

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

LEGG MASON INC  
Form 13F-HR  
August 16, 2004

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD August 16, 2004

Report Type (Check only one.):

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

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

## FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 14

Form13F Information Table Entry Total: 8909

Form13F Information Table Value Total: \$65,961,467 (thousands)

List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTH MANA	
1 800 FLOWERS COM	CL A	68243Q106	13	1600	SH		DEFINED		12
1838 BD-DEB TRADING FD	COM	282520105	95	5401	SH		DEFINED		12
1ST SOURCE CORP	COM	336901103	54	2181	SH		DEFINED		2
21ST CENTY INS GROUP	COM	90130N103	304	23485	SH		DEFINED		12
24/7 REAL MEDIA INC	COM NEW	901314203	0	40	SH		DEFINED		12
3COM CORP	COM	885535104	188	30120	SH		DEFINED		12
3COM CORP	COM	885535104	20	3180	SH		DEFINED		11
3COM CORP	COM	885535104	0	50	SH		DEFINED		9
3COM CORP	COM	885535104	65	10440	SH		DEFINED		6
3M CO	COM	88579Y101	284	3156	SH		DEFINED		9
3M CO	COM	88579Y101	1302	14462	SH		DEFINED		1
3M CO	COM	88579Y101	9033	100358	SH		DEFINED		3
3M CO	COM	88579Y101	14711	121930	SH		DEFINED		7

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

3M CO	COM	88579Y101	63	702	SH	DEFINED	4
3M CO	COM	88579Y101	12433	138126	SH	DEFINED	12
3M CO	COM	88579Y101	1787	19858	SH	DEFINED	5
3M CO	COM	88579Y101	4224	46929	SH	DEFINED	2
3M CO	COM	88579Y101	2830	31444	SH	DEFINED	11
4 KIDS ENTMT INC	COM	350865101	5177	216420	SH	DEFINED	3
7-ELEVEN INC	COM NEW	817826209	6110	342270	SH	DEFINED	3
8X8 INC NEW	COM	282914100	18	8000	SH	DEFINED	12
99 CENTS ONLY STORES	COM	65440K106	25	1665	SH	DEFINED	9
99 CENTS ONLY STORES	COM	65440K106	3	200	SH	DEFINED	12
99 CENTS ONLY STORES	COM	65440K106	6	382	SH	DEFINED	11
A C MOORE ARTS & CRAFTS INC	COM	00086T103	41	1500	SH	DEFINED	12
A D C TELECOMMUNICATIONS	COM	000886101	114	40300	SH	DEFINED	5
A D C TELECOMMUNICATIONS	COM	000886101	3	1000	SH	DEFINED	11
A D C TELECOMMUNICATIONS	COM	000886101	97	33995	SH	DEFINED	12
AAIPHARMA INC	COM	00252W104	59	10800	SH	DEFINED	12
AARON RENTS INC	COM	002535201	1909	57600	SH	DEFINED	3
ABBEY NATL PLC	GDR	002920809	133	5185	SH	DEFINED	2
ABBEY NATL PLC	GDR	002920809	65	2528	SH	DEFINED	12
ABBOTT LABS	COM	002824100	11253	276070	SH	DEFINED	4
ABBOTT LABS	COM	002824100	18745	459888	SH	DEFINED	12
ABBOTT LABS	COM	002824100	240	5888	SH	DEFINED	9
ABBOTT LABS	COM	002824100	399	7410	SH	DEFINED	7
ABBOTT LABS	COM	002824100	804	19719	SH	DEFINED	11
ABBOTT LABS	COM	002824100	5565	136520	SH	DEFINED	1
ABBOTT LABS	COM	002824100	7986	195938	SH	DEFINED	5
ABBOTT LABS	COM	002824100	8479	208020	SH	DEFINED	3
ABBOTT LABS	COM	002824100	24763	607535	SH	DEFINED	2
ABC BANCORP	COM	000400101	2122	104328	SH	DEFINED	6
ABER DIAMOND CORP	COM	002893105	9064	228600	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A	002896207	47219	1218957	SH	DEFINED	6
ABERCROMBIE & FITCH CO	CL A	002896207	6125	158077	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	91	2350	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A	002896207	230	5938	SH	DEFINED	12
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	4000	695723	SH	DEFINED	12
ABERDEEN GLOBAL INCOME FD IN	COM	003013109	22	1800	SH	DEFINED	12
ABGENIX INC	COM	00339B107	1346	114855	SH	DEFINED	12
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	197	13116	SH	DEFINED	12
ABIOMED INC	COM	003654100	216	17200	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	183	26660	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	25005	2732801	SH	DEFINED	7
ABM INDS INC	COM	000957100	584	30000	SH	DEFINED	3
ABM INDS INC	COM	000957100	39	2000	SH	DEFINED	12
ABN AMRO HLDG NV	SPONSORED ADR	000937102	33	1505	SH	DEFINED	11
ABRAXAS PETE CORP	COM	003830106	7	4000	SH	DEFINED	12
ACACIA RESH CORP	COMBIMTRX COM	003881208	2	481	SH	DEFINED	12
ACACIA RESH CORP	ACACIA TCH COM	003881307	6	863	SH	DEFINED	12
ACADIA RLTY TR	COM SH BEN INT	004239109	55	4000	SH	DEFINED	2
ACCELRYX INC	COM	00430U103	81	8180	SH	DEFINED	12
ACCELRYX INC	COM	00430U103	367	37247	SH	DEFINED	9
ACCENTURE LTD BERMUDA	CL A	G1150G111	6494	236300	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	14	500	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	239	8693	SH	DEFINED	12
ACCENTURE LTD BERMUDA	CL A	G1150G111	344	12525	SH	DEFINED	9
ACCENTURE LTD BERMUDA	CL A	G1150G111	2	90	SH	DEFINED	11
ACCENTURE LTD BERMUDA	CL A	G1150G111	87582	3187100	SH	DEFINED	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	10471	381040	SH	DEFINED	3
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	1011	154333	SH	DEFINED	5
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	66	10000	SH	DEFINED	12
ACCREDITO HEALTH INC	COM	00437V104	2723	69910	SH	DEFINED	3
ACCREDITO HEALTH INC	COM	00437V104	31	786	SH	DEFINED	12
ACCREDITO HEALTH INC	COM	00437V104	316	8100	SH	DEFINED	5

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

ACE CASH EXPRESS INC	COM	004403101	1544	60100	SH	DEFINED	6
ACE CASH EXPRESS INC	COM	004403101	12649	492380	SH	DEFINED	3
ACE LTD	ORD	G0070K103	25	600	SH	DEFINED	11
ACE LTD	ORD	G0070K103	952	22525	SH	DEFINED	5
ACE LTD	ORD	G0070K103	1707	40378	SH	DEFINED	12
ACE LTD	ORD	G0070K103	39405	932000	SH	DEFINED	6
ACE LTD	ORD	G0070K103	71	1690	SH	DEFINED	3
ACETO CORP	COM	0044446100	556	31600	SH	DEFINED	3
ACLARA BIOSCIENCES INC	COM	00461P106	0	100	SH	DEFINED	12
ACM GOVT OPPORTUNITY FD INC	COM	000918102	14	1790	SH	DEFINED	12
ACM INCOME FUND INC	COM	000912105	1134	144231	SH	DEFINED	12
ACM MANAGED DLR INCOME FD	COM	000949107	18	2200	SH	DEFINED	12
ACM MUN SECS INCOME FD INC	COM	000942102	57	5106	SH	DEFINED	12
ACTEL CORP	COM	004934105	7	390	SH	DEFINED	11
ACTION PRODS INTL INC	COM	004920104	35	13000	SH	DEFINED	12
ACTIVE POWER INC	COM	00504W100	3	1000	SH	DEFINED	9
ACTIVISION INC NEW	COM NEW	004930202	23	1477	SH	DEFINED	11
ACTIVISION INC NEW	COM NEW	004930202	49	3078	SH	DEFINED	12
ACTUANT CORP	CL A NEW	00508X203	234	6000	SH	DEFINED	5
ACUITY BRANDS INC	COM	00508Y102	12	450	SH	DEFINED	11
ACUITY BRANDS INC	COM	00508Y102	119	4400	SH	DEFINED	12
ACUITY BRANDS INC	COM	00508Y102	3154	116800	SH	DEFINED	6
ACUITY BRANDS INC	COM	00508Y102	41420	1534090	SH	DEFINED	3
ACXIOM CORP	COM	005125109	64	2563	SH	DEFINED	12
ACXIOM CORP	COM	005125109	690	27800	SH	DEFINED	3
ACXIOM CORP	COM	005125109	8882	357700	SH	DEFINED	8
ACXIOM CORP	COM	005125109	74490	3000000	SH	DEFINED	13
ACXIOM CORP	COM	005125109	99320	4000000	SH	DEFINED	10
ADAMS EXPRESS CO	COM	006212104	373	29342	SH	DEFINED	12
ADAPTEC INC	COM	00651F108	17	2000	SH	DEFINED	12
ADAPTEC INC	COM	00651F108	1227	145000	SH	DEFINED	3
ADAPTEC INC	COM	00651F108	8	953	SH	DEFINED	11
ADE CORP MASS	COM	00089C107	1918	88770	SH	DEFINED	3
ADECCO SA	SPONSORED ADR	006754105	549	43715	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	19686	1185930	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	318	6835	SH	DEFINED	12
ADOBE SYS INC	COM	00724F101	37	800	SH	DEFINED	2
ADOBE SYS INC	COM	00724F101	2	50	SH	DEFINED	9
ADTRAN INC	COM	00738A106	127	3800	SH	DEFINED	12
ADVANCE AUTO PARTS INC	COM	00751Y106	967	21885	SH	DEFINED	12
ADVANCE AUTO PARTS INC	COM	00751Y106	23227	525728	SH	DEFINED	3
ADVANCED DIGITAL INFORMATION	COM	007525108	3	300	SH	DEFINED	12
ADVANCED ENERGY INDS	COM	007973100	8462	538270	SH	DEFINED	3
ADVANCED ENERGY INDS	COM	007973100	5	300	SH	DEFINED	12
ADVANCED FIBRE COMMUNICATION	COM	00754A105	2	100	SH	DEFINED	12
ADVANCED FIBRE COMMUNICATION	COM	00754A105	1728	85560	SH	DEFINED	6
ADVANCED MARKETING SVCS INC	COM	00753T105	4	300	SH	DEFINED	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	30	711	SH	DEFINED	2
ADVANCED MEDICAL OPTICS INC	COM	00763M108	22614	531220	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	0	2	SH	DEFINED	1
ADVANCED MEDICAL OPTICS INC	COM	00763M108	21	488	SH	DEFINED	12
ADVANCED MICRO DEVICES INC	COM	007903107	3	200	SH	DEFINED	6
ADVANCED MICRO DEVICES INC	COM	007903107	412	25919	SH	DEFINED	12
ADVANCED MICRO DEVICES INC	COM	007903107	938	59000	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	11844	744880	SH	DEFINED	3
ADVANCED NEUROMODULATION SYS	COM	00757T101	139	4250	SH	DEFINED	9
ADVANCED NEUROMODULATION SYS	COM	00757T101	10	296	SH	DEFINED	11
ADVANCED PHOTONIX INC	CL A	00754E107	8	3450	SH	DEFINED	12
ADVANCED POWER TECHNOLOGY IN	COM	00761E108	31	2500	SH	DEFINED	12
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	27	4000	SH	DEFINED	1
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	27	4000	SH	DEFINED	12
ADVANTA CORP	CL A	007942105	4	166	SH	DEFINED	9

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

ADVANTA CORP	CL A	007942105	23	1040	SH	DEFINED	12
ADVANTA CORP	CL A	007942105	2966	135240	SH	DEFINED	6
ADVANTA CORP	CL B	007942204	485	21170	SH	DEFINED	3
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	407	16326	SH	DEFINED	12
ADVO INC	COM	007585102	25	750	SH	DEFINED	12
AEGON N V	ORD AMER REG	007924103	13	1071	SH	DEFINED	9
AEGON N V	ORD AMER REG	007924103	21	1701	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	28	2293	SH	DEFINED	11
AEROPOSTALE	COM	007865108	6343	235730	SH	DEFINED	3
AEROPOSTALE	COM	007865108	59	2195	SH	DEFINED	12
AES CORP	COM	00130H105	733422	73859258	SH	DEFINED	10
AES CORP	COM	00130H105	348890	35134900	SH	DEFINED	8
AES CORP	COM	00130H105	79440	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	8478	853800	SH	DEFINED	7
AES CORP	COM	00130H105	7029	707838	SH	DEFINED	12
AES CORP	COM	00130H105	350	35236	SH	DEFINED	5
AES CORP	COM	00130H105	312	31450	SH	DEFINED	11
AES CORP	COM	00130H105	8	850	SH	DEFINED	2
AES TR III	PFD CV 6.75%	00808N202	1016	24150	SH	DEFINED	12
AES TR III	PFD CV 6.75%	00808N202	57	1350	SH	DEFINED	11
AETHER SYS INC	COM	00808V105	0	11	SH	DEFINED	11
AETHER SYS INC	COM	00808V105	51	14716	SH	DEFINED	12
AETHER SYS INC	COM	00808V105	206	60000	SH	DEFINED	4
AETNA INC NEW	COM	00817Y108	14	170	SH	DEFINED	2
AETNA INC NEW	COM	00817Y108	37	430	SH	DEFINED	9
AETNA INC NEW	COM	00817Y108	47	550	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	469	5518	SH	DEFINED	12
AETNA INC NEW	COM	00817Y108	531	6245	SH	DEFINED	6
AEW REAL ESTATE INCOME FD	COM	00104H107	71	4400	SH	DEFINED	12
AFFILIATED COMPUTER SERVICES	CL A	008190100	34	650	SH	DEFINED	11
AFFILIATED COMPUTER SERVICES	CL A	008190100	6	105	SH	DEFINED	6
AFFILIATED COMPUTER SERVICES	CL A	008190100	16	300	SH	DEFINED	4
AFFILIATED COMPUTER SERVICES	CL A	008190100	6382	120553	SH	DEFINED	12
AFFILIATED MANAGERS GROUP	COM	008252108	2479	49220	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	COM	008252108	20	406	SH	DEFINED	11
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	732	44076	SH	DEFINED	12
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	4	250	SH	DEFINED	9
AFFYMETRIX INC	COM	00826T108	95	2900	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	726	22180	SH	DEFINED	3
AFFYMETRIX INC	COM	00826T108	41	1250	SH	DEFINED	12
AFLAC INC	COM	001055102	243	5947	SH	DEFINED	9
AFLAC INC	COM	001055102	265	6500	SH	DEFINED	5
AFLAC INC	COM	001055102	1478	36210	SH	DEFINED	3
AFLAC INC	COM	001055102	4120	100959	SH	DEFINED	12
AFLAC INC	COM	001055102	4132	101245	SH	DEFINED	2
AFLAC INC	COM	001055102	13	330	SH	DEFINED	11
AFTERMARKET TECHNOLOGY CORP	COM	008318107	7158	433820	SH	DEFINED	6
AGCO CORP	COM	001084102	120	5880	SH	DEFINED	11
AGCO CORP	COM	001084102	214	10500	SH	DEFINED	6
AGCO CORP	COM	001084102	2577	126493	SH	DEFINED	12
AGERE SYS INC	CL A	00845V100	10493	4562100	SH	DEFINED	3
AGERE SYS INC	CL B	00845V209	0	136	SH	DEFINED	11
AGERE SYS INC	CL B	00845V209	1	370	SH	DEFINED	7
AGERE SYS INC	CL B	00845V209	0	223	SH	DEFINED	1
AGERE SYS INC	CL B	00845V209	1	515	SH	DEFINED	2
AGERE SYS INC	CL A	00845V100	0	15	SH	DEFINED	7
AGERE SYS INC	CL A	00845V100	0	4	SH	DEFINED	11
AGERE SYS INC	CL A	00845V100	0	8	SH	DEFINED	1
AGERE SYS INC	CL A	00845V100	0	15	SH	DEFINED	2
AGERE SYS INC	CL A	00845V100	37	15913	SH	DEFINED	12
AGERE SYS INC	CL B	00845V209	41	18944	SH	DEFINED	12
AGERE SYS INC	CL A	00845V100	4640	2017453	SH	DEFINED	6

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

AGILE SOFTWARE CORP DEL	COM	00846X105	7	800	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	1245	42534	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	1399	47784	SH	DEFINED	3
AGILENT TECHNOLOGIES INC	COM	00846U101	424	14464	SH	DEFINED	5
AGILENT TECHNOLOGIES INC	COM	00846U101	228	7774	SH	DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	45	1540	SH	DEFINED	11
AGILENT TECHNOLOGIES INC	COM	00846U101	22	737	SH	DEFINED	9
AGILENT TECHNOLOGIES INC	COM	00846U101	11	380	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	6156	210259	SH	DEFINED	6
AGILYSYS INC	COM	00847J105	7	500	SH	DEFINED	2
AGL RES INC	COM	001204106	57	1975	SH	DEFINED	11
AGL RES INC	COM	001204106	35278	1214380	SH	DEFINED	6
AGL RES INC	COM	001204106	148	5100	SH	DEFINED	3
AGL RES INC	COM	001204106	797	27450	SH	DEFINED	12
AGREE REALTY CORP	COM	008492100	23	900	SH	DEFINED	12
AGRIUM INC	COM	008916108	9548	488400	SH	DEFINED	7
AGRIUM INC	COM	008916108	336	23070	SH	DEFINED	12
AIM SELECT REAL ESTATE INCM	SHS	00888R107	201	13162	SH	DEFINED	12
AIR FRANCE	SPONSORED ADR	009119108	2	102	SH	DEFINED	9
AIR FRANCE	*W EXP 11/05/200	009119116	0	93	SH	DEFINED	9
AIR METHODS CORP	COM PAR \$.06	009128307	4	500	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	26	500	SH	DEFINED	9
AIR PRODS & CHEMS INC	COM	009158106	34724	662040	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	1376	26242	SH	DEFINED	12
AIR PRODS & CHEMS INC	COM	009158106	729	13900	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	195	3725	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	142	2700	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	114	2175	SH	DEFINED	2
AIR T INC	COM	009207101	3	200	SH	DEFINED	12
AIRGAS INC	COM	009363102	24	1000	SH	DEFINED	12
AIRGAS INC	COM	009363102	11	450	SH	DEFINED	9
AIRNET COMMUNICATIONS CORP	COM	00941P106	0	500	SH	DEFINED	12
AIRTRAN HLDGS INC	COM	00949P108	74	5220	SH	DEFINED	12
AIRTRAN HLDGS INC	COM	00949P108	10	700	SH	DEFINED	11
AIRTRAN HLDGS INC	COM	00949P108	132	9300	SH	DEFINED	6
AK STL HLDG CORP	COM	001547108	19	3531	SH	DEFINED	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	76	4240	SH	DEFINED	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	296	16478	SH	DEFINED	9
AKSYS LTD	COM	010196103	2	300	SH	DEFINED	12
AKTIEBOLAGETT ELECTROLUX	SPONSORED ADR	010198208	71	1850	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	33	885	SH	DEFINED	11
AKZO NOBEL NV	SPONSORED ADR	010199305	90	2410	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	13851	372562	SH	DEFINED	6
ALABAMA NATL BANCORP DELA	COM	010317105	477	8603	SH	DEFINED	2
ALASKA AIR GROUP INC	COM	011659109	8	350	SH	DEFINED	12
ALBANY INTL CORP	CL A	012348108	30	900	SH	DEFINED	11
ALBANY INTL CORP	CL A	012348108	3583	106752	SH	DEFINED	6
ALBANY MOLECULAR RESH INC	COM	012423109	8394	649159	SH	DEFINED	6
ALBEMARLE CORP	COM	012653101	77	2421	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	118	2349	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	8412	167775	SH	DEFINED	1
ALBERTO CULVER CO	COM	013068101	610	12175	SH	DEFINED	12
ALBERTSONS INC	COM	013104104	291	10981	SH	DEFINED	11
ALBERTSONS INC	COM	013104104	46	1741	SH	DEFINED	9
ALBERTSONS INC	COM	013104104	614749	23163101	SH	DEFINED	10
ALBERTSONS INC	COM	013104104	280448	10567000	SH	DEFINED	8
ALBERTSONS INC	COM	013104104	279	10510	SH	DEFINED	6
ALBERTSONS INC	COM	013104104	5258	198116	SH	DEFINED	12
ALBERTSONS INC	COM	013104104	7120	266800	SH	DEFINED	7
ALBERTSONS INC	COM	013104104	210	7922	SH	DEFINED	5
ALCAN INC	COM	013716105	181	4375	SH	DEFINED	12
ALCAN INC	COM	013716105	64858	1174965	SH	DEFINED	7

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

ALCAN INC	COM	013716105	4	90	SH	DEFINED	9
ALCATEL	SPONSORED ADR	013904305	5	300	SH	DEFINED	2
ALCATEL	SPONSORED ADR	013904305	28	1806	SH	DEFINED	11
ALCATEL	SPONSORED ADR	013904305	3	200	SH	DEFINED	9
ALCATEL	SPONSORED ADR	013904305	364	23500	SH	DEFINED	5
ALCOA INC	COM	013817101	111	3370	SH	DEFINED	11
ALCOA INC	COM	013817101	11558	349931	SH	DEFINED	3
ALCOA INC	COM	013817101	205	6200	SH	DEFINED	2
ALCOA INC	COM	013817101	6464	146000	SH	DEFINED	7
ALCOA INC	COM	013817101	8	250	SH	DEFINED	9
ALCOA INC	COM	013817101	5	145	SH	DEFINED	4
ALCOA INC	COM	013817101	5226	158208	SH	DEFINED	12
ALCOA INC	COM	013817101	6243	189000	SH	DEFINED	10
ALCOA INC	COM	013817101	25279	765347	SH	DEFINED	6
ALCON INC	COM SHS	H01301102	525	6675	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	129	1635	SH	DEFINED	12
ALDERWOODS GROUP INC	COM	014383103	527	43200	SH	DEFINED	3
ALEXANDER & BALDWIN INC	COM	014482103	20259	605772	SH	DEFINED	6
ALEXANDER & BALDWIN INC	COM	014482103	79	2375	SH	DEFINED	12
ALEXION PHARMACEUTICALS INC	COM	015351109	19	1000	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	COM	015351109	4	200	SH	DEFINED	12
ALFA CORP	COM	015385107	7827	559065	SH	DEFINED	6
ALICO INC	COM	016230104	729	18142	SH	DEFINED	6
ALICO INC	COM	016230104	8	200	SH	DEFINED	12
ALIGN TECHNOLOGY INC	COM	016255101	28	1485	SH	DEFINED	12
ALIGN TECHNOLOGY INC	COM	016255101	6	300	SH	DEFINED	2
ALKERMES INC	COM	01642T108	1876	137950	SH	DEFINED	3
ALKERMES INC	COM	01642T108	1	40	SH	DEFINED	12
ALKERMES INC	COM	01642T108	12	850	SH	DEFINED	4
ALKERMES INC	COM	01642T108	2	170	SH	DEFINED	2
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	7	700	SH	DEFINED	12
ALLEGHANY CORP DEL	COM	017175100	9354	32590	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	337	21868	SH	DEFINED	12
ALLEGHENY ENERGY INC	COM	017361106	73052	4741330	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	23	1512	SH	DEFINED	9
ALLEGHENY ENERGY INC	COM	017361106	9	555	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	319	17647	SH	DEFINED	12
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	9	500	SH	DEFINED	2
ALLERGAN INC	COM	018490102	103	1145	SH	DEFINED	12
ALLERGAN INC	COM	018490102	119	1325	SH	DEFINED	11
ALLERGAN INC	COM	018490102	219	2446	SH	DEFINED	2
ALLERGAN INC	COM	018490102	460	5140	SH	DEFINED	5
ALLERGAN INC	COM	018490102	2612	29175	SH	DEFINED	1
ALLETE INC	COM	018522102	27	800	SH	DEFINED	2
ALLETE INC	COM	018522102	10	300	SH	DEFINED	12
ALLETE INC	COM	018522102	27	810	SH	DEFINED	6
ALLETE INC	COM	018522102	26	780	SH	DEFINED	3
ALLIANCE ATLANTIS COMMUNICAT	CL B NON-VTG	01853E204	5519	221300	SH	DEFINED	7
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1547	45568	SH	DEFINED	12
ALLIANCE DATA SYSTEMS CORP	COM	018581108	104	2454	SH	DEFINED	12
ALLIANCE DATA SYSTEMS CORP	COM	018581108	106	2500	SH	DEFINED	11
ALLIANCE GAMING CORP	COM NEW	01859P609	536	31210	SH	DEFINED	12
ALLIANCE GAMING CORP	COM NEW	01859P609	9	505	SH	DEFINED	11
ALLIANCE IMAGING INC	COM NEW	018606202	4203	919750	SH	DEFINED	6
ALLIANCE NATL MUN INCOME FD	COM	01864U106	179	13801	SH	DEFINED	12
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	130	2791	SH	DEFINED	12
ALLIANCE WORLD DLR GV FD II	COM	01879R106	259	23425	SH	DEFINED	12
ALLIANCE WORLD DLR GV FD INC	COM	018796102	145	13334	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	86	3280	SH	DEFINED	9
ALLIANT ENERGY CORP	COM	018802108	74	2850	SH	DEFINED	11
ALLIANT ENERGY CORP	COM	018802108	2798	107300	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	10759	412520	SH	DEFINED	6

