	COM	984121103	175	10330	SH	DEFINED	6
XILINX INC	COM	983919101	1	50	SH	DEFINED	5
XILINX INC	COM	983919101	120	5040	SH	DEFINED	17
XILINX INC	COM	983919101	1336	56125	SH	DEFINED	3
XILINX INC	COM	983919101	4146	174117	SH	DEFINED	18
XL CAP LTD	CL A	G98255105	124223	1724835	SH	DEFINED	8
XL CAP LTD	CL A	G98255105	2211	30697	SH	DEFINED	3
XL CAP LTD	CL A	G98255105	108	1500	SH	DEFINED	11
XL CAP LTD	CL A	G98255105	529	7340	SH	DEFINED	18
XL CAP LTD	CL A	G98255105	26	364	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	698	9693	SH	DEFINED	5
XM SATELLITE RADIO HLDGS INC	CL A	983759101	10	695	SH	DEFINED	18
XM SATELLITE RADIO HLDGS INC	CL A	983759101	9	600	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	1	85	SH	DEFINED	2
XM SATELLITE RADIO HLDGS INC	CL A	983759101	192960	13353665	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	1	100	SH	DEFINED	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	112710	7800000	SH	DEFINED	13
XTO ENERGY INC	COM	98385X106	617	13114	SH	DEFINED	17
XTO ENERGY INC	COM	98385X106	4605	97872	SH	DEFINED	5
XTO ENERGY INC	COM	98385X106	20924	444707	SH	DEFINED	1
XTO ENERGY INC	COM	98385X106	14	290	SH	DEFINED	21
XTO ENERGY INC	COM	98385X106	5	105	SH	DEFINED	4
XTO ENERGY INC	COM	98385X106	2914	61931	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	19845	421778	SH	DEFINED	18
XYRATEX LTD	COM	G98268108	2267	105030	SH	DEFINED	3
YADKIN VALLEY FINANCIAL CORP	COM	984314104	1027	53722	SH	DEFINED	6
YAHOO INC	COM	984332106	5361	209900	SH	DEFINED	20
YAHOO INC	COM	984332106	218	8550	SH	DEFINED	11
YAHOO INC	COM	984332106	9953	389721	SH	DEFINED	3
YAHOO INC	COM	984332106	5	215	SH	DEFINED	4
YAHOO INC	COM	984332106	1890490	74020744	SH	DEFINED	8
YAHOO INC	COM	984332106	145578	5700000	SH	DEFINED	13
YAHOO INC	COM	984332106	324	12705	SH	DEFINED	5
YAHOO INC	COM	984332106	833549	32636984	SH	DEFINED	18
YAHOO INC	COM	984332106	36607	1433317	SH	DEFINED	21
YAHOO INC	COM	984332106	1262	49430	SH	DEFINED	17
YAMANA GOLD INC	COM	98462Y100	783	59400	SH	DEFINED	6
YANKEE CANDLE INC	COM	984757104	2712	79100	SH	DEFINED	6
YARDVILLE NATL BANCORP	COM	985021104	106	2800	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	245	6500	SH	DEFINED	17
YELLOW ROADWAY CORP	NOTE 5.000% 8/0	985577AA3	2850	2850000	PRN	DEFINED	18
YRC WORLDWIDE INC	COM	984249102	39170	1038160	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	519	8831	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	104	1765	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	2649	45053	SH	DEFINED	3
YUM BRANDS INC	COM	988498101	129	2200	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	4	72	SH	DEFINED	21
YUM BRANDS INC	COM	988498101	35	600	SH	DEFINED	5
YUM BRANDS INC	COM	988498101	21872	371980	SH	DEFINED	17
YUM BRANDS INC	COM	988498101	506	8607	SH	DEFINED	18
ZALE CORP NEW	COM	988858106	38513	1365210	SH	DEFINED	6
ZEBRA TECHNOLOGIES CORP	CL A	989207105	52	1500	SH	DEFINED	17
ZEBRA TECHNOLOGIES CORP	CL A	989207105	29	825	SH	DEFINED	5

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

ZENITH NATL INS CORP	COM	989390109	26619	567455	SH	DEFINED	3
ZENITH NATL INS CORP	COM	989390109	26275	560110	SH	DEFINED	6
ZIMMER HLDGS INC	COM	98956P102	41	520	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	39	500	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	15	190	SH	DEFINED	4
ZIMMER HLDGS INC	COM	98956P102	3520	44905	SH	DEFINED	18
ZIMMER HLDGS INC	COM	98956P102	795	10138	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	91	1163	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	106	1357	SH	DEFINED	5
ZIMMER HLDGS INC	COM	98956P102	10719	136763	SH	DEFINED	17
ZIMMER HLDGS INC	COM	98956P102	3166	40390	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	10105	122571	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	732	8883	SH	DEFINED	18
ZIONS BANCORPORATION	COM	989701107	120	1450	SH	DEFINED	17
ZIONS BANCORPORATION	COM	989701107	50	605	SH	DEFINED	4
ZIONS BANCORPORATION	COM	989701107	5084	61675	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	18523	224690	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	261	3160	SH	DEFINED	6
ZOLL MED CORP	COM	989922109	12651	217224	SH	DEFINED	3
ZORAN CORP	COM	98975F101	15530	1065143	SH	DEFINED	3
ZORAN CORP	COM	98975F101	6	400	SH	DEFINED	2
ZWEIG TOTAL RETURN FD INC	COM	989837109	59	10075	SH	DEFINED	2
ZYGO CORP	COM	989855101	2131	129540	SH	DEFINED	3