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

ALLIANT ENERGY CORP	COM	018802108	3259	124960	SH	DEFINED	3
ALLIANT TECHSYSTEMS INC	COM	018804104	2	33	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	45	710	SH	DEFINED	12
ALLIANT TECHSYSTEMS INC	COM	018804104	1	20	SH	DEFINED	6
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	7877	719370	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	80	3290	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	85	3490	SH	DEFINED	11
ALLIED CAP CORP NEW	COM	01903Q108	3929	160894	SH	DEFINED	12
ALLIED DEFENSE GROUP INC	COM	019118108	963	53600	SH	DEFINED	6
ALLIED DEFENSE GROUP INC	COM	019118108	18	1000	SH	DEFINED	2
ALLIED DEFENSE GROUP INC	COM	019118108	4	200	SH	DEFINED	12
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	84	2700	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	479	15457	SH	DEFINED	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1399	45150	SH	DEFINED	6
ALLIED MOTION TECHNOLOGIES I	COM	019330109	78	16165	SH	DEFINED	12
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	4	307	SH	DEFINED	11
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	30	2253	SH	DEFINED	12
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	3093	234700	SH	DEFINED	3
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	198	15000	SH	DEFINED	4
ALLMERICA FINL CORP	COM	019754100	-54	-1594	SH	DEFINED	12
ALLMERICA FINL CORP	COM	019754100	111	3285	SH	DEFINED	2
ALLMERICA SECS TR	SH BEN INT	019921105	197	22275	SH	DEFINED	12
ALLOS THERAPEUTICS INC	COM	019777101	5	2000	SH	DEFINED	12
ALLOY INC	COM	019855105	65	10587	SH	DEFINED	5
ALLSTATE CORP	COM	020002101	83	1788	SH	DEFINED	9
ALLSTATE CORP	COM	020002101	15069	323711	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	5732	123138	SH	DEFINED	12
ALLSTATE CORP	COM	020002101	1853	39804	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	166	3575	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	333	7162	SH	DEFINED	2
ALLTEL CORP	COM	020039103	3	50	SH	DEFINED	6
ALLTEL CORP	CORP UNT 7.75%	020039822	1366	27238	SH	DEFINED	12
ALLTEL CORP	CORP UNT 7.75%	020039822	25	500	SH	DEFINED	11
ALLTEL CORP	CORP UNT 7.75%	020039822	13	250	SH	DEFINED	4
ALLTEL CORP	PFD C CV \$2.06	020039509	30	100	SH	DEFINED	11
ALLTEL CORP	COM	020039103	21766	429982	SH	DEFINED	12
ALLTEL CORP	COM	020039103	9112	180000	SH	DEFINED	10
ALLTEL CORP	COM	020039103	1412	27900	SH	DEFINED	5
ALLTEL CORP	COM	020039103	1038	20496	SH	DEFINED	11
ALLTEL CORP	COM	020039103	911	17997	SH	DEFINED	9
ALLTEL CORP	COM	020039103	423	8355	SH	DEFINED	2
ALLTEL CORP	COM	020039103	63	1245	SH	DEFINED	4
ALMOST FAMILY INC	COM	020409108	51	6000	SH	DEFINED	12
ALPHARMA INC	CL A	020813101	40	1950	SH	DEFINED	12
ALPHASMART INC	COM	02081F104	1129	200450	SH	DEFINED	12
ALTAIR NANOTECHNOLOGIES INC	COM	021373105	25	11100	SH	DEFINED	12
ALTANA AKTIENGESELLSCHAFT	SPONSORED ADR	02143N103	13603	225908	SH	DEFINED	6
ALTERA CORP	COM	021441100	139	6242	SH	DEFINED	12
ALTERA CORP	COM	021441100	7	300	SH	DEFINED	2
ALTIRIS INC	COM	02148M100	8	293	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	901	18000	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	35	705	SH	DEFINED	9
ALTRIA GROUP INC	COM	02209S103	514	10269	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	2047	40890	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	10063	150000	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	11555	230869	SH	DEFINED	12
ALTRIA GROUP INC	COM	02209S103	20020	400000	SH	DEFINED	10
ALTRIA GROUP INC	COM	02209S103	20126	402120	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	11735	234456	SH	DEFINED	6
ALVARION LTD	SHS	M0861T100	33	2500	SH	DEFINED	12
AMAZON COM INC	COM	023135106	10988	201984	SH	DEFINED	12
AMAZON COM INC	COM	023135106	735	13515	SH	DEFINED	11



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

AMAZON COM INC	COM	023135106	1297	23850	SH	DEFINED	9
AMAZON COM INC	COM	023135106	1992863	36633516	SH	DEFINED	10
AMAZON COM INC	COM	023135106	272000	5000000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	19700	361900	SH	DEFINED	7
AMAZON COM INC	COM	023135106	780384	14345300	SH	DEFINED	8
AMB PROPERTY CORP	COM	00163T109	21	600	SH	DEFINED	12
AMB PROPERTY CORP	COM	00163T109	21	600	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	26	350	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	345	4702	SH	DEFINED	12
AMBAC FINL GROUP INC	COM	023139108	313	4265	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	389	5301	SH	DEFINED	11
AMC ENTMT INC	COM	001669100	3044	198070	SH	DEFINED	3
AMCOL INTL CORP	COM	02341W103	19	1000	SH	DEFINED	12
AMCOR LTD	ADR NEW	02341R302	46	2400	SH	DEFINED	2
AMCORE FINL INC	COM	023912108	757	25103	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	37807	1613600	SH	DEFINED	10
AMDOCS LTD	ORD	G02602103	86870	3712409	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	4645	147900	SH	DEFINED	7
AMDOCS LTD	ORD	G02602103	34225	1460720	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	3458	147600	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	141	6000	SH	DEFINED	12
AMDOCS LTD	ORD	G02602103	3	125	SH	DEFINED	9
AMEDISYS INC	COM	023436108	22	667	SH	DEFINED	12
AMEDISYS INC	COM	023436108	28197	853432	SH	DEFINED	3
AMEN PPTYS INC	COM NEW	023477201	0	75	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	183	2306	SH	DEFINED	9
AMERADA HESS CORP	COM	023551104	499	6300	SH	DEFINED	5
AMERADA HESS CORP	COM	023551104	0	2	SH	DEFINED	1
AMERADA HESS CORP	COM	023551104	12192	153961	SH	DEFINED	3
AMERADA HESS CORP	PFD CV ACES 7%	023551401	7041	72500	SH	DEFINED	7
AMERADA HESS CORP	COM	023551104	201	2540	SH	DEFINED	6
AMERADA HESS CORP	COM	023551104	121	1525	SH	DEFINED	12
AMERCO	COM	023586100	5	200	SH	DEFINED	12
AMERCO	COM	023586100	180	7600	SH	DEFINED	3
AMEREN CORP	COM	023608102	13	300	SH	DEFINED	2
AMEREN CORP	COM	023608102	13	300	SH	DEFINED	11
AMEREN CORP	COM	023608102	145	3370	SH	DEFINED	6
AMEREN CORP	COM	023608102	1210	28168	SH	DEFINED	12
AMEREN CORP	COM	023608102	1953	45450	SH	DEFINED	9
AMERIANA BANCORP	COM	023613102	10	700	SH	DEFINED	12
AMERICA FIRST APT INV INC	COM	02363X104	1	62	SH	DEFINED	9
AMERICA FIRST APT INV INC	COM	02363X104	122	11561	SH	DEFINED	12
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	9
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	154	23000	SH	DEFINED	12
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	168	4624	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	73	2013	SH	DEFINED	9
AMERICA ONLINE INC DEL	NOTE	12/0 02364JAC8	42274	66705000	PRN	DEFINED	14
AMERICA SVC GROUP INC	COM	02364L109	3473	99940	SH	DEFINED	3
AMERICA WEST HLDG CORP	CL B	023657208	8859	975700	SH	DEFINED	3
AMERICA WEST HLDG CORP	CL B	023657208	0	0	SH	DEFINED	12
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	18096	497700	SH	DEFINED	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	24	650	SH	DEFINED	12
AMERICAN BILTRITE INC	COM	024591109	8	900	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	9	320	SH	DEFINED	6
AMERICAN CAPITAL STRATEGIES	COM	024937104	25	900	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	5133	183184	SH	DEFINED	12
AMERICAN CMNTY PPTYS TR	COM	02520N106	3	250	SH	DEFINED	12
AMERICAN DENTAL PARTNERS	COM	025353103	96	5353	SH	DEFINED	6
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	10919	377680	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	9	305	SH	DEFINED	12
AMERICAN ECOLOGY CORP	COM NEW	025533407	38	3166	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	12435	388580	SH	DEFINED	6

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

AMERICAN ELEC PWR INC	COM	025537101	13	410	SH	DEFINED	9
AMERICAN ELEC PWR INC	COM	025537101	52	1620	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	90	2826	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	1155	36108	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	578	18065	SH	DEFINED	5
AMERICAN EQTY INVT LIFE HLD	COM	025676206	16	1600	SH	DEFINED	1
AMERICAN EQTY INVT LIFE HLD	COM	025676206	479	48100	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	7178	139695	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	91	1770	SH	DEFINED	9
AMERICAN EXPRESS CO	COM	025816109	270	5260	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	358	6962	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	632	12300	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	1134	22080	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	3482	67768	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	3753	54500	SH	DEFINED	7
AMERICAN EXPRESS CO	COM	025816109	9757	189890	SH	DEFINED	12
AMERICAN EXPRESS CO	COM	025816109	16530	321750	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	61	2000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	1624	53120	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	43	1395	SH	DEFINED	12
AMERICAN FINL GROUP INC OHIO	COM	025932104	38	1250	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	30754	1006010	SH	DEFINED	6
AMERICAN FINL RLTY TR	COM	02607P305	6	416	SH	DEFINED	11
AMERICAN FINL RLTY TR	COM	02607P305	1332	93237	SH	DEFINED	12
AMERICAN GREETINGS CORP	CL A	026375105	18138	782500	SH	DEFINED	3
AMERICAN GREETINGS CORP	CL A	026375105	17973	775375	SH	DEFINED	6
AMERICAN HEALTHWAYS INC	COM	02649V104	41	1540	SH	DEFINED	12
AMERICAN HOME MTG INVT CORP	COM	02660R107	35	1365	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	11977	168030	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	8680	121779	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	6153	64400	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	2606	36560	SH	DEFINED	9
AMERICAN INTL GROUP INC	COM	026874107	791	11094	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	20363	285675	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	13899	194986	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	52199	732311	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	40758	571798	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	30153	423019	SH	DEFINED	1
AMERICAN ITALIAN PASTA CO	CL A	027070101	4148	136100	SH	DEFINED	6
AMERICAN ITALIAN PASTA CO	CL A	027070101	5	150	SH	DEFINED	1
AMERICAN ITALIAN PASTA CO	CL A	027070101	1114	36563	SH	DEFINED	12
AMERICAN MED SYS HLDGS INC	COM	02744M108	10	300	SH	DEFINED	11
AMERICAN MED SYS HLDGS INC	COM	02744M108	5475	162470	SH	DEFINED	3
AMERICAN MED SYS HLDGS INC	COM	02744M108	29	859	SH	DEFINED	12
AMERICAN MTG ACCEP CO	SH BEN INT	027568104	103	7529	SH	DEFINED	12
AMERICAN NATL BANKSHARES INC	COM	027745108	1627	74685	SH	DEFINED	6
AMERICAN NATL BANKSHARES INC	COM	027745108	87	4000	SH	DEFINED	12
AMERICAN NATL INS CO	COM	028591105	3898	42220	SH	DEFINED	6
AMERICAN PAC CORP	COM	028740108	40	5350	SH	DEFINED	12
AMERICAN PHYSICIANS CAPITAL	COM	028884104	5660	244205	SH	DEFINED	6
AMERICAN PWR CONVERSION CORP	COM	029066107	1155	58789	SH	DEFINED	12
AMERICAN PWR CONVERSION CORP	COM	029066107	8903	338000	SH	DEFINED	7
AMERICAN PWR CONVERSION CORP	COM	029066107	63	3200	SH	DEFINED	2
AMERICAN PWR CONVERSION CORP	COM	029066107	18	900	SH	DEFINED	11
AMERICAN REAL ESTATE PARTNR	DEPOSITRY UNIT	029169109	53	2467	SH	DEFINED	12
AMERICAN SCIENCE & ENGR INC	COM	029429107	4	200	SH	DEFINED	12
AMERICAN STD COS INC DEL	COM	029712106	330	8175	SH	DEFINED	12
AMERICAN STS WTR CO	COM	029899101	424	18237	SH	DEFINED	12
AMERICAN STS WTR CO	COM	029899101	27	1162	SH	DEFINED	11
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	137	10500	SH	DEFINED	12
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	6	450	SH	DEFINED	1
AMERICAN TECHNOLOGY CORP	COM NEW	030145205	3	500	SH	DEFINED	12

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

AMERICAN TOWER CORP	CL A	029912201	336	22075	SH	DEFINED	12
AMERICAN TOWER CORP	CL A	029912201	182	12000	SH	DEFINED	5
AMERICAN TOWER CORP	CL A	029912201	607	39956	SH	DEFINED	11
AMERICAN TOWER CORP	CL A	029912201	8	500	SH	DEFINED	9
AMERICAN VANGUARD CORP	COM	030371108	9	256	SH	DEFINED	12
AMERICAN WOODMARK CORP	COM	030506109	37	614	SH	DEFINED	11
AMERICAN WOODMARK CORP	COM	030506109	159	2650	SH	DEFINED	12
AMERICAN WOODMARK CORP	COM	030506109	3415	57052	SH	DEFINED	6
AMERICANWEST BANCORPORATION	COM	03058P109	1147	59879	SH	DEFINED	6
AMERICAS CAR MART INC	COM	03062T105	3	100	SH	DEFINED	12
AMERICAS CAR MART INC	COM	03062T105	7720	257165	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	256	13095	SH	DEFINED	12
AMERICREDIT CORP	COM	03060R101	14	740	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	13112	671400	SH	DEFINED	8
AMERICREDIT CORP	COM	03060R101	214830	11000000	SH	DEFINED	13
AMERICREDIT CORP	COM	03060R101	78120	4000000	SH	DEFINED	10
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	206	7938	SH	DEFINED	9
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	354	13635	SH	DEFINED	12
AMERIGROUP CORP	COM	03073T102	5	95	SH	DEFINED	12
AMERISERV FINL INC	COM	03074A102	2	400	SH	DEFINED	12
AMERISOURCEBERGEN CORP	COM	03073E105	11	190	SH	DEFINED	11
AMERISOURCEBERGEN CORP	COM	03073E105	50	840	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM	03073E105	153	2552	SH	DEFINED	12
AMERISTAR CASINOS INC	COM	03070Q101	18581	553330	SH	DEFINED	3
AMERISTAR CASINOS INC	COM	03070Q101	0	0	SH	DEFINED	12
AMERITRADE HLDG CORP NEW	COM	03074K100	40	3500	SH	DEFINED	11
AMERN STRATEGIC INCOME PTFL	COM	030099105	23	1841	SH	DEFINED	12
AMERON INTL INC	COM	030710107	7	200	SH	DEFINED	11
AMERON INTL INC	COM	030710107	4870	142700	SH	DEFINED	6
AMERUS GROUP CO	COM	03072M108	2	39	SH	DEFINED	12
AMERUS GROUP CO	COM	03072M108	4	89	SH	DEFINED	11
AMERUS GROUP CO	COM	03072M108	35684	861936	SH	DEFINED	6
AMETEK INC NEW	COM	031100100	10403	336670	SH	DEFINED	3
AMETEK INC NEW	COM	031100100	46	1500	SH	DEFINED	12
AMGEN INC	COM	031162100	124	2278	SH	DEFINED	4
AMGEN INC	COM	031162100	372	6815	SH	DEFINED	11
AMGEN INC	COM	031162100	689	9450	SH	DEFINED	7
AMGEN INC	COM	031162100	1163	21317	SH	DEFINED	5
AMGEN INC	COM	031162100	3268	59892	SH	DEFINED	2
AMGEN INC	COM	031162100	9774	179101	SH	DEFINED	3
AMGEN INC	COM	031162100	18701	342711	SH	DEFINED	1
AMGEN INC	COM	031162100	20736	379992	SH	DEFINED	12
AMGEN INC	COM	031162100	92	1683	SH	DEFINED	9
AMIS HLDGS INC	COM	031538101	1712	101200	SH	DEFINED	3
AMKOR TECHNOLOGY INC	COM	031652100	165	20150	SH	DEFINED	12
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	34	1155	SH	DEFINED	9
AMN HEALTHCARE SERVICES INC	COM	001744101	10162	664600	SH	DEFINED	6
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	2	204	SH	DEFINED	12
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	21	2228	SH	DEFINED	2
AMPCO-PITTSBURGH CORP	COM	032037103	32	2500	SH	DEFINED	12
AMPHENOL CORP NEW	CL A	032095101	24019	720858	SH	DEFINED	3
AMPHENOL CORP NEW	CL A	032095101	996	29900	SH	DEFINED	12
AMR CORP	COM	001765106	156	12902	SH	DEFINED	12
AMR CORP	COM	001765106	69	5700	SH	DEFINED	9
AMR CORP	COM	001765106	8	686	SH	DEFINED	14
AMSOUTH BANCORPORATION	COM	032165102	15	585	SH	DEFINED	11
AMSOUTH BANCORPORATION	COM	032165102	21	843	SH	DEFINED	1
AMSOUTH BANCORPORATION	COM	032165102	891	34982	SH	DEFINED	6
AMSOUTH BANCORPORATION	COM	032165102	1116	43800	SH	DEFINED	9
AMSOUTH BANCORPORATION	COM	032165102	3109	122083	SH	DEFINED	12
AMSOUTH BANCORPORATION	COM	032165102	8	300	SH	DEFINED	4
AMSURG CORP	COM	03232P405	4	175	SH	DEFINED	11

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

AMTECH SYS INC	COM PAR \$0.01N	032332504	1	200	SH	DEFINED	12
AMX CORP NEW	COM	00180C105	239	21750	SH	DEFINED	12
AMYLIN PHARMACEUTICALS INC	COM	032346108	27	1200	SH	DEFINED	2
AMYLIN PHARMACEUTICALS INC	COM	032346108	11	500	SH	DEFINED	12
ANADARKO PETE CORP	COM	032511107	74	1260	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	1272	21698	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	2515	42919	SH	DEFINED	12
ANADARKO PETE CORP	COM	032511107	6212	106000	SH	DEFINED	10
ANADARKO PETE CORP	COM	032511107	12824	218834	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	14773	252106	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	16	270	SH	DEFINED	9
ANALEX CORP	COM	032653107	3	1000	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	9348	198565	SH	DEFINED	1
ANALOG DEVICES INC	COM	032654105	212	4498	SH	DEFINED	2
ANALOG DEVICES INC	COM	032654105	381	8090	SH	DEFINED	11
ANALOG DEVICES INC	COM	032654105	501	10631	SH	DEFINED	12
ANAREN INC	COM	032744104	3	170	SH	DEFINED	11
ANCHOR BANCORP WIS INC	COM	032839102	14291	540523	SH	DEFINED	6
ANCHOR GLASS CONTAINER CP NE	COM NEW	03304B300	41	3000	SH	DEFINED	12
ANDERSONS INC	COM	034164103	1284	75850	SH	DEFINED	6
ANDREW CORP	COM	034425108	12	582	SH	DEFINED	11
ANDREW CORP	COM	034425108	36	1775	SH	DEFINED	2
ANDREW CORP	COM	034425108	57	2830	SH	DEFINED	12
ANDREW CORP	COM	034425108	86	4290	SH	DEFINED	6
ANDRX CORP DEL	ANDRX GROUP	034553107	3	100	SH	DEFINED	9
ANDRX CORP DEL	ANDRX GROUP	034553107	6	200	SH	DEFINED	2
ANDRX CORP DEL	ANDRX GROUP	034553107	16	580	SH	DEFINED	3
ANDRX CORP DEL	ANDRX GROUP	034553107	282	10090	SH	DEFINED	12
ANGEION CORP	COM	03462H404	0	1	SH	DEFINED	12
ANGELICA CORP	COM	034663104	132	5250	SH	DEFINED	3
ANGELICA CORP	COM	034663104	10	400	SH	DEFINED	12
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	1201	59600	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	5414	198900	SH	DEFINED	7
ANGLO AMERN PLC	ADR	03485P102	21	1000	SH	DEFINED	2
ANGLO AMERN PLC	ADR	03485P102	18	855	SH	DEFINED	6
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	32	1000	SH	DEFINED	2
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	3	106	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	307	5692	SH	DEFINED	5
ANHEUSER BUSCH COS INC	COM	035229103	30554	565814	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	13287	246055	SH	DEFINED	12
ANHEUSER BUSCH COS INC	COM	035229103	5820	107780	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	3040	56296	SH	DEFINED	9
ANHEUSER BUSCH COS INC	COM	035229103	5183	95981	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	181	2500	SH	DEFINED	7
ANIKA THERAPEUTICS INC	COM	035255108	641	36960	SH	DEFINED	3
ANIMAS CORP DEL	COM	03525Y105	4	200	SH	DEFINED	12
ANIXTER INTL INC	COM	035290105	231	6800	SH	DEFINED	3
ANIXTER INTL INC	COM	035290105	48	1400	SH	DEFINED	2
ANNALY MTG MGMT INC	COM	035710409	2918	172074	SH	DEFINED	12
ANNALY MTG MGMT INC	COM	035710409	93	5500	SH	DEFINED	11
ANNTAYLOR STORES CORP	COM	036115103	33	1140	SH	DEFINED	12
ANNTAYLOR STORES CORP	COM	036115103	75	2587	SH	DEFINED	11
ANNTAYLOR STORES CORP	COM	036115103	41841	1443781	SH	DEFINED	3
ANSOFT CORP	COM	036384105	2	100	SH	DEFINED	12
ANSWERTHINK INC	COM	036916104	5	800	SH	DEFINED	12
ANSYS INC	COM	03662Q105	3	63	SH	DEFINED	11
ANSYS INC	COM	03662Q105	1847	39290	SH	DEFINED	3
ANTEON INTL CORP	COM	03674E108	13236	405750	SH	DEFINED	1
ANTEON INTL CORP	COM	03674E108	68	2090	SH	DEFINED	11
ANTEON INTL CORP	COM	03674E108	20	600	SH	DEFINED	12
ANTHEM INC	COM	03674B104	43258	483003	SH	DEFINED	3
ANTHEM INC	COM	03674B104	27	300	SH	DEFINED	11

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

ANTHEM INC	COM	03674B104	27	300	SH	DEFINED	4
ANTHEM INC	COM	03674B104	229	2560	SH	DEFINED	6
ANTHEM INC	COM	03674B104	9359	104500	SH	DEFINED	8
ANTHEM INC	COM	03674B104	59450	663800	SH	DEFINED	10
ANTHEM INC	COM	03674B104	3053	34088	SH	DEFINED	12
ANTHEM INC	COM	03674B104	172	1922	SH	DEFINED	2
ANTHEM INC	COM	03674B104	166	1850	SH	DEFINED	9
ANTHRACITE CAP INC	COM	037023108	36	3000	SH	DEFINED	2
ANTHRACITE CAP INC	COM	037023108	66	5500	SH	DEFINED	12
ANTIGENICS INC DEL	COM	037032109	109	12700	SH	DEFINED	12
ANWORTH MORTGAGE ASSET CP	COM	037347101	29	2400	SH	DEFINED	12
AON CORP	COM	037389103	1	50	SH	DEFINED	9
AON CORP	COM	037389103	340	11945	SH	DEFINED	11
AON CORP	COM	037389103	4005	140679	SH	DEFINED	12
AON CORP	COM	037389103	12417	436150	SH	DEFINED	6
AP PHARMA INC	COM	00202J104	5	1580	SH	DEFINED	4
APAC CUSTOMER SERVICES INC	COM	00185E106	9	4900	SH	DEFINED	6
APACHE CORP	COM	037411105	1111	25505	SH	DEFINED	5
APACHE CORP	COM	037411105	859	19730	SH	DEFINED	1
APACHE CORP	COM	037411105	1088	24974	SH	DEFINED	2
APACHE CORP	COM	037411105	1503	34518	SH	DEFINED	6
APACHE CORP	COM	037411105	70	1614	SH	DEFINED	11
APACHE CORP	COM	037411105	7229	166000	SH	DEFINED	10
APACHE CORP	COM	037411105	7518	172623	SH	DEFINED	12
APARTMENT INVT & MGMT CO	CL A	03748R101	56	1800	SH	DEFINED	2
APARTMENT INVT & MGMT CO	CL A	03748R101	16	500	SH	DEFINED	9
APARTMENT INVT & MGMT CO	CL A	03748R101	251	8055	SH	DEFINED	12
APEX MUN FD INC	COM	037580107	30	3587	SH	DEFINED	12
APEX SILVER MINES LTD	ORD	G04074103	4825	282950	SH	DEFINED	6
APEX SILVER MINES LTD	ORD	G04074103	631	36997	SH	DEFINED	12
APOGEE ENTERPRISES INC	COM	037598109	9346	898600	SH	DEFINED	6
APOGENT TECHNOLOGIES INC	COM	03760A101	11110	347189	SH	DEFINED	3
APOGENT TECHNOLOGIES INC	COM	03760A101	2608	81510	SH	DEFINED	12
APOGENT TECHNOLOGIES INC	COM	03760A101	127	3975	SH	DEFINED	11
APOLLO GROUP INC	COM UNV PHOENX	037604204	78	888	SH	DEFINED	12
APOLLO GROUP INC	CL A	037604105	21	238	SH	DEFINED	11
APOLLO GROUP INC	CL A	037604105	895	10135	SH	DEFINED	5
APOLLO GROUP INC	COM UNV PHOENX	037604204	16745	191172	SH	DEFINED	3
APOLLO GROUP INC	CL A	037604105	124	1408	SH	DEFINED	12
APOLLO INVT CORP	COM	03761U106	14	1000	SH	DEFINED	11
APOLLO INVT CORP	COM	03761U106	998	72450	SH	DEFINED	12
APPLE COMPUTER INC	COM	037833100	23	700	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	15	450	SH	DEFINED	6
APPLE COMPUTER INC	COM	037833100	10	300	SH	DEFINED	1
APPLE COMPUTER INC	COM	037833100	586	18000	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	73	2234	SH	DEFINED	2
APPLE COMPUTER INC	COM	037833100	148	4550	SH	DEFINED	3
APPLE COMPUTER INC	COM	037833100	522	12100	SH	DEFINED	7
APPLE COMPUTER INC	COM	037833100	597	18350	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	2449	75247	SH	DEFINED	12
APPLEBEES INTL INC	COM	037899101	210	9122	SH	DEFINED	12
APPLEBEES INTL INC	COM	037899101	23	1000	SH	DEFINED	2
APPLEBEES INTL INC	COM	037899101	14	615	SH	DEFINED	11
APPLEBEES INTL INC	COM	037899101	8	337	SH	DEFINED	1
APPLERA CORP	COM AP BIO GRP	038020103	21	960	SH	DEFINED	11
APPLERA CORP	COM CE GEN GRP	038020202	54	4678	SH	DEFINED	12
APPLERA CORP	COM CE GEN GRP	038020202	1	100	SH	DEFINED	2
APPLERA CORP	COM AP BIO GRP	038020103	53	2440	SH	DEFINED	3
APPLERA CORP	COM AP BIO GRP	038020103	17	800	SH	DEFINED	2
APPLERA CORP	COM AP BIO GRP	038020103	103	4736	SH	DEFINED	12
APPLICA INC	COM	03815A106	9	1000	SH	DEFINED	12
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	0	40	SH	DEFINED	12

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

APPLIED EXTRUSION TECHNOLOGI	COM	038196101	10	20000	SH	DEFINED	12
APPLIED FILMS CORP	COM	038197109	9	300	SH	DEFINED	11
APPLIED FILMS CORP	COM	038197109	7022	241980	SH	DEFINED	3
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	4132	137170	SH	DEFINED	3
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	15	500	SH	DEFINED	12
APPLIED INNOVATION INC	COM	037916103	1	175	SH	DEFINED	12
APPLIED INNOVATION INC	COM	037916103	8	2050	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	27	1400	SH	DEFINED	9
APPLIED MATLS INC	COM	038222105	407	20725	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	3996	203669	SH	DEFINED	12
APPLIED MATLS INC	COM	038222105	5893	300375	SH	DEFINED	1
APPLIED MATLS INC	COM	038222105	8880	452594	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	9315	474765	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	569	28977	SH	DEFINED	11
APPLIED MICRO CIRCUITS CORP	COM	03822W109	706	132665	SH	DEFINED	12
APPLIED MICRO CIRCUITS CORP	COM	03822W109	709	133190	SH	DEFINED	6
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	1121	31990	SH	DEFINED	3
APRIA HEALTHCARE GROUP INC	COM	037933108	474	16510	SH	DEFINED	12
APRIA HEALTHCARE GROUP INC	COM	037933108	11480	400000	SH	DEFINED	6
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	42	21400	SH	DEFINED	2
APTARGROUP INC	COM	038336103	5490	125650	SH	DEFINED	3
APTARGROUP INC	COM	038336103	289	6613	SH	DEFINED	12
APTARGROUP INC	COM	038336103	20	460	SH	DEFINED	11
AQUA AMERICA INC	COM	03836W103	372	18533	SH	DEFINED	12
AQUA AMERICA INC	COM	03836W103	123	6147	SH	DEFINED	9
AQUA AMERICA INC	COM	03836W103	20	1000	SH	DEFINED	2
AQUACELL TECHNOLOGIES INC	COM	03840N107	40	45000	SH	DEFINED	12
AQUILA INC	COM	03840P102	239	67250	SH	DEFINED	12
ARADIGM CORP	COM	038505103	1	525	SH	DEFINED	7
ARAMARK CORP	CL B	038521100	17	600	SH	DEFINED	12
ARAMARK CORP	CL B	038521100	187	6500	SH	DEFINED	3
ARAMARK CORP	CL B	038521100	360	12500	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	37	1020	SH	DEFINED	12
ARBITRON INC	COM	03875Q108	296	8100	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	47	1282	SH	DEFINED	6
ARBOR RLTY TR INC	COM	038923108	14	700	SH	DEFINED	3
ARBOR RLTY TR INC	COM	038923108	10	500	SH	DEFINED	12
ARCADIS N V	NY REGISTRY SH	03923E107	295	22104	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	5	135	SH	DEFINED	12
ARCH CAP GROUP LTD	ORD	G0450A105	19847	497595	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	25056	628288	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	3666	127190	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	11	393	SH	DEFINED	12
ARCH CHEMICALS INC	COM	03937R102	15833	549600	SH	DEFINED	6
ARCH COAL INC	COM	039380100	439	12000	SH	DEFINED	5
ARCH COAL INC	COM	039380100	466	12735	SH	DEFINED	12
ARCH COAL INC	COM	039380100	918	25100	SH	DEFINED	6
ARCH COAL INC	COM	039380100	29	800	SH	DEFINED	11
ARCH WIRELESS INC	CL A	039392709	18598	652860	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	310	18479	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	27	1600	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	155	9248	SH	DEFINED	9
ARCHER DANIELS MIDLAND CO	COM	039483102	2221	132376	SH	DEFINED	12
ARCHER DANIELS MIDLAND CO	COM	039483102	3732	222410	SH	DEFINED	3
ARCHSTONE SMITH TR	COM	039583109	40	1350	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	44	1497	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	47	1592	SH	DEFINED	9
ARCHSTONE SMITH TR	COM	039583109	214	7295	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	1642	55974	SH	DEFINED	12
ARCHSTONE SMITH TR	COM	039583109	10	334	SH	DEFINED	1
ARCTIC CAT INC	COM	039670104	256	9300	SH	DEFINED	3
ARCTIC CAT INC	COM	039670104	2	77	SH	DEFINED	11

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

ARDEN GROUP INC	CL A	039762109	43	475	SH	DEFINED	12
ARDEN RLTY INC	COM	039793104	76	2600	SH	DEFINED	12
ARGONAUT GROUP INC	COM	040157109	64	3472	SH	DEFINED	12
ARGOSY GAMING CO	COM	040228108	13379	355817	SH	DEFINED	3
ARGOSY GAMING CO	COM	040228108	5	121	SH	DEFINED	11
ARGOSY GAMING CO	COM	040228108	8	200	SH	DEFINED	12
ARGOSY GAMING CO	COM	040228108	20995	558545	SH	DEFINED	6
ARIAD PHARMACEUTICALS INC	COM	04033A100	28	3700	SH	DEFINED	12
ARIBA INC	COM	04033V104	5	2550	SH	DEFINED	12
ARIBA INC	COM	04033V104	3	1500	SH	DEFINED	9
ARISTOTLE CORP	COM NEW	040448201	5	1030	SH	DEFINED	12
ARKANSAS BEST CORP DEL	COM	040790107	23	690	SH	DEFINED	11
ARKANSAS BEST CORP DEL	COM	040790107	7	200	SH	DEFINED	12
ARMOR HOLDINGS INC	COM	042260109	30	878	SH	DEFINED	12
ARMOR HOLDINGS INC	COM	042260109	1234	36300	SH	DEFINED	3
ARQULE INC	COM	04269E107	173	32910	SH	DEFINED	12
ARRAY BIOPHARMA INC	COM	04269X105	483	60786	SH	DEFINED	12
ARROW ELECTRS INC	COM	042735100	59	2200	SH	DEFINED	11
ARROW ELECTRS INC	COM	042735100	2556	95312	SH	DEFINED	12
ARROW ELECTRS INC	COM	042735100	76	2850	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	379	14125	SH	DEFINED	5
ARROW FINL CORP	COM	042744102	344	11298	SH	DEFINED	6
ARROW INTL INC	COM	042764100	12	402	SH	DEFINED	9
ARROW INTL INC	COM	042764100	100	3340	SH	DEFINED	12
ARVINMERITOR INC	COM	043353101	36025	1840840	SH	DEFINED	6
ARVINMERITOR INC	COM	043353101	44	2259	SH	DEFINED	12
ARVINMERITOR INC	COM	043353101	46	2330	SH	DEFINED	11
ASA LTD	COM	002050102	4	100	SH	DEFINED	12
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	3389	225900	SH	DEFINED	6
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	2	142	SH	DEFINED	12
ASCONI CORP	COM NEW	04363Q204	0	100	SH	DEFINED	12
ASE TEST LTD	ORD	Y02516105	27531	3735593	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	1355	162226	SH	DEFINED	12
ASHLAND INC	COM	044204105	53	1000	SH	DEFINED	4
ASHLAND INC	COM	044204105	79	1500	SH	DEFINED	2
ASHLAND INC	COM	044204105	2914	55183	SH	DEFINED	3
ASHLAND INC	COM	044204105	169	3202	SH	DEFINED	12
ASHLAND INC	COM	044204105	100	1890	SH	DEFINED	6
ASHWORTH INC	COM	04516H101	2045	246054	SH	DEFINED	6
ASIA PAC FD INC	COM	044901106	45	3785	SH	DEFINED	12
ASIAINFO HLDGS INC	COM	04518A104	3	500	SH	DEFINED	12
ASK JEEVES INC	COM	045174109	20	525	SH	DEFINED	12
ASML HLDG NV	N Y SHS	N07059111	8	455	SH	DEFINED	2
ASPECT COMMUNICATIONS CORP	COM	04523Q102	35238	2481570	SH	DEFINED	3
ASPECT MED SYS INC	COM	045235108	4	200	SH	DEFINED	12
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	4546	195714	SH	DEFINED	3
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	23	1000	SH	DEFINED	12
ASPEN TECHNOLOGY INC	COM	045327103	13011	1792180	SH	DEFINED	3
ASSOCIATED BANC CORP	COM	045487105	27	905	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	271	9151	SH	DEFINED	12
ASSOCIATED BANC CORP	COM	045487105	667	22500	SH	DEFINED	3
ASSOCIATED ESTATES RLTY CORP	COM	045604105	35	4400	SH	DEFINED	12
ASSOCIATED ESTATES RLTY CORP	COM	045604105	744	92400	SH	DEFINED	3
ASSURANT INC	COM	04621X108	11	415	SH	DEFINED	12
ASSURED GUARANTY LTD	COM	G0585R106	22	1300	SH	DEFINED	12
ASTA FDG INC	COM	046220109	222	12750	SH	DEFINED	3
ASTEA INTL INC	COM NEW	04622E208	9	1000	SH	DEFINED	12
ASTEC INDS INC	COM	046224101	1201	63800	SH	DEFINED	3
ASTEC INDS INC	COM	046224101	8	400	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	148	4047	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	77	2110	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	73	2000	SH	DEFINED	2

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

ASTORIA FINL CORP	COM	046265104	54	1465	SH	DEFINED	11
ASTORIA FINL CORP	COM	046265104	13	360	SH	DEFINED	9
ASTRONICS CORP	COM	046433108	2	440	SH	DEFINED	12
AT&T CORP	COM NEW	001957505	667	45579	SH	DEFINED	12
AT&T CORP	COM NEW	001957505	5	340	SH	DEFINED	6
AT&T CORP	COM NEW	001957505	18	1197	SH	DEFINED	11
AT&T CORP	COM NEW	001957505	369	25214	SH	DEFINED	2
AT&T CORP	COM NEW	001957505	0	20	SH	DEFINED	1
AT&T CORP	COM NEW	001957505	4	200	SH	DEFINED	7
AT&T CORP	COM NEW	001957505	73	5011	SH	DEFINED	9
AT&T WIRELESS SVCS INC	COM	00209A106	5760	402251	SH	DEFINED	12
AT&T WIRELESS SVCS INC	COM	00209A106	1516	105890	SH	DEFINED	3
AT&T WIRELESS SVCS INC	COM	00209A106	1108	77409	SH	DEFINED	9
AT&T WIRELESS SVCS INC	COM	00209A106	732	51101	SH	DEFINED	2
AT&T WIRELESS SVCS INC	COM	00209A106	90	6274	SH	DEFINED	11
AT&T WIRELESS SVCS INC	COM	00209A106	7	385	SH	DEFINED	7
AT&T WIRELESS SVCS INC	COM	00209A106	0	32	SH	DEFINED	1
AT&T WIRELESS SVCS INC	COM	00209A106	17130	1196226	SH	DEFINED	4
AT&T WIRELESS SVCS INC	COM	00209A106	9925	693112	SH	DEFINED	5
ATC HEALTHCARE INC	CL A	00209C102	4	7500	SH	DEFINED	12
ATHEROGENICS INC	COM	047439104	1312	68945	SH	DEFINED	12
ATI TECHNOLOGIES INC	COM	001941103	10474	416300	SH	DEFINED	7
ATI TECHNOLOGIES INC	COM	001941103	21	1100	SH	DEFINED	12
ATLANTIC COAST AIRLINES HLDG	COM	048396105	49	8500	SH	DEFINED	12
ATLANTIC COAST AIRLINES HLDG	COM	048396105	2155	375400	SH	DEFINED	6
ATLANTIS PLASTICS INC	COM	049156102	8	500	SH	DEFINED	12
ATLANTIS PLASTICS INC	COM	049156102	10	600	SH	DEFINED	11
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	2581	71582	SH	DEFINED	12
ATMEL CORP	COM	049513104	83	13940	SH	DEFINED	12
ATMEL CORP	SDCV	5/2 049513AE4	261	6000	SH	DEFINED	12
ATMEL CORP	COM	049513104	136	23000	SH	DEFINED	11
ATMEL CORP	COM	049513104	14375	2428160	SH	DEFINED	3
ATMOS ENERGY CORP	COM	049560105	53	2064	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	533	20821	SH	DEFINED	12
ATMOS ENERGY CORP	COM	049560105	15278	596800	SH	DEFINED	6
ATRION CORP	COM	049904105	294	6742	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	31	750	SH	DEFINED	11
AUDIOCODES LTD	ORD	M15342104	5	430	SH	DEFINED	12
AUDIOVOX CORP	CL A	050757103	99	5850	SH	DEFINED	12
AUTHENTIDATE HLDG CORP	COM	052666104	18	1650	SH	DEFINED	12
AUTODESK INC	COM	052769106	76	1775	SH	DEFINED	11
AUTODESK INC	COM	052769106	2606	60880	SH	DEFINED	12
AUTODESK INC	COM	052769106	27448	641152	SH	DEFINED	3
AUTOLIV INC	COM	052800109	13	318	SH	DEFINED	11
AUTOLIV INC	COM	052800109	3206	75978	SH	DEFINED	12
AUTOLIV INC	COM	052800109	24951	591261	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	0	0	SH	DEFINED	6
AUTOMATIC DATA PROCESSING IN	COM	053015103	591	14109	SH	DEFINED	9
AUTOMATIC DATA PROCESSING IN	COM	053015103	617	14731	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	3077	73473	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	10557	252087	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	15761	376329	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	16798	401101	SH	DEFINED	12
AUTOMATIC DATA PROCESSING IN	COM	053015103	16910	403770	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	20348	485865	SH	DEFINED	1
AUTONATION INC	COM	05329W102	131	7660	SH	DEFINED	6
AUTONATION INC	COM	05329W102	2397	140180	SH	DEFINED	12
AUTOZONE INC	COM	053332102	2	25	SH	DEFINED	2
AUTOZONE INC	COM	053332102	80	1000	SH	DEFINED	9
AUTOZONE INC	COM	053332102	547	6825	SH	DEFINED	11
AUTOZONE INC	COM	053332102	4293	53600	SH	DEFINED	12
AUTOZONE INC	COM	053332102	13360	166795	SH	DEFINED	6



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

AVALON CORRECTIONAL SVCS INC	COM	053436101	5	2300	SH	DEFINED	6
AVALONBAY CMNTYS INC	COM	053484101	34	600	SH	DEFINED	9
AVALONBAY CMNTYS INC	COM	053484101	68	1200	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	186	3290	SH	DEFINED	12
AVALONBAY CMNTYS INC	COM	053484101	410	7250	SH	DEFINED	5
AVANEX CORP	COM	05348W109	43	11000	SH	DEFINED	12
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	3	1075	SH	DEFINED	12
AVATAR HLDGS INC	COM	053494100	108	2600	SH	DEFINED	12
AVAYA INC	COM	053499109	2	115	SH	DEFINED	9
AVAYA INC	COM	053499109	3	158	SH	DEFINED	7
AVAYA INC	COM	053499109	3	187	SH	DEFINED	11
AVAYA INC	COM	053499109	32	2053	SH	DEFINED	2
AVAYA INC	COM	053499109	226	14296	SH	DEFINED	12
AVAYA INC	COM	053499109	1	33	SH	DEFINED	1
AVENTIS	SPONSORED ADR	053561106	10	125	SH	DEFINED	11
AVENTIS	SPONSORED ADR	053561106	24	315	SH	DEFINED	2
AVENTIS	SPONSORED ADR	053561106	53	700	SH	DEFINED	4
AVENTIS	SPONSORED ADR	053561106	17361	228275	SH	DEFINED	6
AVERY DENNISON CORP	COM	053611109	126	1967	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	1270	19842	SH	DEFINED	12
AVERY DENNISON CORP	COM	053611109	224	3500	SH	DEFINED	2
AVI BIOPHARMA INC	COM	002346104	10	4105	SH	DEFINED	12
AVIALL INC NEW	COM	05366B102	4660	245150	SH	DEFINED	6
AVIALL INC NEW	COM	05366B102	5452	286780	SH	DEFINED	3
AVICI SYS INC	COM NEW	05367L802	1	81	SH	DEFINED	12
AVID TECHNOLOGY INC	COM	05367P100	8844	162070	SH	DEFINED	3
AVISTA CORP	COM	05379B107	3	175	SH	DEFINED	11
AVISTA CORP	COM	05379B107	54	2947	SH	DEFINED	12
AVITAR INC NEW	COM	053801106	0	1000	SH	DEFINED	12
AVITAR INC NEW	COM	053801106	3	20000	SH	DEFINED	5
AVNET INC	COM	053807103	251	11075	SH	DEFINED	5
AVNET INC	COM	053807103	363	15995	SH	DEFINED	12
AVNET INC	COM	053807103	33	1460	SH	DEFINED	6
AVNET INC	COM	053807103	18	800	SH	DEFINED	11
AVNET INC	COM	053807103	11644	512956	SH	DEFINED	3
AVOCENT CORP	COM	053893103	25	691	SH	DEFINED	11
AVOCENT CORP	COM	053893103	338	9200	SH	DEFINED	12
AVON PRODS INC	COM	054303102	16	356	SH	DEFINED	9
AVON PRODS INC	COM	054303102	115	2500	SH	DEFINED	2
AVON PRODS INC	COM	054303102	614	13302	SH	DEFINED	11
AVON PRODS INC	COM	054303102	2595	56241	SH	DEFINED	12
AVX CORP NEW	COM	002444107	15	1040	SH	DEFINED	6
AVX CORP NEW	COM	002444107	36	2490	SH	DEFINED	12
AXA	SPONSORED ADR	054536107	359	16216	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	5	236	SH	DEFINED	11
AXA	SPONSORED ADR	054536107	3	120	SH	DEFINED	9
AXA	SPONSORED ADR	054536107	19071	863537	SH	DEFINED	6
AXCAN PHARMA INC	COM	054923107	33	1549	SH	DEFINED	12
AXCAN PHARMA INC	COM	054923107	6212	294400	SH	DEFINED	3
AXCELIS TECHNOLOGIES INC	COM	054540109	29	2356	SH	DEFINED	2
AXCELIS TECHNOLOGIES INC	COM	054540109	27	2202	SH	DEFINED	12
AXEDA SYSTEMS INC	COM	054959101	2	1901	SH	DEFINED	12
AXIS CAPITAL HOLDINGS	SHS	G0692U109	1877	50000	SH	DEFINED	7
AXIS CAPITAL HOLDINGS	SHS	G0692U109	128	4570	SH	DEFINED	3
AXIS CAPITAL HOLDINGS	SHS	G0692U109	28414	1014760	SH	DEFINED	6
AZTAR CORP	COM	054802103	43	1550	SH	DEFINED	12
AZTAR CORP	COM	054802103	538	19200	SH	DEFINED	3
AZTAR CORP	COM	054802103	51908	1853723	SH	DEFINED	6
B A S F A G	SPONSORED ADR	055262505	10961	203667	SH	DEFINED	6
B2B INTERNET HOLDRS TR	DEPOSTRY RCPT	056033103	0	100	SH	DEFINED	12
BACK YD BURGERS INC	COM	05635W101	31	5330	SH	DEFINED	12
BADGER METER INC	COM	056525108	226	5100	SH	DEFINED	6

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

BADGER METER INC	COM	056525108	18	400	SH	DEFINED	12
BAIRNCO CORP	COM	057097107	9	1000	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	6	150	SH	DEFINED	9
BAKER HUGHES INC	COM	057224107	18	490	SH	DEFINED	3
BAKER HUGHES INC	COM	057224107	132	3500	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	427	11353	SH	DEFINED	12
BAKER HUGHES INC	COM	057224107	2259	60000	SH	DEFINED	10
BAKER MICHAEL CORP	COM	057149106	32	2100	SH	DEFINED	12
BALDOR ELEC CO	COM	057741100	1216	52075	SH	DEFINED	12
BALDWIN & LYONS INC	CL B	057755209	220	8237	SH	DEFINED	6
BALL CORP	COM	058498106	1421	19721	SH	DEFINED	12
BALL CORP	COM	058498106	14	200	SH	DEFINED	2
BALL CORP	COM	058498106	32671	453470	SH	DEFINED	6
BALLARD PWR SYS INC	COM	05858H104	35	3825	SH	DEFINED	12
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	0	50	SH	DEFINED	12
BANCFIRST CORP	COM	05945F103	5593	93610	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	4	280	SH	DEFINED	9
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	38	2780	SH	DEFINED	11
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	58	4300	SH	DEFINED	2
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	502	37210	SH	DEFINED	6
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	28	600	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	4259	91061	SH	DEFINED	6
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	139	8840	SH	DEFINED	12
BANCOLOMBIA S A	SPON ADR PREF	05968L102	4350	651200	SH	DEFINED	3
BANCORP RHODE ISLAND INC	COM	059690107	1639	46575	SH	DEFINED	1
BANCORPSOUTH INC	COM	059692103	220	9774	SH	DEFINED	12
BANCORPSOUTH INC	COM	059692103	10504	466230	SH	DEFINED	6
BANDAG INC	COM	059815100	8	175	SH	DEFINED	12
BANDAG INC	COM	059815100	4319	97000	SH	DEFINED	6
BANDAG INC	CL A	059815308	5312	127700	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	220	4861	SH	DEFINED	12
BANK HAWAII CORP	COM	062540109	14293	316070	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	5556	122870	SH	DEFINED	6
BANK MONTREAL QUE	COM	063671101	69613	1304345	SH	DEFINED	7
BANK NEW YORK INC	COM	064057102	247	8385	SH	DEFINED	11
BANK NEW YORK INC	COM	064057102	320	10850	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	210	7126	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	516	17500	SH	DEFINED	1
BANK NEW YORK INC	COM	064057102	1785	60557	SH	DEFINED	12
BANK NEW YORK INC	COM	064057102	2425	82272	SH	DEFINED	9
BANK NEW YORK INC	COM	064057102	9664	327821	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	216	7325	SH	DEFINED	4
BANK NOVA SCOTIA HALIFAX	COM	064149107	11	400	SH	DEFINED	12
BANK NOVA SCOTIA HALIFAX	COM	064149107	54	2000	SH	DEFINED	9
BANK NOVA SCOTIA HALIFAX	COM	064149107	60859	1699014	SH	DEFINED	7
BANK OAKRIDGE NORTH CAROLINA	COM	064180102	17	1300	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	142	1256	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	131895	1558685	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	42759	505308	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	36265	428559	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	54	638	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	14529	171700	SH	DEFINED	10
BANK OF AMERICA CORPORATION	COM	060505104	5453	64440	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	5247	62004	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	4522	53435	SH	DEFINED	9
BANK OF AMERICA CORPORATION	COM	060505104	852	10066	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	1283	15164	SH	DEFINED	2
BANK OF GRANITE CORP	COM	062401104	12	585	SH	DEFINED	12
BANK OF THE OZARKS INC	COM	063904106	6085	260920	SH	DEFINED	3
BANK ONE CORP	COM	06423A103	7599	148991	SH	DEFINED	12
BANK ONE CORP	COM	06423A103	653280	12956760	SH	DEFINED	10
BANK ONE CORP	COM	06423A103	8610	162600	SH	DEFINED	7

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

BANK ONE CORP	COM	06423A103	7200	141174	SH	DEFINED	3
BANK ONE CORP	COM	06423A103	6374	124980	SH	DEFINED	6
BANK ONE CORP	COM	06423A103	1708	33482	SH	DEFINED	11
BANK ONE CORP	COM	06423A103	1395	27675	SH	DEFINED	1
BANK ONE CORP	COM	06423A103	358	7105	SH	DEFINED	2
BANK ONE CORP	COM	06423A103	26	524	SH	DEFINED	9
BANK ONE CORP	COM	06423A103	309680	6142000	SH	DEFINED	8
BANKATLANTIC BANCORP	CL A	065908501	256	13883	SH	DEFINED	12
BANKATLANTIC BANCORP	CL A	065908501	6	328	SH	DEFINED	11
BANKNORTH GROUP INC NEW	COM	06646R107	2247	69196	SH	DEFINED	12
BANKNORTH GROUP INC NEW	COM	06646R107	51968	1600000	SH	DEFINED	10
BANKNORTH GROUP INC NEW	COM	06646R107	49	1500	SH	DEFINED	6
BANKNORTH GROUP INC NEW	COM	06646R107	369	11348	SH	DEFINED	11
BANKNORTH GROUP INC NEW	COM	06646R107	666	20520	SH	DEFINED	5
BANKNORTH GROUP INC NEW	COM	06646R107	4460	137300	SH	DEFINED	8
BANKNORTH GROUP INC NEW	COM	06646R107	5787	178175	SH	DEFINED	1
BANKUNITED FINL CORP	CL A	06652B103	19	726	SH	DEFINED	12
BARD C R INC	COM	067383109	1438	25385	SH	DEFINED	12
BARD C R INC	COM	067383109	1633	28819	SH	DEFINED	3
BARD C R INC	COM	067383109	6	102	SH	DEFINED	11
BARNES & NOBLE INC	COM	067774109	17126	503992	SH	DEFINED	3
BARNES & NOBLE INC	COM	067774109	45	1315	SH	DEFINED	11
BARNES & NOBLE INC	COM	067774109	1814	53380	SH	DEFINED	12
BARNES & NOBLE INC	COM	067774109	38423	1130765	SH	DEFINED	6
BARNES GROUP INC	COM	067806109	1548	53430	SH	DEFINED	12
BARNES GROUP INC	COM	067806109	52	1800	SH	DEFINED	11
BARR PHARMACEUTICALS INC	COM	068306109	225	6663	SH	DEFINED	12
BARR PHARMACEUTICALS INC	COM	068306109	1396	41420	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	1677	84891	SH	DEFINED	12
BARRICK GOLD CORP	COM	067901108	41600	1565105	SH	DEFINED	7
BAUSCH & LOMB INC	COM	071707103	252	3879	SH	DEFINED	12
BAUSCH & LOMB INC	COM	071707103	242	3720	SH	DEFINED	2
BAUSCH & LOMB INC	COM	071707103	45546	699957	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	39	600	SH	DEFINED	9
BAUSCH & LOMB INC	COM	071707103	7	110	SH	DEFINED	6
BAXTER INTL INC	COM	071813109	338	9805	SH	DEFINED	5
BAXTER INTL INC	CORP UNITS 7%	071813406	34	600	SH	DEFINED	2
BAXTER INTL INC	CORP UNITS 7%	071813406	877	15393	SH	DEFINED	12
BAXTER INTL INC	COM	071813109	39	1144	SH	DEFINED	4
BAXTER INTL INC	COM	071813109	618	17900	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	1699	49218	SH	DEFINED	9
BAXTER INTL INC	COM	071813109	8970	259939	SH	DEFINED	12
BAXTER INTL INC	COM	071813109	11541	334414	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	11807	286600	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	172270	4991900	SH	DEFINED	8
BAXTER INTL INC	COM	071813109	367387	10645803	SH	DEFINED	10
BAXTER INTL INC	CORP UNITS 7%	071813406	153	2000	SH	DEFINED	7
BAYER A G	SPONSORED ADR	072730302	25	868	SH	DEFINED	2
BB&T CORP	COM	054937107	2	50	SH	DEFINED	6
BB&T CORP	COM	054937107	17080	461986	SH	DEFINED	12
BB&T CORP	COM	054937107	1601	43297	SH	DEFINED	2
BB&T CORP	COM	054937107	136	3691	SH	DEFINED	11
BB&T CORP	COM	054937107	55	1500	SH	DEFINED	1
BCE INC	COM	05534B109	33	1650	SH	DEFINED	3
BCE INC	COM	05534B109	94	4700	SH	DEFINED	2
BCE INC	COM	05534B109	572	28544	SH	DEFINED	12
BCE INC	COM	05534B109	933	46550	SH	DEFINED	6
BCE INC	COM	05534B109	66802	2501950	SH	DEFINED	7
BCSB BANKCORP INC	COM	054948104	8	600	SH	DEFINED	12
BE AEROSPACE INC	COM	073302101	1	100	SH	DEFINED	12
BEA SYS INC	COM	073325102	65	7864	SH	DEFINED	12
BEA SYS INC	COM	073325102	4	500	SH	DEFINED	2

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

BEACON POWER CORP	COM	073677106	0	45	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	2985	35400	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	27328	324130	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	1326	15725	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	1236	14664	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	504	5975	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	467	5538	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	28	250	SH	DEFINED	7
BEAR STEARNS COS INC	COM	073902108	25	300	SH	DEFINED	9
BEAR STEARNS COS INC	COM	073902108	33724	400000	SH	DEFINED	10
BEARINGPOINT INC	COM	074002106	2	250	SH	DEFINED	2
BEARINGPOINT INC	COM	074002106	955	107708	SH	DEFINED	12
BEARINGPOINT INC	COM	074002106	2479	279524	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	11536	115000	SH	DEFINED	3
BEAZER HOMES USA INC	COM	07556Q105	2548	25405	SH	DEFINED	12
BEAZER HOMES USA INC	COM	07556Q105	5594	55771	SH	DEFINED	6
BEBE STORES INC	COM	075571109	803	40150	SH	DEFINED	3
BECKMAN COULTER INC	COM	075811109	24	400	SH	DEFINED	9
BECKMAN COULTER INC	COM	075811109	138	2259	SH	DEFINED	11
BECKMAN COULTER INC	COM	075811109	2562	42008	SH	DEFINED	12
BECKMAN COULTER INC	COM	075811109	16115	264185	SH	DEFINED	3
BECKMAN COULTER INC	COM	075811109	18	300	SH	DEFINED	4
BECTON DICKINSON & CO	COM	075887109	42	820	SH	DEFINED	3
BECTON DICKINSON & CO	COM	075887109	4492	86713	SH	DEFINED	12
BECTON DICKINSON & CO	COM	075887109	743	14350	SH	DEFINED	6
BECTON DICKINSON & CO	COM	075887109	78	1500	SH	DEFINED	2
BECTON DICKINSON & CO	COM	075887109	26	500	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	226	4356	SH	DEFINED	9
BED BATH & BEYOND INC	COM	075896100	9	228	SH	DEFINED	9
BED BATH & BEYOND INC	COM	075896100	5	135	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	19	500	SH	DEFINED	1
BED BATH & BEYOND INC	COM	075896100	418	10880	SH	DEFINED	5
BED BATH & BEYOND INC	COM	075896100	1165	30298	SH	DEFINED	12
BED BATH & BEYOND INC	COM	075896100	40	1050	SH	DEFINED	2
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	2525	86343	SH	DEFINED	9
BEI TECHNOLOGIES INC	COM	05538P104	105	3700	SH	DEFINED	3
BEI TECHNOLOGIES INC	COM	05538P104	33	1165	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	33	800	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	798	19140	SH	DEFINED	3
BELDEN INC	COM	077459105	23	1080	SH	DEFINED	11
BELDEN INC	COM	077459105	4989	232820	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	13	484	SH	DEFINED	4
BELLSOUTH CORP	COM	079860102	7560	288338	SH	DEFINED	12
BELLSOUTH CORP	COM	079860102	6449	245966	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	3678	140276	SH	DEFINED	2
BELLSOUTH CORP	COM	079860102	416	15860	SH	DEFINED	5
BELLSOUTH CORP	COM	079860102	413	15734	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	260	9924	SH	DEFINED	9
BELLSOUTH CORP	COM	079860102	35	1000	SH	DEFINED	7
BELLSOUTH CORP	COM	079860102	229	8720	SH	DEFINED	6
BELMONT BANCORP	COM	080162100	12	1900	SH	DEFINED	12
BELMONT BANCORP	COM	080162100	12	1900	SH	DEFINED	11
BELO CORP	COM SER A	080555105	360	13400	SH	DEFINED	5
BELO CORP	COM SER A	080555105	478	17800	SH	DEFINED	11
BELO CORP	COM SER A	080555105	1304	48551	SH	DEFINED	12
BELO CORP	COM SER A	080555105	2475	92190	SH	DEFINED	2
BELO CORP	COM SER A	080555105	28	1060	SH	DEFINED	6
BEMA GOLD CORP	COM	08135F107	36	10000	SH	DEFINED	7
BEMIS INC	COM	081437105	3	100	SH	DEFINED	6
BEMIS INC	COM	081437105	102	3625	SH	DEFINED	12
BEMIS INC	COM	081437105	880	31139	SH	DEFINED	5
BEMIS INC	COM	081437105	5592	197960	SH	DEFINED	3

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

BENCHMARK ELECTRS INC	COM	08160H101	24	828	SH	DEFINED	11
BENCHMARK ELECTRS INC	COM	08160H101	13658	469345	SH	DEFINED	3
BENIHANA INC	CL A	082047200	1037	69580	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	24	562	SH	DEFINED	12
BERKLEY W R CORP	COM	084423102	65	1510	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	16251	378365	SH	DEFINED	3
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2686	909	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	3291	37	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	5248	59	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	35847	403	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	40	10	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	92	31	SH	DEFINED	9
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	461	156	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	356	4	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1415	479	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3286	1112	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	24066	8144	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	665	225	SH	DEFINED	11
BERKSHIRE HILLS BANCORP INC	COM	084680107	2	45	SH	DEFINED	12
BERKSHIRE HILLS BANCORP INC	COM	084680107	48	1300	SH	DEFINED	11
BERRY PETE CO	CL A	085789105	11	358	SH	DEFINED	12
BERRY PETE CO	CL A	085789105	10842	368650	SH	DEFINED	6
BEST BUY INC	COM	086516101	2	37	SH	DEFINED	9
BEST BUY INC	COM	086516101	27953	550900	SH	DEFINED	3
BEST BUY INC	COM	086516101	4299	84725	SH	DEFINED	12
BEST BUY INC	COM	086516101	3401	50000	SH	DEFINED	7
BEST BUY INC	COM	086516101	40	790	SH	DEFINED	11
BEST BUY INC	COM	086516101	18	350	SH	DEFINED	2
BEVERLY ENTERPRISES INC	COM NEW	087851309	26	3000	SH	DEFINED	12
BEVERLY ENTERPRISES INC	COM NEW	087851309	163	19000	SH	DEFINED	9
BEVERLY ENTERPRISES INC	COM NEW	087851309	28690	3336020	SH	DEFINED	3
BG PLC	ADR FIN INST N	055434203	697	22155	SH	DEFINED	6
BG PLC	ADR FIN INST N	055434203	50	1600	SH	DEFINED	2
BHA GROUP HLDGS INC	COM	055446108	5	132	SH	DEFINED	12
BIG 5 SPORTING GOODS CORP	COM	08915P101	9948	379830	SH	DEFINED	3
BIG 5 SPORTING GOODS CORP	COM	08915P101	11	401	SH	DEFINED	12
BIG LOTS INC	COM	089302103	48803	3375000	SH	DEFINED	10
BIG LOTS INC	COM	089302103	4739	327750	SH	DEFINED	8
BIG LOTS INC	COM	089302103	46	3150	SH	DEFINED	6
BIG LOTS INC	COM	089302103	301	20841	SH	DEFINED	12
BINDVIEW DEV CORP	COM	090327107	11	3000	SH	DEFINED	12
BIO RAD LABS INC	CL A	090572207	77	1300	SH	DEFINED	11
BIO RAD LABS INC	CL A	090572207	384	6523	SH	DEFINED	12
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	342	25800	SH	DEFINED	3
BIOENVISION INC	COM	09059N100	9	1000	SH	DEFINED	12
BIOGEN IDEC INC	COM	09062X103	64	1005	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	22	350	SH	DEFINED	2
BIOGEN IDEC INC	COM	09062X103	223	3533	SH	DEFINED	1
BIOGEN IDEC INC	COM	09062X103	1155	18266	SH	DEFINED	12
BIOGEN IDEC INC	COM	09062X103	1292	20421	SH	DEFINED	9
BIOJECT MED TECH INC	COM NEW	09059T206	0	200	SH	DEFINED	12
BIOLASE TECHNOLOGY INC	COM	090911108	13	1000	SH	DEFINED	12
BIOMET INC	COM	090613100	8810	198250	SH	DEFINED	1
BIOMET INC	COM	090613100	22574	507977	SH	DEFINED	2
BIOMET INC	COM	090613100	1018	22900	SH	DEFINED	5
BIOMET INC	COM	090613100	9417	211898	SH	DEFINED	12
BIOMET INC	COM	090613100	352	7929	SH	DEFINED	11
BIOMIRA INC	COM	09161R106	13	10000	SH	DEFINED	12
BIOPURE CORP	CL A	09065H105	3	4100	SH	DEFINED	12
BIOSITE INC	COM	090945106	6	138	SH	DEFINED	11
BIOSITE INC	COM	090945106	692	15405	SH	DEFINED	12
BIOSPHERE MEDICAL INC	COM	09066V103	2	700	SH	DEFINED	12

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

BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	44	300	SH	DEFINED	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	293	2000	SH	DEFINED	2
BIOVAIL CORP	COM	09067J109	153	8070	SH	DEFINED	12
BIOVAIL CORP	COM	09067J109	455	18000	SH	DEFINED	7
BIOVAIL CORP	COM	09067J109	1293	68130	SH	DEFINED	6
BIOVERIS CORP	COM	090676107	1945	233742	SH	DEFINED	12
BISYS GROUP INC	COM	055472104	2031	144460	SH	DEFINED	6
BISYS GROUP INC	COM	055472104	4	300	SH	DEFINED	11
BISYS GROUP INC	COM	055472104	87	6200	SH	DEFINED	12
BJ SVCS CO	COM	055482103	16	355	SH	DEFINED	11
BJ SVCS CO	COM	055482103	38	828	SH	DEFINED	12
BJ SVCS CO	COM	055482103	19	420	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	55	2210	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	65201	2608790	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	26277	1051080	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	715	28610	SH	DEFINED	12
BJS WHOLESALE CLUB INC	COM	05548J106	213	8505	SH	DEFINED	5
BLACK & DECKER CORP	COM	091797100	1437	23134	SH	DEFINED	12
BLACK & DECKER CORP	COM	091797100	5176	83312	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	1202	19340	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	174	2800	SH	DEFINED	9
BLACK & DECKER CORP	COM	091797100	99	1600	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	5729	92209	SH	DEFINED	3
BLACK BOX CORP DEL	COM	091826107	14	305	SH	DEFINED	11
BLACK BOX CORP DEL	COM	091826107	14	300	SH	DEFINED	12
BLACK HILLS CORP	COM	092113109	642	20391	SH	DEFINED	12
BLACK HILLS CORP	COM	092113109	25479	808850	SH	DEFINED	6
BLACK HILLS CORP	COM	092113109	2	50	SH	DEFINED	11
BLACKROCK BROAD INVNT GRD 200	COM	09247Q106	10	675	SH	DEFINED	12
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	2963	228635	SH	DEFINED	5
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	311	23975	SH	DEFINED	12
BLACKROCK DIVID ACHIEVRS TM	COM	09250N107	611	43770	SH	DEFINED	12
BLACKROCK FL INS MUN INC TR	COM	09250G102	185	14629	SH	DEFINED	12
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	136	8866	SH	DEFINED	12
BLACKROCK FL MUNICIPAL BOND	COM	09249K107	43	3300	SH	DEFINED	12
BLACKROCK FLA INVNT QUALITY M	COM	09247B109	13	1000	SH	DEFINED	12
BLACKROCK FLA MUN 2020 TERM	COM SHS	09250M109	61	4400	SH	DEFINED	12
BLACKROCK FLA MUN INCOME TR	SH BEN INT	09248H105	146	11324	SH	DEFINED	12
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	68	7300	SH	DEFINED	12
BLACKROCK INC	CL A	09247X101	15	233	SH	DEFINED	12
BLACKROCK INC	CL A	09247X101	1190	18649	SH	DEFINED	3
BLACKROCK INCOME OPP TRUST I	COM	092475102	666	62844	SH	DEFINED	12
BLACKROCK INCOME TR INC	COM	09247F100	303	44300	SH	DEFINED	12
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	60	3730	SH	DEFINED	12
BLACKROCK INSD MUN INCOME TR	COM	092479104	444	34218	SH	DEFINED	12
BLACKROCK INSD MUN TERM TR I	COM	092474105	86	7950	SH	DEFINED	12
BLACKROCK INVNT QUALITY MUN T	COM	09247D105	34	2500	SH	DEFINED	12
BLACKROCK LTD DURATION INC T	COM SHS	09249W101	476	25732	SH	DEFINED	12
BLACKROCK MD MUNICIPAL BOND	COM	09249L105	94	6815	SH	DEFINED	12
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X109	89	6431	SH	DEFINED	12
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	422	33256	SH	DEFINED	12
BLACKROCK MUN TARGET TERM TR	COM	09247M105	158	14846	SH	DEFINED	12
BLACKROCK MUNI 2018 TERM TR	COM	09248C106	61	4300	SH	DEFINED	12
BLACKROCK MUNI INCOME TR II	COM	09249N101	275	21236	SH	DEFINED	12
BLACKROCK MUNICIPAL BOND TR	COM	09249H104	30	2250	SH	DEFINED	12
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	31	2319	SH	DEFINED	12
BLACKROCK NJ INVNT QUALITY MU	COM	09247C107	28	2105	SH	DEFINED	12
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	34	2132	SH	DEFINED	12
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	307	13850	SH	DEFINED	12
BLACKROCK STRAT DIVD ACHIEVE	COM	09249Y107	248	18705	SH	DEFINED	12
BLACKROCK STRATEGIC MUN TR	COM	09248T109	27	2000	SH	DEFINED	12
BLACKROCK VA MUNICIPAL BOND	COM	092481100	30	2035	SH	DEFINED	12

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

BLAIR CORP	COM	092828102	9	300	SH	DEFINED	12
BLAIR CORP	COM	092828102	3693	127800	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	1516	31800	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	24	500	SH	DEFINED	3
BLOCK H & R INC	COM	093671105	79	1650	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	80	1670	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	709	14860	SH	DEFINED	9
BLOCK H & R INC	COM	093671105	3308	69371	SH	DEFINED	12
BLOCKBUSTER INC	CL A	093679108	18683	1231510	SH	DEFINED	6
BLOCKBUSTER INC	CL A	093679108	780	51400	SH	DEFINED	9
BLUE CHIP VALUE FD INC	COM	095333100	2	240	SH	DEFINED	12
BLUE COAT SYSTEMS INC	COM NEW	09534T508	24	710	SH	DEFINED	12
BLUEGREEN CORP	COM	096231105	2455	177910	SH	DEFINED	3
BLUEGREEN CORP	COM	096231105	3600	260900	SH	DEFINED	6
BLYTH INC	COM	09643P108	1969	57100	SH	DEFINED	3
BLYTH INC	COM	09643P108	3	74	SH	DEFINED	11
BLYTH INC	COM	09643P108	24026	696865	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	11877	642015	SH	DEFINED	3
BMC SOFTWARE INC	COM	055921100	22	1200	SH	DEFINED	2
BMC SOFTWARE INC	COM	055921100	272	14694	SH	DEFINED	12
BMC SOFTWARE INC	COM	055921100	586	31700	SH	DEFINED	6
BNP RESIDENTIAL PPTYS INC	COM	05564T103	13	978	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	43	1564	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	17179	627440	SH	DEFINED	6
BOE FINL SVCS VA INC	COM	05564W106	5	200	SH	DEFINED	12
BOEING CO	COM	097023105	577	11300	SH	DEFINED	5
BOEING CO	COM	097023105	277	5428	SH	DEFINED	11
BOEING CO	COM	097023105	1313	25709	SH	DEFINED	9
BOEING CO	COM	097023105	4373	85598	SH	DEFINED	3
BOEING CO	COM	097023105	6362	124533	SH	DEFINED	12
BOEING CO	COM	097023105	47010	920144	SH	DEFINED	6
BOEING CO	COM	097023105	1483	29032	SH	DEFINED	2
BOISE CASCADE CORP	COM	097383103	65	1740	SH	DEFINED	6
BOISE CASCADE CORP	COM	097383103	48	1270	SH	DEFINED	11
BOISE CASCADE CORP	COM	097383103	43	1151	SH	DEFINED	12
BOK FINL CORP	COM NEW	05561Q201	20	515	SH	DEFINED	12
BOLT TECHNOLOGY CORP	COM	097698104	2	540	SH	DEFINED	12
BOMBAY CO INC	COM	097924104	204	33208	SH	DEFINED	12
BON-TON STORES INC	COM	09776J101	2069	141100	SH	DEFINED	6
BONE CARE INTL INC	COM	098072101	3735	159500	SH	DEFINED	3
BOOKHAM TECHNOLOGY PLC	SPONSORED ADR	09856Q108	0	228	SH	DEFINED	9
BOOKS-A-MILLION INC	COM	098570104	278	47012	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	3599	153535	SH	DEFINED	12
BORDERS GROUP INC	COM	099709107	19910	849384	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	347	14810	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	12	500	SH	DEFINED	9
BORDERS GROUP INC	COM	099709107	30311	1293150	SH	DEFINED	6
BORG WARNER INC	COM	099724106	24	540	SH	DEFINED	11
BORG WARNER INC	COM	099724106	25896	591640	SH	DEFINED	6
BORG WARNER INC	COM	099724106	420	9600	SH	DEFINED	3
BORG WARNER INC	COM	099724106	258	5900	SH	DEFINED	5
BORG WARNER INC	COM	099724106	47	1070	SH	DEFINED	12
BORLAND SOFTWARE CORP	COM	099849101	1243	146400	SH	DEFINED	3
BOSTON ACOUSTICS INC	COM	100534106	6	550	SH	DEFINED	12
BOSTON BEER INC	CL A	100557107	33	1650	SH	DEFINED	12
BOSTON BEER INC	CL A	100557107	10	500	SH	DEFINED	11
BOSTON BEER INC	CL A	100557107	339	16850	SH	DEFINED	3
BOSTON COMMUNICATIONS GROUP	COM	100582105	3546	345983	SH	DEFINED	6
BOSTON LIFE SCIENCES INC	COM NEW	100843408	0	207	SH	DEFINED	12
BOSTON PROPERTIES INC	COM	101121101	1415	28247	SH	DEFINED	9
BOSTON PROPERTIES INC	COM	101121101	4468	89215	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	133	2660	SH	DEFINED	12

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

BOSTON SCIENTIFIC CORP	COM	101137107	413	9650	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	2240	52337	SH	DEFINED	12
BOSTON SCIENTIFIC CORP	COM	101137107	1052	24572	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	398	9300	SH	DEFINED	11
BOSTONFED BANCORP INC	COM	101178101	12	300	SH	DEFINED	12
BOTTOMLINE TECH DEL INC	COM	101388106	7	700	SH	DEFINED	12
BOULDER TOTAL RETURN FD INC	COM	101541100	8	500	SH	DEFINED	12
BOWATER INC	COM	102183100	4	100	SH	DEFINED	9
BOWATER INC	COM	102183100	4	100	SH	DEFINED	2
BOWATER INC	COM	102183100	64	1550	SH	DEFINED	12
BOWNE & CO INC	COM	103043105	62	3900	SH	DEFINED	12
BOWNE & CO INC	COM	103043105	3607	227600	SH	DEFINED	3
BOYD GAMING CORP	COM	103304101	178	6700	SH	DEFINED	11
BOYD GAMING CORP	COM	103304101	402	15112	SH	DEFINED	12
BOYD GAMING CORP	COM	103304101	417	15710	SH	DEFINED	3
BOYDS COLLECTION LTD	COM	103354106	2162	651150	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	4698	614579	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	4	500	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	18504	345412	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	29352	547927	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	1386	25882	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	7	125	SH	DEFINED	4
BP PLC	SPONSORED ADR	055622104	281	5252	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	25282	472150	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	17448	325697	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	171	2640	SH	DEFINED	7
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	127	3900	SH	DEFINED	12
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	137	4200	SH	DEFINED	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	718	25725	SH	DEFINED	12
BRADY CORP	CL A	104674106	4910	106500	SH	DEFINED	3
BRADY CORP	CL A	104674106	5	100	SH	DEFINED	1
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	5	197	SH	DEFINED	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	2461	90508	SH	DEFINED	12
BRANTLEY CAP CORP	COM	105494108	130	12000	SH	DEFINED	12
BRASCAN CORP	CL A LTD VT SH	10549P606	9380	250675	SH	DEFINED	7
BRASCAN CORP	CL A LTD VT SH	10549P606	80	2850	SH	DEFINED	12
BRASCAN CORP	CL A LTD VT SH	10549P606	976	34544	SH	DEFINED	6
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	2	60	SH	DEFINED	9
BRAZIL FD INC	COM	105759104	32	1500	SH	DEFINED	12
BRE PROPERTIES INC	CL A	05564E106	402	11579	SH	DEFINED	12
BRE PROPERTIES INC	CL A	05564E106	49	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	28	800	SH	DEFINED	1
BRIDGFORD FOODS CORP	COM	108763103	18	2100	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	182	2065	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	7006	79300	SH	DEFINED	6
BRIGGS & STRATTON CORP	COM	109043109	63801	722140	SH	DEFINED	3
BRIGHAM EXPLORATION CO	COM	109178103	7	750	SH	DEFINED	12
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	5	94	SH	DEFINED	12
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	515	9600	SH	DEFINED	3
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	639	11925	SH	DEFINED	11
BRIGHTPOINT INC	COM NEW	109473405	11196	816599	SH	DEFINED	3
BRILLIAN CORP	COM	10949P107	177	21942	SH	DEFINED	12
BRINKER INTL INC	COM	109641100	2	50	SH	DEFINED	6
BRINKER INTL INC	COM	109641100	12	366	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	187	5475	SH	DEFINED	12
BRINKS CO	COM	109696104	15160	442631	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	598	18340	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	720	29391	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	1848	75445	SH	DEFINED	9
BRISTOL MYERS SQUIBB CO	COM	110122108	5130	209386	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	5239	213853	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	6096	248814	SH	DEFINED	3



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

BRISTOL MYERS SQUIBB CO	COM	110122108	7164	292413	SH	DEFINED	4
BRISTOL MYERS SQUIBB CO	COM	110122108	12863	525000	SH	DEFINED	10
BRISTOL MYERS SQUIBB CO	COM	110122108	18264	745463	SH	DEFINED	12
BRISTOL MYERS SQUIBB CO	COM	110122108	42133	1719712	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	478	19506	SH	DEFINED	11
BRISTOL WEST HLDGS INC	COM	11037M105	1888	103800	SH	DEFINED	3
BRITESMILE INC	COM NEW	110415205	1	102	SH	DEFINED	12
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	5	145	SH	DEFINED	9
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	22	720	SH	DEFINED	11
BROADCOM CORP	CL A	111320107	128	2745	SH	DEFINED	12
BROADVISION INC	COM NEW	111412607	6	1323	SH	DEFINED	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	1	100	SH	DEFINED	9
BROCADE COMMUNICATIONS SYS I	COM	111621108	4	600	SH	DEFINED	2
BROCADE COMMUNICATIONS SYS I	COM	111621108	7	1150	SH	DEFINED	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	4937	825570	SH	DEFINED	3
BROOKFIELD HOMES CORP	COM	112723101	2277	86940	SH	DEFINED	3
BROOKFIELD PPTYS CORP	COM	112900105	8	200	SH	DEFINED	7
BROOKLINE BANCORP INC DEL	COM	11373M107	367	25000	SH	DEFINED	4
BROOKLINE BANCORP INC DEL	COM	11373M107	79	5400	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	217	14797	SH	DEFINED	12
BROOKS AUTOMATION INC	COM	114340102	4	200	SH	DEFINED	12
BROOKS AUTOMATION INC	COM	114340102	11	570	SH	DEFINED	11
BROOKS AUTOMATION INC	COM	114340102	2712	134600	SH	DEFINED	3
BROOKSTONE INC	COM	114537103	656	32700	SH	DEFINED	3
BROWN & BROWN INC	COM	115236101	101	2350	SH	DEFINED	12
BROWN & BROWN INC	COM	115236101	6034	140001	SH	DEFINED	1
BROWN FORMAN CORP	CL A	115637100	132	2742	SH	DEFINED	2
BROWN FORMAN CORP	CL A	115637100	213	3300	SH	DEFINED	7
BROWN FORMAN CORP	CL B	115637209	483	9997	SH	DEFINED	12
BROWN FORMAN CORP	CL B	115637209	501	10382	SH	DEFINED	2
BROWN FORMAN CORP	CL A	115637100	38	800	SH	DEFINED	11
BROWN SHOE INC NEW	COM	115736100	10894	266150	SH	DEFINED	6
BROWN SHOE INC NEW	COM	115736100	16	400	SH	DEFINED	12
BROWN SHOE INC NEW	COM	115736100	8838	215920	SH	DEFINED	3
BRT RLTY TR	SH BEN INT NEW	055645303	4	200	SH	DEFINED	12
BRUNSWICK CORP	COM	117043109	4526	110940	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	14	350	SH	DEFINED	11
BRUNSWICK CORP	COM	117043109	43	1050	SH	DEFINED	12
BRYN MAWR BK CORP	COM	117665109	46	2000	SH	DEFINED	12
BSB BANCORP	COM	055652101	53	1500	SH	DEFINED	4
BT GROUP PLC	ADR	05577E101	27	735	SH	DEFINED	11
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	538	13265	SH	DEFINED	12
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	24	600	SH	DEFINED	9
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	24	600	SH	DEFINED	2
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	16	400	SH	DEFINED	4
BUCKLE INC	COM	118440106	10180	360350	SH	DEFINED	6
BUCKLE INC	COM	118440106	408	14450	SH	DEFINED	3
BUILDING MATLS HLDG CORP	COM	120113105	4755	251194	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	202	5195	SH	DEFINED	12
BURLINGTON COAT FACTORY	COM	121579106	15821	819750	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	612	17449	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	44012	1255036	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	860	24511	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	142	4060	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	17	490	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	4	120	SH	DEFINED	9
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1979	56435	SH	DEFINED	12
BURLINGTON RES INC	COM	122014103	6370	176075	SH	DEFINED	11
BURLINGTON RES INC	COM	122014103	58	1600	SH	DEFINED	9
BURLINGTON RES INC	COM	122014103	2753	76081	SH	DEFINED	12
BURLINGTON RES INC	COM	122014103	473	13068	SH	DEFINED	5
BURLINGTON RES INC	COM	122014103	410	11340	SH	DEFINED	6

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

BURLINGTON RES INC	COM	122014103	80	2224	SH	DEFINED	1
BURLINGTON RES INC	COM	122014103	314	8674	SH	DEFINED	2
C & F FINL CORP	COM	12466Q104	34	1000	SH	DEFINED	12
C COR NET CORP	COM	125010108	16	1600	SH	DEFINED	12
C COR NET CORP	COM	125010108	14	1400	SH	DEFINED	4
C COR NET CORP	COM	125010108	13164	1279320	SH	DEFINED	3
C D I CORP	COM	125071100	69	2000	SH	DEFINED	9
C D I CORP	COM	125071100	56	1625	SH	DEFINED	12
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	11	1080	SH	DEFINED	11
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	156	14700	SH	DEFINED	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	105	5367	SH	DEFINED	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	3	150	SH	DEFINED	4
CABOT CORP	COM	127055101	71	1740	SH	DEFINED	6
CABOT CORP	COM	127055101	153	3750	SH	DEFINED	12
CABOT MICROELECTRONICS CORP	COM	12709P103	19	620	SH	DEFINED	12
CABOT MICROELECTRONICS CORP	COM	12709P103	5	160	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	18	585	SH	DEFINED	11
CABOT OIL & GAS CORP	COM	127097103	3118	73700	SH	DEFINED	6
CABOT OIL & GAS CORP	COM	127097103	330	7800	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	46	1090	SH	DEFINED	12
CACHE INC	COM NEW	127150308	4	300	SH	DEFINED	12
CACHE INC	COM NEW	127150308	779	57630	SH	DEFINED	3
CACI INTL INC	CL A	127190304	3	69	SH	DEFINED	11
CACI INTL INC	CL A	127190304	24	600	SH	DEFINED	9
CACI INTL INC	CL A	127190304	569	14060	SH	DEFINED	12
CACI INTL INC	CL A	127190304	3107	76825	SH	DEFINED	1
CADBURY SCHWEPPEES PLC	ADR	127209302	1104	31465	SH	DEFINED	6
CADBURY SCHWEPPEES PLC	ADR	127209302	4	110	SH	DEFINED	9
CADBURY SCHWEPPEES PLC	ADR	127209302	7	200	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	543	15485	SH	DEFINED	2
CADENCE DESIGN SYSTEM INC	COM	127387108	183	12530	SH	DEFINED	12
CADMUS COMMUNICATIONS CORP	COM	127587103	2215	150194	SH	DEFINED	6
CAE INC	COM	124765108	3	668	SH	DEFINED	12
CAE INC	COM	124765108	844	140000	SH	DEFINED	7
CAESARS ENTMT INC	COM	127687101	6	410	SH	DEFINED	6
CAESARS ENTMT INC	COM	127687101	136	9040	SH	DEFINED	12
CAESARS ENTMT INC	COM	127687101	22176	1478385	SH	DEFINED	3
CAL DIVE INTL INC	COM	127914109	8	270	SH	DEFINED	11
CAL DIVE INTL INC	COM	127914109	26046	859040	SH	DEFINED	3
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	5475	356691	SH	DEFINED	12
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	30	1500	SH	DEFINED	11
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	1270	64481	SH	DEFINED	12
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	4836	365805	SH	DEFINED	12
CALGON CARBON CORP	COM	129603106	5	800	SH	DEFINED	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	40	3000	SH	DEFINED	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	1537	114809	SH	DEFINED	6
CALIFORNIA MICRO DEVICES COR	COM	130439102	0	0	SH	DEFINED	12
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	29	1500	SH	DEFINED	12
CALIFORNIA WTR SVC GROUP	COM	130788102	30	1074	SH	DEFINED	9
CALIFORNIA WTR SVC GROUP	COM	130788102	48	1733	SH	DEFINED	12
CALLAWAY GOLF CO	COM	131193104	838	73900	SH	DEFINED	6
CALLAWAY GOLF CO	COM	131193104	39	3435	SH	DEFINED	12
CALLIDUS SOFTWARE INC	COM	13123E500	1893	363000	SH	DEFINED	6
CALLON PETE CO DEL	COM	13123X102	1520	106600	SH	DEFINED	3
CALPINE CORP	COM	131347106	4	929	SH	DEFINED	2
CALPINE CORP	COM	131347106	9	1500	SH	DEFINED	7
CALPINE CORP	COM	131347106	528	122107	SH	DEFINED	12
CALPINE CORP	COM	131347106	19616	4543832	SH	DEFINED	6
CAMBIOR INC	COM	13201L103	37	10000	SH	DEFINED	7
CAMBREX CORP	COM	132011107	386	15280	SH	DEFINED	3
CAMBREX CORP	COM	132011107	547	21700	SH	DEFINED	9
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2

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

CAMCO FINL CORP	COM	132618109	831	59392	SH	DEFINED	6
CAMDEN NATL CORP	COM	133034108	40	1200	SH	DEFINED	12
CAMDEN NATL CORP	COM	133034108	1908	57700	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	2680	58526	SH	DEFINED	9
CAMDEN PPTY TR	SH BEN INT	133131102	32	700	SH	DEFINED	2
CAMDEN PPTY TR	SH BEN INT	133131102	2480	54140	SH	DEFINED	12
CAMDEN PPTY TR	SH BEN INT	133131102	155	3375	SH	DEFINED	11
CAMECO CORP	COM	13321L108	16	200	SH	DEFINED	7
CAMECO CORP	COM	13321L108	258	4395	SH	DEFINED	12
CAMPBELL SOUP CO	COM	134429109	11	400	SH	DEFINED	9
CAMPBELL SOUP CO	COM	134429109	13	470	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	274	10211	SH	DEFINED	12
CANADA SOUTHN PETE LTD	LTD VTG SH	135231108	15	2888	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	5	156	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	17	558	SH	DEFINED	11
CANADIAN NAT RES LTD	COM	136385101	981	32800	SH	DEFINED	6
CANADIAN NAT RES LTD	COM	136385101	36480	910860	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	65	1500	SH	DEFINED	2
CANADIAN NATL RY CO	COM	136375102	498	11425	SH	DEFINED	12
CANADIAN NATL RY CO	COM	136375102	33592	581577	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	19138	584365	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	216	8767	SH	DEFINED	12
CANADIAN PAC RY LTD	COM	13645T100	16	650	SH	DEFINED	11
CANADIAN SUPERIOR ENERGY INC	COM	136644101	1	385	SH	DEFINED	12
CANDELA CORP	COM	136907102	1	150	SH	DEFINED	12
CANON INC	ADR	138006309	21817	409468	SH	DEFINED	6
CANON INC	ADR	138006309	485	9078	SH	DEFINED	2
CANTEL MEDICAL CORP	COM	138098108	5	238	SH	DEFINED	12
CANTEL MEDICAL CORP	COM	138098108	345	16000	SH	DEFINED	3
CANWEST GLOBAL COMMUNICATION	SHS NON VTG	138906300	2	200	SH	DEFINED	7
CAPITAL & INCM STRTGS FD INC	COM	13971Y103	44	2500	SH	DEFINED	12
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	1114	37986	SH	DEFINED	12
CAPITAL BK CORP	COM	139793103	8	500	SH	DEFINED	12
CAPITAL CITY BK GROUP INC	COM	139674105	30	750	SH	DEFINED	11
CAPITAL CITY BK GROUP INC	COM	139674105	37	946	SH	DEFINED	12
CAPITAL CORP OF THE WEST	COM	140065103	820	21106	SH	DEFINED	6
CAPITAL CROSSING BK	COM	140071101	14	250	SH	DEFINED	12
CAPITAL CROSSING BK	COM	140071101	1637	29470	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	1197	17510	SH	DEFINED	11
CAPITAL ONE FINL CORP	DECS UPPR 6.25	14040H204	283	5620	SH	DEFINED	12
CAPITAL ONE FINL CORP	COM	14040H105	458748	6708802	SH	DEFINED	10
CAPITAL ONE FINL CORP	COM	14040H105	217281	3177550	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	26328	385032	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	5053	73900	SH	DEFINED	7
CAPITAL ONE FINL CORP	DECS UPPR 6.25	14040H204	676	10000	SH	DEFINED	7
CAPITAL ONE FINL CORP	COM	14040H105	899	13145	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	64	940	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	5	73	SH	DEFINED	9
CAPITAL ONE FINL CORP	COM	14040H105	5672	82948	SH	DEFINED	12
CAPITAL TITLE GROUP INC	COM	140919101	175	40700	SH	DEFINED	6
CAPITOL BANCORP LTD	COM	14056D105	2440	93800	SH	DEFINED	6
CAPITOL FED FINL	COM	14057C106	30	1000	SH	DEFINED	12
CAPSTONE TURBINE CORP	COM	14067D102	2	1000	SH	DEFINED	12
CARACO PHARMACEUTICAL LABS L	COM	14075T107	34	3480	SH	DEFINED	3
CARAUSTAR INDS INC	COM	140909102	583	41300	SH	DEFINED	3
CARAUSTAR INDS INC	COM	140909102	17	1200	SH	DEFINED	12
CARBO CERAMICS INC	COM	140781105	4144	60720	SH	DEFINED	3
CARBO CERAMICS INC	COM	140781105	10	143	SH	DEFINED	12
CARDIAC SCIENCE INC	COM NEW	141410209	11	4450	SH	DEFINED	12
CARDINAL FINL CORP	COM	14149F109	2046	226128	SH	DEFINED	12
CARDINAL HEALTH INC	COM	14149Y108	329	4700	SH	DEFINED	5
CARDINAL HEALTH INC	COM	14149Y108	12901	184171	SH	DEFINED	3

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

CARDINAL HEALTH INC	COM	14149Y108	5904	84276	SH	DEFINED	12
CARDINAL HEALTH INC	COM	14149Y108	5496	78460	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	906	12935	SH	DEFINED	9
CARDINAL HEALTH INC	COM	14149Y108	604	8621	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	42	600	SH	DEFINED	1
CARDINAL STATE BANK DURHAM N	COM	141546101	22	2000	SH	DEFINED	12
CAREER EDUCATION CORP	COM	141665109	131	2878	SH	DEFINED	12
CAREMARK RX INC	COM	141705103	35	1054	SH	DEFINED	2
CAREMARK RX INC	COM	141705103	10531	319700	SH	DEFINED	8
CAREMARK RX INC	COM	141705103	125172	3800000	SH	DEFINED	10
CAREMARK RX INC	COM	141705103	1047	31800	SH	DEFINED	11
CAREMARK RX INC	COM	141705103	634	19262	SH	DEFINED	12
CARLISLE COS INC	COM	142339100	12	200	SH	DEFINED	12
CARLISLE COS INC	COM	142339100	9058	145510	SH	DEFINED	3
CARMAX INC	COM	143130102	5389	246406	SH	DEFINED	12
CARMIKE CINEMAS INC	COM	143436400	6312	160000	SH	DEFINED	3
CARNIVAL CORP	PAIRED CTF	143658300	893	19000	SH	DEFINED	5
CARNIVAL CORP	PAIRED CTF	143658300	8477	180366	SH	DEFINED	12
CARNIVAL CORP	PAIRED CTF	143658300	263	5590	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	52	1105	SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	143658300	13533	287940	SH	DEFINED	6
CARRAMERICA RLTY CORP	COM	144418100	9	300	SH	DEFINED	9
CARRAMERICA RLTY CORP	COM	144418100	57	1900	SH	DEFINED	11
CARRAMERICA RLTY CORP	COM	144418100	4249	140550	SH	DEFINED	12
CARREKER CORP	COM	144433109	25	2500	SH	DEFINED	12
CARRIAGE SVCS INC	COM	143905107	1654	328200	SH	DEFINED	6
CARRIER ACCESS CORP	COM	144460102	5	425	SH	DEFINED	2
CARRINGTON LABS INC	COM	144525102	0	12	SH	DEFINED	12
CARRIZO OIL & CO INC	COM	144577103	11	1100	SH	DEFINED	6
CARROLLTON BANCORP	COM	145282109	215	13382	SH	DEFINED	12
CARROLLTON BANCORP	COM	145282109	33	2079	SH	DEFINED	11
CASCADE BANCORP	COM	147154108	4711	254915	SH	DEFINED	1
CASCADE CORP	COM	147195101	903	28900	SH	DEFINED	3
CASCADE CORP	COM	147195101	9	300	SH	DEFINED	11
CASCADE CORP	COM	147195101	6973	223150	SH	DEFINED	6
CASCADE NAT GAS CORP	COM	147339105	66	3000	SH	DEFINED	3
CASCADE NAT GAS CORP	COM	147339105	12	526	SH	DEFINED	2
CASH AMER INTL INC	COM	14754D100	8219	357360	SH	DEFINED	3
CASTLE CONV FD INC	COM	148443104	10	450	SH	DEFINED	12
CASTLE ENERGY CORP	COM PAR\$0.50N	148449309	94	7500	SH	DEFINED	12
CATALYTICA ENERGY SYS INC	COM	148884109	1	200	SH	DEFINED	12
CATAPULT COMMUNICATIONS CORP	COM	149016107	12	516	SH	DEFINED	11
CATELLUS DEV CORP NEW	COM	149113102	31	1253	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	71	900	SH	DEFINED	4
CATERPILLAR INC DEL	COM	149123101	10	125	SH	DEFINED	9
CATERPILLAR INC DEL	COM	149123101	239	3008	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	3086	38850	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	5697	53500	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	5934	74698	SH	DEFINED	12
CATERPILLAR INC DEL	COM	149123101	35819	450900	SH	DEFINED	6
CATHAY GENERAL BANCORP	COM	149150104	1746	26180	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	16636	740935	SH	DEFINED	6
CAVALIER HOMES INC	COM	149507105	1	100	SH	DEFINED	12
CAVCO INDS INC DEL	COM	149568107	115	2900	SH	DEFINED	3
CB BANCSHARES INC HAWAII	COM	124785106	28	300	SH	DEFINED	11
CB BANCSHARES INC HAWAII	COM	124785106	5	56	SH	DEFINED	12
CBL & ASSOC PPTYS INC	COM	124830100	83	1510	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	62	1125	SH	DEFINED	11
CBL & ASSOC PPTYS INC	COM	124830100	373	6788	SH	DEFINED	12
CBRL GROUP INC	COM	12489V106	162	5248	SH	DEFINED	12
CBRL GROUP INC	COM	12489V106	1101	35700	SH	DEFINED	3
CBRL GROUP INC	COM	12489V106	46	1500	SH	DEFINED	9

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

CBRL GROUP INC	COM	12489V106	22	710	SH	DEFINED	11
CCC INFORMATION SVCS GROUP I	COM	12487Q109	102	6079	SH	DEFINED	4
CCC INFORMATION SVCS GROUP I	COM	12487Q109	13	780	SH	DEFINED	12
CDN IMPERIAL BK OF COMMERCE	COM	136069101	62118	952728	SH	DEFINED	7
CEC ENTMT INC	COM	125137109	120	4059	SH	DEFINED	12
CEC ENTMT INC	COM	125137109	38341	1299018	SH	DEFINED	6
CEC ENTMT INC	COM	125137109	45061	1526987	SH	DEFINED	3
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	270	8566	SH	DEFINED	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	431	13670	SH	DEFINED	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	63	2000	SH	DEFINED	9
CEDAR SHOPPING CTRS INC	COM NEW	150602209	780	67917	SH	DEFINED	12
CELADON GROUP INC	COM	150838100	89	5060	SH	DEFINED	12
CELADON GROUP INC	COM	150838100	633	35960	SH	DEFINED	3
CELESTICA INC	SUB VTG SHS	15101Q108	22706	1138125	SH	DEFINED	4
CELESTICA INC	SUB VTG SHS	15101Q108	9944	498430	SH	DEFINED	5
CELESTICA INC	SUB VTG SHS	15101Q108	24	1225	SH	DEFINED	11
CELESTICA INC	SUB VTG SHS	15101Q108	20	1000	SH	DEFINED	12
CELESTICA INC	SUB VTG SHS	15101Q108	15	550	SH	DEFINED	7
CELGENE CORP	COM	151020104	43	750	SH	DEFINED	12
CELGENE CORP	COM	151020104	401	7000	SH	DEFINED	5
CELGENE CORP	COM	151020104	6	100	SH	DEFINED	9
CELL GENESYS INC	COM	150921104	21819	2100000	SH	DEFINED	10
CELL GENESYS INC	COM	150921104	1902	183100	SH	DEFINED	8
CELL GENESYS INC	COM	150921104	21	1995	SH	DEFINED	11
CELL GENESYS INC	COM	150921104	17	1600	SH	DEFINED	2
CELL GENESYS INC	COM	150921104	8343	803008	SH	DEFINED	12
CELLSTAR CORP	COM NEW	150925204	17	2280	SH	DEFINED	12
CELLSTAR CORP	COM NEW	150925204	15	2000	SH	DEFINED	9
CELSION CORPORATION	COM	15117N107	3	5500	SH	DEFINED	12
CEMEX S A	SPON ADR 5 ORD	151290889	65	2248	SH	DEFINED	11
CEMEX S A	SPON ADR 5 ORD	151290889	13522	465319	SH	DEFINED	3
CENDANT CORP	COM	151313103	15135	618248	SH	DEFINED	4
CENDANT CORP	COM	151313103	13	400	SH	DEFINED	7
CENDANT CORP	COM	151313103	54	2186	SH	DEFINED	2
CENDANT CORP	COM	151313103	93	3800	SH	DEFINED	11
CENDANT CORP	COM	151313103	906	37000	SH	DEFINED	9
CENDANT CORP	COM	151313103	90576	3700000	SH	DEFINED	13
CENDANT CORP	COM	151313103	11062	451866	SH	DEFINED	3
CENDANT CORP	COM	151313103	10898	445200	SH	DEFINED	8
CENDANT CORP	COM	151313103	9335	381342	SH	DEFINED	12
CENDANT CORP	COM	151313103	6048	247042	SH	DEFINED	6
CENDANT CORP	COM	151313103	7831	319900	SH	DEFINED	5
CENTENE CORP DEL	COM	15135B101	1272	32990	SH	DEFINED	3
CENTENE CORP DEL	COM	15135B101	9	237	SH	DEFINED	12
CENTER BANCORP INC	COM	151408101	7	630	SH	DEFINED	11
CENTERPOINT ENERGY INC	COM	15189T107	5336	464013	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	13	1129	SH	DEFINED	2
CENTERPOINT ENERGY INC	COM	15189T107	5	400	SH	DEFINED	9
CENTERPOINT ENERGY INC	COM	15189T107	69	6030	SH	DEFINED	6
CENTERPOINT ENERGY INC	COM	15189T107	157	13628	SH	DEFINED	12
CENTERPOINT PPTYS TR	COM	151895109	75	1000	SH	DEFINED	2
CENTEX CORP	COM	152312104	47	1030	SH	DEFINED	12
CENTRAL EUROPE AND RUSSIA FD	COM	153436100	68	3180	SH	DEFINED	12
CENTRAL EUROPEAN DIST CORP	COM	153435102	5	193	SH	DEFINED	12
CENTRAL EUROPEAN DIST CORP	COM	153435102	7922	305750	SH	DEFINED	3
CENTRAL FD CDA LTD	CL A	153501101	43	8100	SH	DEFINED	12
CENTRAL FGHT LINES INC NEV	COM	153491105	5	600	SH	DEFINED	12
CENTRAL PAC FINL CORP	COM	154760102	11	400	SH	DEFINED	11
CENTRAL PKG CORP	COM	154785109	67	3559	SH	DEFINED	12
CENTRAL PKG CORP	COM	154785109	0	1	SH	DEFINED	9
CENTRAL PKG CORP	COM	154785109	1	80	SH	DEFINED	2
CENTRAL SECS CORP	COM	155123102	19	800	SH	DEFINED	12

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

CENTRAL VA BANKSHARES INC	COM	155792104	38	1391	SH	DEFINED	12
CENTRAL VT PUB SVC CORP	COM	155771108	37	1800	SH	DEFINED	12
CENTRAL VT PUB SVC CORP	COM	155771108	25	1200	SH	DEFINED	2
CENTRAL VT PUB SVC CORP	COM	155771108	1598	78000	SH	DEFINED	6
CENTRUE FINL CORP	COM	15641R103	11	400	SH	DEFINED	11
CENTURY ALUM CO	COM	156431108	13176	531520	SH	DEFINED	3
CENTURY BUSINESS SVCS INC	COM	156490104	255	58591	SH	DEFINED	12
CENTURY BUSINESS SVCS INC	COM	156490104	812	186310	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	8092	269380	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	2881	95918	SH	DEFINED	12
CENTURYTEL INC	COM	156700106	3	115	SH	DEFINED	11
CEPHALON INC	COM	156708109	111	2053	SH	DEFINED	12
CEPHALON INC	COM	156708109	1583	29316	SH	DEFINED	3
CEPHEID	COM	15670R107	147	12700	SH	DEFINED	12
CERADYNE INC	COM	156710105	144	4032	SH	DEFINED	12
CERES GROUP INC	COM	156772105	2788	454000	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	67500	3000000	SH	DEFINED	10
CERIDIAN CORP NEW	COM	156779100	6010	267100	SH	DEFINED	8
CERIDIAN CORP NEW	COM	156779100	297	13190	SH	DEFINED	12
CERIDIAN CORP NEW	COM	156779100	248	11000	SH	DEFINED	11
CERIDIAN CORP NEW	COM	156779100	99	4410	SH	DEFINED	6
CERNER CORP	COM	156782104	2	50	SH	DEFINED	6
CERNER CORP	COM	156782104	92	2055	SH	DEFINED	12
CERNER CORP	COM	156782104	178	4000	SH	DEFINED	2
CERTEGY INC	COM	156880106	2033	52386	SH	DEFINED	12
CERTEGY INC	COM	156880106	1976	50918	SH	DEFINED	1
CERTEGY INC	COM	156880106	33	850	SH	DEFINED	11
CERTEGY INC	COM	156880106	2	60	SH	DEFINED	6
CERUS CORP	COM	157085101	1	500	SH	DEFINED	12
CERUS CORP	COM	157085101	1	250	SH	DEFINED	2
CEVA INC	COM	157210105	5	600	SH	DEFINED	11
CH ENERGY GROUP INC	COM	12541M102	226	4863	SH	DEFINED	12
CH ENERGY GROUP INC	COM	12541M102	278	5980	SH	DEFINED	3
CHALONE WINE GROUP LTD	COM	157639105	6	517	SH	DEFINED	12
CHAMPION ENTERPRISES INC	COM	158496109	60	6500	SH	DEFINED	9
CHAMPS ENTMT INC DEL	COM	158787101	6	700	SH	DEFINED	12
CHARLES & COLVARD LTD	COM	159765106	18	3000	SH	DEFINED	12
CHARLES RIV LABS INTL INC	COM	159864107	401	8200	SH	DEFINED	11
CHARLES RIV LABS INTL INC	COM	159864107	12815	262230	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	2674	125070	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	9	1040	SH	DEFINED	9
CHARMING SHOPPES INC	COM	161133103	13072	1463780	SH	DEFINED	3
CHARTER COMMUNICATIONS INC D	CL A	16117M107	102	25942	SH	DEFINED	12
CHARTER ONE FINL INC	COM	160903100	277	6260	SH	DEFINED	6
CHARTER ONE FINL INC	COM	160903100	591	13373	SH	DEFINED	11
CHARTER ONE FINL INC	COM	160903100	992	22451	SH	DEFINED	5
CHARTER ONE FINL INC	COM	160903100	2099	47499	SH	DEFINED	4
CHARTER ONE FINL INC	COM	160903100	3325	75232	SH	DEFINED	12
CHARTER ONE FINL INC	COM	160903100	29844	675362	SH	DEFINED	2
CHARTERMAC	SH BEN INT	160908109	797	40549	SH	DEFINED	12
CHARTERMAC	SH BEN INT	160908109	106	5406	SH	DEFINED	9
CHARTWELL DIVD & INCOME FD I	COM	16139P104	20	2200	SH	DEFINED	12
CHASE CORP	COM	16150R104	9	600	SH	DEFINED	11
CHATTEM INC	COM	162456107	0	0	SH	DEFINED	12
CHATTEM INC	COM	162456107	12691	438960	SH	DEFINED	6
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	16467	610100	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	161	5960	SH	DEFINED	12
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	1	83	SH	DEFINED	12
CHECKFREE CORP NEW	COM	162813109	9	300	SH	DEFINED	11
CHECKFREE CORP NEW	COM	162813109	25	830	SH	DEFINED	6
CHECKFREE CORP NEW	COM	162813109	481	16020	SH	DEFINED	12
CHECKFREE CORP NEW	COM	162813109	11132	371069	SH	DEFINED	3

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

CHECKPOINT SYS INC	COM	162825103	10270	573005	SH	DEFINED	6
CHECKPOINT SYS INC	COM	162825103	23349	1302229	SH	DEFINED	3
CHECKPOINT SYS INC	COM	162825103	177	9875	SH	DEFINED	12
CHEESECAKE FACTORY INC	COM	163072101	95	2390	SH	DEFINED	12
CHELSEA PPTY GROUP INC	COM	163421100	13	200	SH	DEFINED	12
CHELSEA PPTY GROUP INC	COM	163421100	26	400	SH	DEFINED	9
CHEMED CORP NEW	COM	16359R103	5	100	SH	DEFINED	2
CHEMED CORP NEW	COM	16359R103	55	1134	SH	DEFINED	12
CHEMED CORP NEW	COM	16359R103	82	1700	SH	DEFINED	9
CHEMICAL FINL CORP	COM	163731102	16310	442122	SH	DEFINED	6
CHEROKEE INC DEL NEW	COM	16444H102	2121	84550	SH	DEFINED	6
CHESAPEAKE CORP	COM	165159104	98	3659	SH	DEFINED	12
CHESAPEAKE CORP	COM	165159104	213	8000	SH	DEFINED	3
CHESAPEAKE ENERGY CORP	COM	165167107	58	3909	SH	DEFINED	11
CHESAPEAKE ENERGY CORP	COM	165167107	7781	528600	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	4648	315755	SH	DEFINED	12
CHESAPEAKE UTILS CORP	COM	165303108	52	2305	SH	DEFINED	12
CHESAPEAKE UTILS CORP	COM	165303108	1905	83900	SH	DEFINED	6
CHEVRONTEXACO CORP	COM	166764100	27816	295568	SH	DEFINED	2
CHEVRONTEXACO CORP	COM	166764100	39327	417880	SH	DEFINED	3
CHEVRONTEXACO CORP	COM	166764100	23493	249632	SH	DEFINED	12
CHEVRONTEXACO CORP	COM	166764100	8130	86388	SH	DEFINED	5
CHEVRONTEXACO CORP	COM	166764100	2498	26537	SH	DEFINED	1
CHEVRONTEXACO CORP	COM	166764100	1933	20545	SH	DEFINED	11
CHEVRONTEXACO CORP	COM	166764100	221	1750	SH	DEFINED	7
CHEVRONTEXACO CORP	COM	166764100	16	165	SH	DEFINED	4
CHEVRONTEXACO CORP	COM	166764100	63713	677006	SH	DEFINED	6
CHEVRONTEXACO CORP	COM	166764100	3976	42247	SH	DEFINED	9
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	546	19600	SH	DEFINED	11
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	8	300	SH	DEFINED	2
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	11	79	SH	DEFINED	12
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	6133	42480	SH	DEFINED	3
CHICOS FAS INC	COM	168615102	9644	213550	SH	DEFINED	1
CHICOS FAS INC	COM	168615102	72	1600	SH	DEFINED	2
CHICOS FAS INC	COM	168615102	99	2200	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	275	6100	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	283	6258	SH	DEFINED	12
CHILDRENS PL RETAIL STORES I	COM	168905107	9815	417300	SH	DEFINED	3
CHILE FD INC	COM	168834109	5	391	SH	DEFINED	12
CHINA FD INC	COM	169373107	26	900	SH	DEFINED	12
CHINADOTCOM CORP	CL A	G2108N109	16	2200	SH	DEFINED	12
CHIPPAC INC	CL A	169657103	8	1200	SH	DEFINED	12
CHIQUITA BRANDS INTL INC	*W EXP 03/19/200	170032114	38	5704	SH	DEFINED	12
CHIQUITA BRANDS INTL INC	COM	170032809	6828	326400	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM	170032809	5944	284110	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	COM	170032809	8	379	SH	DEFINED	12
CHIRON CORP	COM	170040109	132	2951	SH	DEFINED	12
CHIRON CORP	COM	170040109	30	675	SH	DEFINED	4
CHIRON CORP	COM	170040109	5	120	SH	DEFINED	11
CHIRON CORP	COM	170040109	1	16	SH	DEFINED	2
CHITTENDEN CORP	COM	170228100	2063	58700	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	295	8400	SH	DEFINED	5
CHITTENDEN CORP	COM	170228100	52	1474	SH	DEFINED	12
CHOICE HOTELS INTL INC	COM	169905106	181	3600	SH	DEFINED	12
CHOICE HOTELS INTL INC	COM	169905106	25013	498668	SH	DEFINED	3
CHOICEPOINT INC	COM	170388102	360	7889	SH	DEFINED	12
CHORDIANT SOFTWARE INC	COM	170404107	10	2180	SH	DEFINED	12
CHRISTOPHER & BANKS CORP	COM	171046105	6	325	SH	DEFINED	11
CHRISTOPHER & BANKS CORP	COM	171046105	696	39285	SH	DEFINED	12
CHROMAVISION MED SYS INC	COM	17111P104	20	10500	SH	DEFINED	12
CHROMCRAFT REVINGTON INC	COM	171117104	34	2700	SH	DEFINED	12
CHROMCRAFT REVINGTON INC	COM	171117104	1502	117800	SH	DEFINED	6

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

CHRONIMED INC	COM	171164106	2	250	SH	DEFINED	12
CHRONIMED INC	COM	171164106	356	43700	SH	DEFINED	6
CHUBB CORP	COM	171232101	1373	20138	SH	DEFINED	6
CHUBB CORP	COM	171232101	27880	408922	SH	DEFINED	3
CHUBB CORP	COM	171232101	73	800	SH	DEFINED	7
CHUBB CORP	COM	171232101	125	1839	SH	DEFINED	11
CHUBB CORP	COM	171232101	620	9100	SH	DEFINED	1
CHUBB CORP	COM	171232101	1478	21678	SH	DEFINED	5
CHUBB CORP	COM	171232101	1732	25401	SH	DEFINED	2
CHUBB CORP	COM	171232101	2725	39969	SH	DEFINED	12
CHUBB CORP	CORP UNIT %	171232309	9654	260000	SH	DEFINED	7
CHUBB CORP	COM	171232101	298	4372	SH	DEFINED	9
CHUBB CORP	CORP UNIT %	171232309	64	2300	SH	DEFINED	12
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	1702	72000	SH	DEFINED	7
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	7953	450850	SH	DEFINED	6
CHURCH & DWIGHT INC	COM	171340102	23	500	SH	DEFINED	12
CHURCH & DWIGHT INC	COM	171340102	30	660	SH	DEFINED	11
CHURCHILL DOWNS INC	COM	171484108	12	300	SH	DEFINED	12
CIBER INC	COM	17163B102	659	80112	SH	DEFINED	12
CIBER INC	COM	17163B102	1170	142280	SH	DEFINED	3
CIBER INC	COM	17163B102	11	1351	SH	DEFINED	11
CIENA CORP	COM	171779101	138	37206	SH	DEFINED	12
CIENA CORP	COM	171779101	2	630	SH	DEFINED	6
CIGNA CORP	COM	125509109	21	300	SH	DEFINED	11
CIGNA CORP	COM	125509109	57200	831273	SH	DEFINED	6
CIGNA CORP	COM	125509109	715	10392	SH	DEFINED	12
CIGNA CORP	COM	125509109	310	4500	SH	DEFINED	2
CIGNA HIGH INCOME SHS	SH BEN INT	12551D109	5	2000	SH	DEFINED	12
CIGNA INVTS SECS INC	COM	17179X106	28	1775	SH	DEFINED	12
CIM HIGH YIELD SECS	SH BEN INT	125527101	4	1000	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	8714	288260	SH	DEFINED	3
CIMAREX ENERGY CO	COM	171798101	32732	1082801	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	38	1254	SH	DEFINED	11
CIMAREX ENERGY CO	COM	171798101	7	233	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	22	743	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	7823	1761900	SH	DEFINED	8
CINCINNATI BELL INC NEW	COM	171871106	5	1200	SH	DEFINED	9
CINCINNATI BELL INC NEW	COM	171871106	17	3900	SH	DEFINED	11
CINCINNATI BELL INC NEW	COM	171871106	142	31896	SH	DEFINED	12
CINCINNATI BELL INC NEW	COM	171871106	175	40704	SH	DEFINED	14
CINCINNATI BELL INC NEW	PFD CV DEP1/20	171871403	105	2500	SH	DEFINED	12
CINCINNATI BELL INC NEW	COM	171871106	53919	12144000	SH	DEFINED	10
CINCINNATI BELL INC NEW	COM	171871106	64380	14500000	SH	DEFINED	13
CINCINNATI BELL INC NEW	PFD CV DEP1/20	171871403	21	500	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	435	97910	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	20736	476467	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	2975	68366	SH	DEFINED	12
CINCINNATI FINL CORP	COM	172062101	210	4830	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	204	4689	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	7	162	SH	DEFINED	9
CINERGY CORP	COM	172474108	137	3600	SH	DEFINED	6
CINERGY CORP	COM	172474108	1667	43859	SH	DEFINED	12
CINERGY CORP	COM	172474108	999	26300	SH	DEFINED	3
CINERGY CORP	COM	172474108	107	2816	SH	DEFINED	11
CINERGY CORP	COM	172474108	1112	29270	SH	DEFINED	2
CINTAS CORP	COM	172908105	607	12737	SH	DEFINED	12
CINTAS CORP	COM	172908105	204	4275	SH	DEFINED	11
CINTAS CORP	COM	172908105	24499	513934	SH	DEFINED	2
CINTAS CORP	COM	172908105	8755	183650	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K109	1298	63660	SH	DEFINED	3
CIRCOR INTL INC	COM	17273K109	61	3000	SH	DEFINED	12
CIRCUIT CITY STORE INC	COM	172737108	15	1170	SH	DEFINED	6



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

CIRCUIT CITY STORE INC	COM	172737108	4195	323946	SH	DEFINED	12
CIRRUS LOGIC INC	COM	172755100	2	300	SH	DEFINED	12
CIRRUS LOGIC INC	COM	172755100	5	895	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	5692	240153	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	40014	1688336	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	35613	1502677	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	19500	822798	SH	DEFINED	12
CISCO SYS INC	COM	17275R102	14498	611713	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	551	23258	SH	DEFINED	9
CISCO SYS INC	COM	17275R102	9758	411741	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	5656	238630	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	1231	51945	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	10439	330745	SH	DEFINED	7
CIT GROUP INC	COM	125581108	41	1080	SH	DEFINED	9
CIT GROUP INC	COM	125581108	28	730	SH	DEFINED	6
CIT GROUP INC	COM	125581108	49777	1300000	SH	DEFINED	13
CIT GROUP INC	COM	125581108	1021	26670	SH	DEFINED	12
CIT GROUP INC	COM	125581108	35180	918786	SH	DEFINED	3
CITIBANK WEST FSB SAN FRAN C	CONT LITIG REC	17306J202	0	16	SH	DEFINED	12
CITIGROUP INC	COM	172967101	104014	2236877	SH	DEFINED	6
CITIGROUP INC	COM	172967101	263206	5660347	SH	DEFINED	8
CITIGROUP INC	COM	172967101	41462	891655	SH	DEFINED	12
CITIGROUP INC	COM	172967101	12251	230283	SH	DEFINED	7
CITIGROUP INC	COM	172967101	7545	162260	SH	DEFINED	1
CITIGROUP INC	COM	172967101	6919	148798	SH	DEFINED	11
CITIGROUP INC	COM	172967101	6048	130073	SH	DEFINED	9
CITIGROUP INC	COM	172967101	5329	114612	SH	DEFINED	5
CITIGROUP INC	COM	172967101	35778	769417	SH	DEFINED	2
CITIGROUP INC	COM	172967101	71	1527	SH	DEFINED	4
CITIGROUP INC	COM	172967101	561202	12068866	SH	DEFINED	10
CITIGROUP INC	COM	172967101	69080	1485585	SH	DEFINED	3
CITIGROUP INVTS LN FD INC	COM	17307C107	138	9350	SH	DEFINED	12
CITIZENS BKG CORP MICH	COM	174420109	67	2144	SH	DEFINED	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	52	4316	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	163	13500	SH	DEFINED	3
CITIZENS COMMUNICATIONS CO	COM	17453B101	206	17001	SH	DEFINED	12
CITIZENS FIRST BANCORP INC D	COM	17461R106	7	300	SH	DEFINED	12
CITIZENS INC	CL A	174740100	0	12	SH	DEFINED	12
CITIZENS SOUTH BKG CP DEL	COM	176682102	24	1831	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	51	2500	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	63	3105	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	11	550	SH	DEFINED	11
CITY HLDG CO	COM	177835105	38	1200	SH	DEFINED	3
CITY HLDG CO	COM	177835105	47	1500	SH	DEFINED	12
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	1	500	SH	DEFINED	2
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	6	3300	SH	DEFINED	9
CITY NATL CORP	COM	178566105	11225	170850	SH	DEFINED	6
CITY NATL CORP	COM	178566105	45	685	SH	DEFINED	12
CKE RESTAURANTS INC	COM	12561E105	3	200	SH	DEFINED	12
CLAIRES STORES INC	COM	179584107	17	790	SH	DEFINED	11
CLAIRES STORES INC	COM	179584107	43111	1986684	SH	DEFINED	3
CLAIRES STORES INC	COM	179584107	342	15740	SH	DEFINED	12
CLARCOR INC	COM	179895107	65	1410	SH	DEFINED	11
CLARCOR INC	COM	179895107	78	1700	SH	DEFINED	2
CLARCOR INC	COM	179895107	556	12131	SH	DEFINED	12
CLARK INC	COM	181457102	7	400	SH	DEFINED	6
CLARK INC	COM	181457102	639	34450	SH	DEFINED	3
CLARUS CORP	COM	182707109	213	18375	SH	DEFINED	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2406	65110	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1025	27750	SH	DEFINED	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	322	8725	SH	DEFINED	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	307	8300	SH	DEFINED	5

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

CLEAR CHANNEL COMMUNICATIONS	COM	184502102	90	2424	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	7	200	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	18	476	SH	DEFINED	9
CLECO CORP NEW	COM	12561W105	18919	1052200	SH	DEFINED	6
CLECO CORP NEW	COM	12561W105	3035	168789	SH	DEFINED	12
CLECO CORP NEW	COM	12561W105	31	1700	SH	DEFINED	11
CLECO CORP NEW	COM	12561W105	18	1000	SH	DEFINED	1
CLEVELAND CLIFFS INC	COM	185896107	91	1616	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	408	7590	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	41	770	SH	DEFINED	3
CLOROX CO DEL	COM	189054109	151	2800	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	446	8298	SH	DEFINED	9
CLOROX CO DEL	COM	189054109	5215	96963	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	105	1950	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	5	100	SH	DEFINED	4
CMGI INC	COM	125750109	20	10370	SH	DEFINED	12
CMS ENERGY CORP	COM	125896100	2531	277166	SH	DEFINED	12
CNA FINL CORP	COM	126117100	92	3100	SH	DEFINED	12
CNA FINL CORP	COM	126117100	187	6320	SH	DEFINED	6
CNB FINL CORP PA	COM	126128107	25	1823	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	143910	13000000	SH	DEFINED	10
CNET NETWORKS INC	COM	12613R104	61	5500	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	12642	1142000	SH	DEFINED	8
CNF INC	COM	12612W104	3	65	SH	DEFINED	12
CNF INC	COM	12612W104	406	9760	SH	DEFINED	3
CNF INC	COM	12612W104	6019	144830	SH	DEFINED	6
CNH GLOBAL N V	SHS NEW	N20935206	1	30	SH	DEFINED	11
CNH GLOBAL N V	SHS NEW	N20935206	3030	146794	SH	DEFINED	12
CNS INC	COM	126136100	467	46500	SH	DEFINED	3
COACH INC	COM	189754104	14	300	SH	DEFINED	2
COACH INC	COM	189754104	99	2197	SH	DEFINED	12
COACH INC	COM	189754104	710	15710	SH	DEFINED	3
COASTAL FINL CORP DEL	COM	19046E105	2	110	SH	DEFINED	12
COBIZ INC	COM	190897108	25	1800	SH	DEFINED	12
COBIZ INC	COM	190897108	1646	118987	SH	DEFINED	1
COCA COLA BOTTLING CO CONS	COM	191098102	521	9008	SH	DEFINED	12
COCA COLA CO	COM	191216100	63	1257	SH	DEFINED	4
COCA COLA CO	COM	191216100	679	13452	SH	DEFINED	5
COCA COLA CO	COM	191216100	0	0	SH	DEFINED	6
COCA COLA CO	COM	191216100	8324	123020	SH	DEFINED	7
COCA COLA CO	COM	191216100	10011	198313	SH	DEFINED	2
COCA COLA CO	COM	191216100	22941	454456	SH	DEFINED	12
COCA COLA CO	COM	191216100	32139	636676	SH	DEFINED	3
COCA COLA CO	COM	191216100	191	3777	SH	DEFINED	9
COCA COLA CO	COM	191216100	645	12770	SH	DEFINED	11
COCA COLA CO	COM	191216100	1690	33472	SH	DEFINED	1
COCA COLA ENTERPRISES INC	COM	191219104	1315	45364	SH	DEFINED	12
COCA COLA ENTERPRISES INC	COM	191219104	4	150	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	108	3725	SH	DEFINED	11
COCA COLA ENTERPRISES INC	COM	191219104	527	18190	SH	DEFINED	3
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	17114	769908	SH	DEFINED	6
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	2040	68600	SH	DEFINED	7
COEUR D ALENE MINES CORP IDA	COM	192108108	11	2800	SH	DEFINED	12
COEUR D ALENE MINES CORP IDA	COM	192108108	55	10000	SH	DEFINED	7
COGNEX CORP	COM	192422103	173	4500	SH	DEFINED	12
COGNEX CORP	COM	192422103	215	5600	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	86	3402	SH	DEFINED	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	122	4800	SH	DEFINED	2
COGNOS INC	COM	19244C109	24	650	SH	DEFINED	12
COGNOS INC	COM	19244C109	116	2400	SH	DEFINED	7
COHEN & STEERS ADV INC RLTY	COM	19247W102	1672	95980	SH	DEFINED	12
COHEN & STEERS PREM INC RLTY	COM	19247V104	2182	125140	SH	DEFINED	12

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

COHEN & STEERS QUALITY RLTY	COM	19247L106	3242	194128	SH	DEFINED	12
COHEN & STEERS REIT & PFD IN	COM	19247X100	1982	85670	SH	DEFINED	12
COHEN & STEERS REIT & UTIL I	COM	19247Y108	1628	97937	SH	DEFINED	12
COHEN & STEERS SELECT UTIL F	COM	19248A109	424	25794	SH	DEFINED	12
COHEN & STEERS TOTAL RETURN	COM	19247R103	345	20222	SH	DEFINED	12
COHERENT INC	COM	192479103	27	900	SH	DEFINED	12
COHERENT INC	COM	192479103	3	87	SH	DEFINED	11
COHESANT TECHNOLOGIES INC	COM	192480101	5	485	SH	DEFINED	12
COHU INC	COM	192576106	41	2170	SH	DEFINED	11
COINSTAR INC	COM	19259P300	4	200	SH	DEFINED	2
COINSTAR INC	COM	19259P300	6	275	SH	DEFINED	12
COLDWATER CREEK INC	COM	193068103	4	150	SH	DEFINED	12
COLE KENNETH PRODTNS INC	CL A	193294105	18435	537940	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	125	1600	SH	DEFINED	7
COLGATE PALMOLIVE CO	COM	194162103	61	1047	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	269	4600	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	315	5396	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	3676	62898	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	5544	94847	SH	DEFINED	12
COLGATE PALMOLIVE CO	COM	194162103	10208	174649	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	14405	246443	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	273	4665	SH	DEFINED	9
COLLAGENEX PHARMACEUTICALS I	COM	19419B100	8	840	SH	DEFINED	3
COLLEGIATE PACIFIC INC	COM NEW	194589206	0	8	SH	DEFINED	12
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	3	500	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	16411	903190	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	432	23800	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	405	22307	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	55	3025	SH	DEFINED	11
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	42	6997	SH	DEFINED	12
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	122	38000	SH	DEFINED	12
COLONIAL INTERMARKET INCM TR	SH BEN INT	195762109	81	10000	SH	DEFINED	12
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	48	4960	SH	DEFINED	12
COLONIAL MUN INCOME TR	SH BEN INT	195799101	43	8007	SH	DEFINED	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	462	12000	SH	DEFINED	9
COLONIAL PPTYS TR	COM SH BEN INT	195872106	84	2174	SH	DEFINED	11
COLONIAL PPTYS TR	COM SH BEN INT	195872106	358	9300	SH	DEFINED	12
COLUMBIA BANCORP	COM	197227101	3325	113775	SH	DEFINED	1
COLUMBIA BANCORP	COM	197227101	1004	34351	SH	DEFINED	12
COLUMBIA BANCORP	COM	197227101	13	440	SH	DEFINED	11
COLUMBIA BKG SYS INC	COM	197236102	3828	172265	SH	DEFINED	6
COLUMBIA BKG SYS INC	COM	197236102	2462	110819	SH	DEFINED	3
COLUMBIA LABS INC	COM	197779101	0	50	SH	DEFINED	12
COLUMBIA SPORTSWEAR CO	COM	198516106	43	782	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	337963	12057205	SH	DEFINED	10
COMCAST CORP NEW	CL A	20030N101	8	291	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	303	10778	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	307	10932	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	2498	89128	SH	DEFINED	9
COMCAST CORP NEW	CL A	20030N101	2917	104080	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	4559	162635	SH	DEFINED	12
COMCAST CORP NEW	CL A	20030N101	4630	164754	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	8995	320128	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	159714	5697950	SH	DEFINED	8
COMCAST CORP NEW	CL A	20030N101	1	32	SH	DEFINED	1
COMCAST CORP NEW	CL A SPL	20030N200	20	730	SH	DEFINED	4
COMCAST CORP NEW	CL A SPL	20030N200	214	7756	SH	DEFINED	9
COMCAST CORP NEW	CL A SPL	20030N200	220	7966	SH	DEFINED	10
COMCAST CORP NEW	CL A SPL	20030N200	419	15191	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	459	16629	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	731	26491	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	8547	309571	SH	DEFINED	12

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

COMCAST CORP NEW	CL A	20030N101	10548	316223	SH	DEFINED	7
COMERICA INC	COM	200340107	145	2648	SH	DEFINED	2
COMERICA INC	COM	200340107	302	5508	SH	DEFINED	12
COMERICA INC	COM	200340107	1850	33710	SH	DEFINED	6
COMFORT SYS USA INC	COM	199908104	50	7900	SH	DEFINED	12
COMFORT SYS USA INC	COM	199908104	117	18300	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	310	5635	SH	DEFINED	12
COMMERCE BANCORP INC NJ	COM	200519106	37	674	SH	DEFINED	9
COMMERCE BANCORP INC NJ	COM	200519106	17	300	SH	DEFINED	4
COMMERCE BANCSHARES INC	COM	200525103	2	54	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	167	3633	SH	DEFINED	12
COMMERCE BANCSHARES INC	COM	200525103	6075	132230	SH	DEFINED	1
COMMERCE BANCSHARES INC	COM	200525103	183	3990	SH	DEFINED	11
COMMERCE GROUP INC MASS	COM	200641108	34078	690260	SH	DEFINED	6
COMMERCE ONE INC DEL	COM NEW	200693208	0	150	SH	DEFINED	9
COMMERCE ONE INC DEL	COM NEW	200693208	3	3317	SH	DEFINED	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	19	700	SH	DEFINED	11
COMMERCIAL FEDERAL CORPORATI	COM	201647104	24718	912115	SH	DEFINED	6
COMMERCIAL FEDERAL CORPORATI	COM	201647104	19	690	SH	DEFINED	12
COMMERCIAL METALS CO	COM	201723103	8	240	SH	DEFINED	12
COMMERCIAL NET LEASE RLTY IN	COM	202218103	121	7038	SH	DEFINED	11
COMMERCIAL NET LEASE RLTY IN	COM	202218103	1811	105317	SH	DEFINED	12
COMMONWEALTH TEL ENTERPRISES	COM	203349105	441	7450	SH	DEFINED	7
COMMONWEALTH TEL ENTERPRISES	COM	203349105	17932	400533	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	7387	165000	SH	DEFINED	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1630	36410	SH	DEFINED	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	391	8740	SH	DEFINED	12
COMMONWEALTH TEL ENTERPRISES	COM	203349105	23	520	SH	DEFINED	11
COMMSCOPE INC	COM	203372107	103	4810	SH	DEFINED	12
COMMUNITY BK NORTHN VA	COM	203566104	49	3614	SH	DEFINED	12
COMMUNITY BK SYS INC	COM	203607106	6987	306600	SH	DEFINED	6
COMMUNITY BK SYS INC	COM	203607106	6900	302754	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	75	3277	SH	DEFINED	12
COMMUNITY BKS INC MILLERSBUR	COM	203628102	97	3297	SH	DEFINED	12
COMMUNITY FIRST BANKSHARES I	COM	203902101	9115	283168	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	32	1200	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	9075	338991	SH	DEFINED	3
COMMUNITY INVS BANCORP INC	COM	203719109	437	30000	SH	DEFINED	12
COMMUNITY TR BANCORP INC	COM	204149108	4363	143062	SH	DEFINED	6
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	16234	415200	SH	DEFINED	3
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	0	0	SH	DEFINED	2
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	14	715	SH	DEFINED	11
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	1901	86000	SH	DEFINED	3
COMPASS BANCSHARES INC	COM	20449H109	30	700	SH	DEFINED	11
COMPASS BANCSHARES INC	COM	20449H109	59	1380	SH	DEFINED	6
COMPASS BANCSHARES INC	COM	20449H109	2215	51514	SH	DEFINED	12
COMPASS MINERALS INTL INC	COM	20451N101	107	5500	SH	DEFINED	3
COMPETITIVE TECHNOLOGIES INC	COM	204512107	42	8600	SH	DEFINED	12
COMPUCREDIT CORP	COM	20478N100	10833	626200	SH	DEFINED	3
COMPUDYNE CORP	COM PAR \$0.75	204795306	160	14000	SH	DEFINED	9
COMPUGEN LTD	ORD	M25722105	356	75700	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	664	17900	SH	DEFINED	7
COMPUTER ASSOC INTL INC	COM	204912109	1161	41385	SH	DEFINED	11
COMPUTER ASSOC INTL INC	COM	204912109	8165	291000	SH	DEFINED	10
COMPUTER ASSOC INTL INC	COM	204912109	13137	468190	SH	DEFINED	5
COMPUTER ASSOC INTL INC	COM	204912109	15728	560527	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	17514	624152	SH	DEFINED	6
COMPUTER ASSOC INTL INC	COM	204912109	23692	844325	SH	DEFINED	4
COMPUTER ASSOC INTL INC	COM	204912109	56120	2000000	SH	DEFINED	13
COMPUTER ASSOC INTL INC	COM	204912109	522	18605	SH	DEFINED	9
COMPUTER SCIENCES CORP	COM	205363104	2976	64102	SH	DEFINED	12
COMPUTER SCIENCES CORP	COM	205363104	99	2130	SH	DEFINED	11

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

COMPUTER SCIENCES CORP	COM	205363104	41839	901105	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	15058	324307	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	9823	211572	SH	DEFINED	1
COMPUWARE CORP	COM	205638109	70	10610	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	194	29391	SH	DEFINED	12
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	2	72	SH	DEFINED	11
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	124	5500	SH	DEFINED	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	3	100	SH	DEFINED	7
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	366	18364	SH	DEFINED	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	10176	510320	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	70	2575	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	2768	102208	SH	DEFINED	12
CONAGRA FOODS INC	COM	205887102	1640	60545	SH	DEFINED	9
CONAGRA FOODS INC	COM	205887102	81	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	6	230	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	284	10500	SH	DEFINED	2
CONCORD COMMUNICATIONS INC	COM	206186108	5426	476960	SH	DEFINED	6
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	70	4000	SH	DEFINED	12
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	3386	193740	SH	DEFINED	6
CONCUR TECHNOLOGIES INC	COM	206708109	18	1700	SH	DEFINED	12
CONCURRENT COMPUTER CORP NEW	COM	206710204	0	200	SH	DEFINED	12
CONEXANT SYSTEMS INC	COM	207142100	98	22537	SH	DEFINED	12
CONEXANT SYSTEMS INC	COM	207142100	5	1221	SH	DEFINED	11
CONMED CORP	COM	207410101	23	830	SH	DEFINED	11
CONMED CORP	COM	207410101	12604	459990	SH	DEFINED	3
CONMED CORP	COM	207410101	422	15400	SH	DEFINED	9
CONNECTICUT WTR SVC INC	COM	207797101	13	519	SH	DEFINED	12
CONNETICS CORP	COM	208192104	8	400	SH	DEFINED	12
CONNETICS CORP	COM	208192104	8	414	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	77686	1018322	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	157	2060	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	748	9808	SH	DEFINED	9
CONOCOPHILLIPS	COM	20825C104	2289	30010	SH	DEFINED	5
CONOCOPHILLIPS	COM	20825C104	3898	51093	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	4486	58799	SH	DEFINED	12
CONOCOPHILLIPS	COM	20825C104	13239	173531	SH	DEFINED	3
CONOLOG CORP	COM PAR.01 NEW	208254805	0	25	SH	DEFINED	12
CONSECO INC	COM NEW	208464883	300	15081	SH	DEFINED	12
CONSECO INC	COM NEW	208464883	319	16030	SH	DEFINED	3
CONSECO INC	COM NEW	208464883	17452	876975	SH	DEFINED	6
CONSECO INC	*W EXP 09/10/200	208464123	0	46	SH	DEFINED	12
CONSOL ENERGY INC	COM	20854P109	74	2050	SH	DEFINED	12
CONSOLIDATED EDISON INC	COM	209115104	42	1052	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	52	1307	SH	DEFINED	9
CONSOLIDATED EDISON INC	COM	209115104	87	2200	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	183	4600	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	831	20893	SH	DEFINED	12
CONSOLIDATED GRAPHICS INC	COM	209341106	22	500	SH	DEFINED	12
CONSOLIDATED GRAPHICS INC	COM	209341106	10017	227400	SH	DEFINED	3
CONSOLIDATED MERCANTILE INC	COM	20950N107	4	1000	SH	DEFINED	11
CONSOLIDATED TOMOKA LD CO	COM	210226106	124	3280	SH	DEFINED	12
CONSOLIDATED WATER CO INC	ORD	G23773107	5	203	SH	DEFINED	12
CONSTELLATION BRANDS INC	CL A	21036P108	1129	30400	SH	DEFINED	12
CONSTELLATION BRANDS INC	CL A	21036P108	134	3600	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM	210371100	3547	93585	SH	DEFINED	12
CONSTELLATION ENERGY GROUP I	COM	210371100	1186	31300	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM	210371100	394	10400	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	233	6143	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	164	4340	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM	210371100	128	3380	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	28	750	SH	DEFINED	2
CONTINENTAL AIRLS INC	CL B	210795308	8	740	SH	DEFINED	12

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

CONVERA CORP	CL A	211919105	3	1500	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	2798	181720	SH	DEFINED	2
CONVERGYS CORP	COM	212485106	12523	813190	SH	DEFINED	6
CONVERGYS CORP	COM	212485106	2549	165540	SH	DEFINED	3
CONVERGYS CORP	COM	212485106	359	23334	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	23	1500	SH	DEFINED	9
COOPER CAMERON CORP	COM	216640102	161	3300	SH	DEFINED	12
COOPER CAMERON CORP	COM	216640102	19	392	SH	DEFINED	11
COOPER COS INC	COM NEW	216648402	10681	169090	SH	DEFINED	3
COOPER COS INC	COM NEW	216648402	32	500	SH	DEFINED	11
COOPER COS INC	COM NEW	216648402	68	1076	SH	DEFINED	12
COOPER INDS LTD	CL A	G24182100	710	11950	SH	DEFINED	5
COOPER INDS LTD	CL A	G24182100	1497	25196	SH	DEFINED	12
COOPER INDS LTD	CL A	G24182100	3600	60598	SH	DEFINED	3
COOPER INDS LTD	CL A	G24182100	76	1275	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	113	1900	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	5484	92300	SH	DEFINED	6
COOPER TIRE & RUBR CO	COM	216831107	451	19595	SH	DEFINED	12
COOPER TIRE & RUBR CO	COM	216831107	145	6300	SH	DEFINED	6
COOPER TIRE & RUBR CO	COM	216831107	9	400	SH	DEFINED	11
COOPERATIVE BANKSHARES INC	COM	216844100	13	600	SH	DEFINED	12
COORS ADOLPH CO	CL B	217016104	15788	218250	SH	DEFINED	6
COORS ADOLPH CO	CL B	217016104	543	7511	SH	DEFINED	12
COORS ADOLPH CO	CL B	217016104	27	370	SH	DEFINED	11
COORS ADOLPH CO	CL B	217016104	18482	255490	SH	DEFINED	3
COPART INC	COM	217204106	11	410	SH	DEFINED	12
COPPER MTN NETWORKS INC	COM NEW	217510205	38	3125	SH	DEFINED	12
CORE LABORATORIES N V	COM	N22717107	9	400	SH	DEFINED	4
CORE LABORATORIES N V	COM	N22717107	5	237	SH	DEFINED	12
CORE LABORATORIES N V	COM	N22717107	15302	665300	SH	DEFINED	3
CORINTHIAN COLLEGES INC	COM	218868107	143	5800	SH	DEFINED	12
CORIXA CORP	COM	21887F100	3	558	SH	DEFINED	11
CORIXA CORP	COM	21887F100	15	3283	SH	DEFINED	12
CORN PRODS INTL INC	COM	219023108	175	3759	SH	DEFINED	12
CORN PRODS INTL INC	COM	219023108	106	2276	SH	DEFINED	2
CORNERSTONE BANCORP INC	COM	218925105	177	6500	SH	DEFINED	9
CORNERSTONE RLTY INCOME TR I	COM	21922V102	22	2514	SH	DEFINED	9
CORNERSTONE RLTY INCOME TR I	COM	21922V102	3	316	SH	DEFINED	12
CORNERSTONE STRATEGIC VALUE	COM	21924B104	19	2356	SH	DEFINED	12
CORNERSTONE TOTAL RTRN FD IN	COM	21924U102	259	15538	SH	DEFINED	12
CORNING INC	COM	219350105	1151	88105	SH	DEFINED	5
CORNING INC	COM	219350105	3533	270550	SH	DEFINED	6
CORNING INC	COM	219350105	3313	253695	SH	DEFINED	12
CORNING INC	COM	219350105	720	55162	SH	DEFINED	2
CORNING INC	COM	219350105	149	11400	SH	DEFINED	1
CORNING INC	COM	219350105	89	6850	SH	DEFINED	11
CORPORATE HIGH YIELD FD INC	COM	219914108	54	6531	SH	DEFINED	12
CORPORATE HIGH YIELD FD V IN	COM	219931102	6	400	SH	DEFINED	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	25	1000	SH	DEFINED	11
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	456	18345	SH	DEFINED	12
CORRECTIONAL SVCS CORP	COM	219921103	103	30718	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	8	203	SH	DEFINED	12
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	30470	771750	SH	DEFINED	6
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	10	3810	SH	DEFINED	12
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	7	2645	SH	DEFINED	11
CORUS BANKSHARES INC	COM	220873103	327	7960	SH	DEFINED	3
CORUS BANKSHARES INC	COM	220873103	50998	1240765	SH	DEFINED	6
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	9768	376400	SH	DEFINED	7
CORUS GROUP PLC	SPONSORED ADR	22087M101	14	1810	SH	DEFINED	11
CORVIS CORP	COM	221009103	60	42533	SH	DEFINED	12
CORVIS CORP	COM	221009103	4	2000	SH	DEFINED	7
COSI INC	COM	22122P101	21	3500	SH	DEFINED	12

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

COST PLUS INC CALIF	COM	221485105	2	60	SH	DEFINED	12
COST PLUS INC CALIF	COM	221485105	217	6700	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	131	3197	SH	DEFINED	9
COSTCO WHSL CORP NEW	COM	22160K105	133	3220	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	2044	49764	SH	DEFINED	12
COSTCO WHSL CORP NEW	COM	22160K105	795	19300	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	421	10250	SH	DEFINED	2
COTT CORP QUE	COM	22163N106	888	27422	SH	DEFINED	12
COTT CORP QUE	COM	22163N106	13	400	SH	DEFINED	2
COTT CORP QUE	COM	22163N106	81000	2500000	SH	DEFINED	13
COTTON STS LIFE INS CO	COM	221774102	121	6312	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	23	324	SH	DEFINED	2
COUNTRYWIDE FINANCIAL CORP	COM	222372104	225	3200	SH	DEFINED	7
COUNTRYWIDE FINANCIAL CORP	COM	222372104	964	13717	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1026	14598	SH	DEFINED	5
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1257	17897	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4536	64570	SH	DEFINED	12
COUNTRYWIDE FINANCIAL CORP	COM	222372104	42972	611700	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	79706	1134600	SH	DEFINED	10
COUNTRYWIDE FINANCIAL CORP	COM	222372104	38	538	SH	DEFINED	9
COURIER CORP	COM	222660102	300	7199	SH	DEFINED	12
COUSINS PPTYS INC	COM	222795106	23	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	17	507	SH	DEFINED	12
COVANCE INC	COM	222816100	122	3150	SH	DEFINED	12
COVANSYS CORP	COM	22281W103	10	1000	SH	DEFINED	9
COVANSYS CORP	COM	22281W103	138	13345	SH	DEFINED	12
COVANSYS CORP	COM	22281W103	2290	221670	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	7950	162575	SH	DEFINED	1
COVENTRY HEALTH CARE INC	COM	222862104	0	10	SH	DEFINED	6
COVENTRY HEALTH CARE INC	COM	222862104	316	6459	SH	DEFINED	12
COVENTRY HEALTH CARE INC	COM	222862104	32741	669547	SH	DEFINED	3
COX COMMUNICATIONS INC NEW	CL A	224044107	6	200	SH	DEFINED	2
COX COMMUNICATIONS INC NEW	CL A	224044107	2259	81300	SH	DEFINED	9
COX COMMUNICATIONS INC NEW	CL A	224044107	421	15148	SH	DEFINED	12
COX COMMUNICATIONS INC NEW	CL A	224044107	6	200	SH	DEFINED	11
COX RADIO INC	CL A	224051102	7	399	SH	DEFINED	11
CP SHIPS LTD	COM	22409V102	13544	572668	SH	DEFINED	7
CP SHIPS LTD	COM	22409V102	193	10820	SH	DEFINED	3
CP SHIPS LTD	COM	22409V102	45	2499	SH	DEFINED	12
CPAC INC	COM	126145101	6	1000	SH	DEFINED	12
CPI AEROSTRUCTURES INC	COM NEW	125919308	220	19480	SH	DEFINED	12
CRANE CO	COM	224399105	4	120	SH	DEFINED	6
CRANE CO	COM	224399105	13537	431250	SH	DEFINED	3
CRANE CO	COM	224399105	25	790	SH	DEFINED	12
CRANE CO	COM	224399105	35	1115	SH	DEFINED	11
CRAWFORD & CO	CL A	224633206	595	126075	SH	DEFINED	6
CREATIVE TECHNOLOGY LTD	ORD	Y1775U107	12	1200	SH	DEFINED	12
CREDENCE SYS CORP	COM	225302108	1578	114369	SH	DEFINED	3
CREDIT SUISSE ASSET MGMT INC	COM	224916106	113	27151	SH	DEFINED	12
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	7	185	SH	DEFINED	2
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	7781	217499	SH	DEFINED	6
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	0	64	SH	DEFINED	12
CREE INC	COM	225447101	6	275	SH	DEFINED	4
CREE INC	COM	225447101	66	2842	SH	DEFINED	12
CRESCENT REAL ESTATE EQUITIE	COM	225756105	3046	188985	SH	DEFINED	12
CRESCENT REAL ESTATE EQUITIE	COM	225756105	6	400	SH	DEFINED	11
CRESCENT REAL ESTATE EQUITIE	COM	225756105	48	3000	SH	DEFINED	2
CRESCENT REAL ESTATE EQUITIE	COM	225756105	1033	64100	SH	DEFINED	3
CRIIMI MAE INC	COM NEW	226603504	6	539	SH	DEFINED	12
CRITICAL PATH INC	COM NEW	22674V506	4	2828	SH	DEFINED	12
CROMPTON CORP	COM	227116100	5	800	SH	DEFINED	12
CROMPTON CORP	COM	227116100	5	800	SH	DEFINED	11

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

CROSS A T CO	CL A	227478104	14	2850	SH	DEFINED	12
CROSS TIMBERS RTY TR	TR UNIT	22757R109	8	307	SH	DEFINED	12
CROSSTEX ENERGY INC	COM	22765Y104	701	17473	SH	DEFINED	12
CROSSTEX ENERGY L P	COM	22765U102	776	29397	SH	DEFINED	12
CROWN ANDERSEN INC	COM	228190104	2	980	SH	DEFINED	12
CROWN CASTLE INTL CORP	COM	228227104	65	4415	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	6	600	SH	DEFINED	9
CROWN HOLDINGS INC	COM	228368106	11854	1189455	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	199	19950	SH	DEFINED	12
CROWN MEDIA HLDGS INC	CL A	228411104	20	2400	SH	DEFINED	12
CRYOLIFE INC	COM	228903100	5	1000	SH	DEFINED	12
CRYOLIFE INC	COM	228903100	2	300	SH	DEFINED	9
CRYPTOLOGIC INC	COM	228906103	104	5800	SH	DEFINED	12
CRYPTOLOGIC INC	COM	228906103	283	15660	SH	DEFINED	3
CSG SYS INTL INC	COM	126349109	2756	133133	SH	DEFINED	6
CSK AUTO CORP	COM	125965103	7693	448810	SH	DEFINED	3
CSP INC	COM	126389105	7	933	SH	DEFINED	12
CSS INDS INC	COM	125906107	119	3400	SH	DEFINED	3
CSS INDS INC	COM	125906107	6684	190750	SH	DEFINED	6
CSX CORP	COM	126408103	67	2041	SH	DEFINED	11
CSX CORP	COM	126408103	433	13200	SH	DEFINED	5
CSX CORP	COM	126408103	880	26845	SH	DEFINED	2
CSX CORP	COM	126408103	1107	33775	SH	DEFINED	12
CSX CORP	COM	126408103	11144	340050	SH	DEFINED	6
CT COMMUNICATIONS INC	COM NEW	126426402	5	325	SH	DEFINED	12
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CTS CORP	COM	126501105	1811	150200	SH	DEFINED	3
CTS CORP	COM	126501105	436	36160	SH	DEFINED	12
CUBIC CORP	COM	229669106	314	15010	SH	DEFINED	12
CUBIST PHARMACEUTICALS INC	COM	229678107	3	300	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	2613	58400	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	650	14528	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	88	1975	SH	DEFINED	11
CULP INC	COM	230215105	1397	179550	SH	DEFINED	6
CUMMINS INC	COM	231021106	847	13550	SH	DEFINED	3
CUMMINS INC	COM	231021106	156	2500	SH	DEFINED	12
CUMULUS MEDIA INC	CL A	231082108	17	1000	SH	DEFINED	12
CUNO INC	COM	126583103	16	300	SH	DEFINED	12
CURAGEN CORP	COM	23126R101	14	2370	SH	DEFINED	12
CURATIVE HEALTH SRVCS INC	COM	23126W100	2170	250600	SH	DEFINED	6
CURIS INC	COM	231269101	13	3035	SH	DEFINED	12
CURTISS WRIGHT CORP	COM	231561101	34	600	SH	DEFINED	12
CURTISS WRIGHT CORP	CL B	231561408	150	2782	SH	DEFINED	12
CUTTER & BUCK INC	COM	232217109	15	1500	SH	DEFINED	12
CV THERAPEUTICS INC	COM	126667104	4	252	SH	DEFINED	12
CVF TECHNOLOGIES CORP	COM	12660F102	4	9000	SH	DEFINED	12
CVS CORP	COM	126650100	11	250	SH	DEFINED	6
CVS CORP	COM	126650100	17	400	SH	DEFINED	3
CVS CORP	COM	126650100	210	4990	SH	DEFINED	11
CVS CORP	COM	126650100	1092	25980	SH	DEFINED	5
CVS CORP	COM	126650100	2444	58154	SH	DEFINED	9
CVS CORP	COM	126650100	4159	98981	SH	DEFINED	2
CVS CORP	COM	126650100	5134	122184	SH	DEFINED	12
CVS CORP	COM	126650100	5632	100000	SH	DEFINED	7
CYANOTECH CORP	COM NEW	232437202	4	3100	SH	DEFINED	12
CYBERGUARD CORP	COM	231910100	486	59500	SH	DEFINED	12
CYBERONICS INC	COM	23251P102	26	770	SH	DEFINED	11
CYBERONICS INC	COM	23251P102	62	1850	SH	DEFINED	2
CYBERONICS INC	COM	23251P102	104	3125	SH	DEFINED	12
CYBEROPTICS CORP	COM	232517102	524	20160	SH	DEFINED	3
CYMER INC	COM	232572107	2419	64600	SH	DEFINED	3
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	5	375	SH	DEFINED	12



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

CYPRESS SEMICONDUCTOR CORP	COM	232806109	3	200	SH	DEFINED	9
CYPRESS SEMICONDUCTOR CORP	COM	232806109	157	11045	SH	DEFINED	12
CYPRESS SEMICONDUCTOR CORP	COM	232806109	28008	1973761	SH	DEFINED	3
CYTEC INDS INC	COM	232820100	11	242	SH	DEFINED	11
CYTEC INDS INC	COM	232820100	32	700	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	74	1619	SH	DEFINED	12
CYTOGEN CORP	COM NEW	232824300	8	520	SH	DEFINED	12
CYTRX CORP	COM NEW	232828301	6	5000	SH	DEFINED	12
CYTYC CORP	COM	232946103	320	12600	SH	DEFINED	12
D & E COMMUNICATIONS INC	COM	232860106	11	803	SH	DEFINED	12
D & K HEALTHCARE RES INC	COM	232861104	2764	230341	SH	DEFINED	6
D R HORTON INC	COM	23331A109	28	1000	SH	DEFINED	2
D R HORTON INC	COM	23331A109	218	7687	SH	DEFINED	12
D R HORTON INC	COM	23331A109	1977	69610	SH	DEFINED	3
DADE BEHRING HLDGS INC	COM	23342J206	14724	309850	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	26	560	SH	DEFINED	11
DAIMLERCHRYSLER AG	ORD	D1668R123	420	8914	SH	DEFINED	9
DAIMLERCHRYSLER AG	ORD	D1668R123	457	9699	SH	DEFINED	12
DANA CORP	COM	235811106	9081	463300	SH	DEFINED	6
DANA CORP	COM	235811106	84	4300	SH	DEFINED	12
DANA CORP	COM	235811106	858	43800	SH	DEFINED	3
DANAHER CORP DEL	COM	235851102	1810	34900	SH	DEFINED	12
DANAHER CORP DEL	COM	235851102	13	250	SH	DEFINED	2
DANAHER CORP DEL	COM	235851102	88	1700	SH	DEFINED	11
DARDEN RESTAURANTS INC	COM	237194105	86	4168	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	69	3376	SH	DEFINED	12
DARDEN RESTAURANTS INC	COM	237194105	6	300	SH	DEFINED	9
DARDEN RESTAURANTS INC	COM	237194105	4	175	SH	DEFINED	1
DARDEN RESTAURANTS INC	COM	237194105	4	200	SH	DEFINED	6
DATASCOPE CORP	COM	238113104	54	1350	SH	DEFINED	11
DATASCOPE CORP	COM	238113104	404	10180	SH	DEFINED	12
DATASTREAM SYS INC	COM	238124101	1	100	SH	DEFINED	12
DATAWATCH CORP	COM NEW	237917208	11	2340	SH	DEFINED	1
DAVITA INC	COM	23918K108	7	225	SH	DEFINED	12
DAWSON GEOPHYSICAL CO	COM	239359102	5	240	SH	DEFINED	12
DEAN FOODS CO NEW	COM	242370104	755	20232	SH	DEFINED	9
DEAN FOODS CO NEW	COM	242370104	31	832	SH	DEFINED	11
DEAN FOODS CO NEW	COM	242370104	407	10900	SH	DEFINED	12
DEB SHOPS INC	COM	242728103	9979	414725	SH	DEFINED	6
DEB SHOPS INC	COM	242728103	48	2000	SH	DEFINED	9
DEBT STRATEGIES FD INC NEW	COM	24276Q109	5	750	SH	DEFINED	12
DECKERS OUTDOOR CORP	COM	243537107	23	785	SH	DEFINED	12
DECKERS OUTDOOR CORP	COM	243537107	966	32740	SH	DEFINED	3
DECODE GENETICS INC	COM	243586104	43	5000	SH	DEFINED	12
DECTRON INTERNATIONALE INC	COM	243666104	0	50	SH	DEFINED	12
DEERE & CO	COM	244199105	463	6603	SH	DEFINED	2
DEERE & CO	COM	244199105	2104	30000	SH	DEFINED	10
DEERE & CO	COM	244199105	2350	33510	SH	DEFINED	6
DEERE & CO	COM	244199105	4191	59746	SH	DEFINED	12
DEL LABS INC	COM	245091103	5131	165415	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	81531	8026431	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	900	88573	SH	DEFINED	12
DEL MONTE FOODS CO	COM	24522P103	122	12022	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	7	644	SH	DEFINED	11
DEL MONTE FOODS CO	COM	24522P103	110	10807	SH	DEFINED	9
DELAWARE INV GLBL DIV & INC	COM	245916101	13	1136	SH	DEFINED	12
DELAWARE INVTS DIV & INCOME	COM	245915103	3	313	SH	DEFINED	9
DELAWARE INVTS DIV & INCOME	COM	245915103	387	35073	SH	DEFINED	12
DELICATH SYS INC	COM	24661P104	6	3200	SH	DEFINED	12
DELL INC	COM	24702R101	8945	249719	SH	DEFINED	12
DELL INC	COM	24702R101	23151	646312	SH	DEFINED	2
DELL INC	COM	24702R101	10452	291785	SH	DEFINED	3

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

DELL INC	COM	24702R101	1232	34392	SH	DEFINED	11
DELL INC	COM	24702R101	1015	28349	SH	DEFINED	9
DELL INC	COM	24702R101	42	1186	SH	DEFINED	4
DELL INC	COM	24702R101	6448	180000	SH	DEFINED	10
DELPHAX TECHNOLOGIES INC	COM	24712X106	2	300	SH	DEFINED	12
DELPHI CORP	COM	247126105	1	139	SH	DEFINED	2
DELPHI CORP	COM	247126105	5	470	SH	DEFINED	9
DELPHI CORP	COM	247126105	8	718	SH	DEFINED	11
DELPHI CORP	COM	247126105	59	5499	SH	DEFINED	6
DELPHI CORP	COM	247126105	1356	127010	SH	DEFINED	12
DELPHI FINL GROUP INC	CL A	247131105	75	1682	SH	DEFINED	12
DELPHI FINL GROUP INC	CL A	247131105	3323	74665	SH	DEFINED	3
DELPHI FINL GROUP INC	CL A	247131105	22182	498475	SH	DEFINED	6
DELTA AIR LINES INC DEL	COM	247361108	34	4722	SH	DEFINED	12
DELTA AIR LINES INC DEL	COM	247361108	4949	695065	SH	DEFINED	6
DELTA AIR LINES INC DEL	COM	247361108	8	1135	SH	DEFINED	2
DELTA FINANCIAL CORP	COM	247918105	179	22500	SH	DEFINED	2
DELTA NAT GAS INC	COM	247748106	20	800	SH	DEFINED	12
DELTATHREE INC	COM	24783N102	5	2200	SH	DEFINED	12
DELTIC TIMBER CORP	COM	247850100	40	1044	SH	DEFINED	12
DELUXE CORP	COM	248019101	29	660	SH	DEFINED	12
DELUXE CORP	COM	248019101	14830	340930	SH	DEFINED	6
DENDREON CORP	COM	24823Q107	37	3000	SH	DEFINED	2
DENDREON CORP	COM	24823Q107	423	34500	SH	DEFINED	12
DENDRITE INTL INC	COM	248239105	1392	74940	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	26	500	SH	DEFINED	9
DENTSPLY INTL INC NEW	COM	249030107	31	592	SH	DEFINED	11
DENTSPLY INTL INC NEW	COM	249030107	112	2150	SH	DEFINED	12
DEPARTMENT 56 INC	COM	249509100	3624	235350	SH	DEFINED	6
DESCARTES SYS GROUP INC	COM	249906108	0	0	SH	DEFINED	12
DEUTSCHE BANK AG NAMEN	ORD	D18190898	16	200	SH	DEFINED	12
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	15	845	SH	DEFINED	11
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	5	280	SH	DEFINED	9
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	26	728	SH	DEFINED	12
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	25	700	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	60	1700	SH	DEFINED	9
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	106	3000	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	15060	425775	SH	DEFINED	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	18	500	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	3217	48743	SH	DEFINED	12
DEVON ENERGY CORP NEW	COM	25179M103	170	2569	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	19	294	SH	DEFINED	9
DEVON ENERGY CORP NEW	COM	25179M103	3	53	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	13200	200000	SH	DEFINED	10
DEVON ENERGY CORP NEW	COM	25179M103	41185	624032	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	7534	114150	SH	DEFINED	1
DEVRY INC DEL	COM	251893103	302	11000	SH	DEFINED	11
DEVRY INC DEL	COM	251893103	1002	36550	SH	DEFINED	12
DEVRY INC DEL	COM	251893103	100804	3676300	SH	DEFINED	10
DEVRY INC DEL	COM	251893103	3755	136960	SH	DEFINED	6
DEVRY INC DEL	COM	251893103	138	5050	SH	DEFINED	9
DEVRY INC DEL	COM	251893103	14	500	SH	DEFINED	2
DEVRY INC DEL	COM	251893103	7787	284000	SH	DEFINED	8
DHB INDS INC	COM	23321E103	6	366	SH	DEFINED	12
DIAGEO P L C	SPON ADR NEW	25243Q205	11	200	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	71	1300	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	113	2070	SH	DEFINED	9
DIAGEO P L C	SPON ADR NEW	25243Q205	21846	399589	SH	DEFINED	6
DIAGNOSTIC PRODS CORP	COM	252450101	1	25	SH	DEFINED	11
DIAGNOSTIC PRODS CORP	COM	252450101	189	4300	SH	DEFINED	3
DIAGNOSTIC PRODS CORP	COM	252450101	330	7500	SH	DEFINED	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	87	3660	SH	DEFINED	6

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

DIAMOND OFFSHORE DRILLING IN	COM	25271C102	7	300	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1558	65381	SH	DEFINED	12
DIAMONDCLUSTER INTL INC	COM	25278P106	210	24150	SH	DEFINED	12
DIAMONDS TR	UNIT SER 1	252787106	1006	9615	SH	DEFINED	12
DICKS SPORTING GOODS INC	COM	253393102	23	698	SH	DEFINED	12
DICKS SPORTING GOODS INC	COM	253393102	33	1000	SH	DEFINED	1
DIEBOLD INC	COM	253651103	3	60	SH	DEFINED	6
DIEBOLD INC	COM	253651103	106	2000	SH	DEFINED	9
DIEBOLD INC	COM	253651103	133	2525	SH	DEFINED	11
DIEBOLD INC	COM	253651103	420	7950	SH	DEFINED	2
DIEBOLD INC	COM	253651103	3314	62683	SH	DEFINED	12
DIGENE CORP	COM	253752109	13	350	SH	DEFINED	12
DIGI INTL INC	COM	253798102	519	48380	SH	DEFINED	3
DIGITAL ANGEL CORP	COM	253830103	0	150	SH	DEFINED	12
DIGITAL INSIGHT CORP	COM	25385P106	1	70	SH	DEFINED	12
DIGITAL INSIGHT CORP	COM	25385P106	10	466	SH	DEFINED	11
DIGITAL LIGHTWAVE INC	COM	253855100	1	300	SH	DEFINED	12
DIGITAL RIV INC	COM	25388B104	62	1900	SH	DEFINED	12
DIGITAL THEATER SYS INC	COM	25389G102	45	1714	SH	DEFINED	12
DIGITALNET HLDGS INC	COM	25389B103	33	1600	SH	DEFINED	12
DIGITALNET HLDGS INC	COM	25389B103	1781	87600	SH	DEFINED	3
DILLARDS INC	CL A	254067101	28	1260	SH	DEFINED	12
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	2575	SH	DEFINED	12
DIMON INC	COM	254394109	9	1650	SH	DEFINED	12
DIMON INC	COM	254394109	4253	743500	SH	DEFINED	6
DIODES INC	COM	254543101	16475	695431	SH	DEFINED	3
DIONEX CORP	COM	254546104	33	599	SH	DEFINED	12
DIONEX CORP	COM	254546104	4942	89570	SH	DEFINED	3
DIRECTV GROUP INC	COM	25459L106	626	36618	SH	DEFINED	9
DIRECTV GROUP INC	COM	25459L106	231616	13544800	SH	DEFINED	8
DIRECTV GROUP INC	COM	25459L106	517053	30237045	SH	DEFINED	10
DIRECTV GROUP INC	COM	25459L106	0	3	SH	DEFINED	1
DIRECTV GROUP INC	COM	25459L106	4	206	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	247	14433	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	8415	450612	SH	DEFINED	7
DIRECTV GROUP INC	COM	25459L106	4160	243267	SH	DEFINED	12
DISNEY WALT CO	COM DISNEY	254687106	7431	291521	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	25660	1006689	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	17569	689268	SH	DEFINED	12
DISNEY WALT CO	COM DISNEY	254687106	17158	673132	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	11459	449546	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	3142	123269	SH	DEFINED	9
DISNEY WALT CO	COM DISNEY	254687106	1252	49138	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	1105	43364	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	329	10050	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	12471	489257	SH	DEFINED	2
DITECH COMMUNICATIONS CORP	COM	25500M103	111	4750	SH	DEFINED	3
DITECH COMMUNICATIONS CORP	COM	25500M103	0	0	SH	DEFINED	12
DITECH COMMUNICATIONS CORP	COM	25500M103	71	3050	SH	DEFINED	11
DIVERSA CORP	COM	255064107	10	1000	SH	DEFINED	9
DJ ORTHOPEDICS INC	COM	23325G104	0	0	SH	DEFINED	12
DJ ORTHOPEDICS INC	COM	23325G104	18744	814941	SH	DEFINED	3
DNP SELECT INCOME FD	COM	23325P104	1413	134273	SH	DEFINED	12
DOLLAR GEN CORP	COM	256669102	141	7199	SH	DEFINED	11
DOLLAR GEN CORP	COM	256669102	2279	116496	SH	DEFINED	12
DOLLAR GEN CORP	COM	256669102	3	145	SH	DEFINED	9
DOLLAR TREE STORES INC	COM	256747106	1645	59965	SH	DEFINED	12
DOMINION HOMES INC	COM	257386102	970	42000	SH	DEFINED	6
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	85	2775	SH	DEFINED	12
DOMINION RES INC VA NEW	COM	25746U109	72	1134	SH	DEFINED	9
DOMINION RES INC VA NEW	COM	25746U109	4777	75733	SH	DEFINED	12
DOMINION RES INC VA NEW	COM	25746U109	2503	39685	SH	DEFINED	11

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

DOMINION RES INC VA NEW	COM	25746U109	556	8813	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	215	3406	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	14	221	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	222	3518	SH	DEFINED	1
DOMTAR INC	COM	257561100	3859	298200	SH	DEFINED	6
DOMTAR INC	COM	257561100	14951	868750	SH	DEFINED	7
DONALDSON INC	COM	257651109	1231	42028	SH	DEFINED	2
DONALDSON INC	COM	257651109	6	220	SH	DEFINED	9
DONALDSON INC	COM	257651109	92	3125	SH	DEFINED	11
DONALDSON INC	COM	257651109	1089	37170	SH	DEFINED	12
DONEGAL GROUP INC	CL A	257701201	1129	56428	SH	DEFINED	6
DONEGAL GROUP INC	CL A	257701201	28	1400	SH	DEFINED	12
DONEGAL GROUP INC	CL B	257701300	452	22480	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	11405	345395	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	19	441	SH	DEFINED	7
DONNELLEY R R & SONS CO	COM	257867101	46	1400	SH	DEFINED	9
DONNELLEY R R & SONS CO	COM	257867101	256	7750	SH	DEFINED	11
DONNELLEY R R & SONS CO	COM	257867101	409	12400	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	6031	182639	SH	DEFINED	12
DORAL FINL CORP	COM	25811P100	3	85	SH	DEFINED	11
DORCHESTER MINERALS LP	COM UNIT	25820R105	16	862	SH	DEFINED	12
DOUBLECLICK INC	COM	258609304	7	949	SH	DEFINED	12
DOVER CORP	COM	260003108	602	14300	SH	DEFINED	11
DOVER CORP	COM	260003108	1031	24500	SH	DEFINED	5
DOVER CORP	COM	260003108	2261	53700	SH	DEFINED	12
DOVER CORP	COM	260003108	10046	238621	SH	DEFINED	2
DOVER CORP	COM	260003108	12977	308250	SH	DEFINED	3
DOVER DOWNS GAMING & ENTMT I	COM	260095104	13	1174	SH	DEFINED	12
DOVER DOWNS GAMING & ENTMT I	COM	260095104	1830	162650	SH	DEFINED	6
DOVER DOWNS GAMING & ENTMT I	COM	260095104	2	200	SH	DEFINED	11
DOVER MOTORSPORTS INC	COM	260174107	5	1278	SH	DEFINED	12
DOW CHEM CO	COM	260543103	1828	44912	SH	DEFINED	2
DOW CHEM CO	COM	260543103	11847	291071	SH	DEFINED	12
DOW CHEM CO	COM	260543103	15500	380830	SH	DEFINED	3
DOW CHEM CO	COM	260543103	69	1705	SH	DEFINED	9
DOW CHEM CO	COM	260543103	448	11015	SH	DEFINED	11
DOW CHEM CO	COM	260543103	4233	77600	SH	DEFINED	7
DOW CHEM CO	COM	260543103	6752	165908	SH	DEFINED	6
DOW CHEM CO	COM	260543103	399	9808	SH	DEFINED	5
DOW JONES & CO INC	COM	260561105	702	15560	SH	DEFINED	12
DOW JONES & CO INC	COM	260561105	51	1130	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	1881	41700	SH	DEFINED	9
DOWNEY FINL CORP	COM	261018105	27578	517900	SH	DEFINED	6
DPL INC	COM	233293109	247	12741	SH	DEFINED	2
DPL INC	COM	233293109	28854	1485800	SH	DEFINED	6
DPL INC	COM	233293109	1325	68219	SH	DEFINED	9
DPL INC	COM	233293109	277	14287	SH	DEFINED	12
DREMAN/CLAYMORE DIVID & INC	COM	26153R100	105	6055	SH	DEFINED	12
DRESS BARN INC	COM	261570105	9124	532900	SH	DEFINED	6
DRESS BARN INC	COM	261570105	3	190	SH	DEFINED	12
DREW INDS INC	COM NEW	26168L205	20	500	SH	DEFINED	11
DREW INDS INC	COM NEW	26168L205	120	2959	SH	DEFINED	12
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	26	333	SH	DEFINED	12
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	412	90309	SH	DEFINED	12
DREYFUS MUN INCOME INC	COM	26201R102	143	15500	SH	DEFINED	12
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	247	30291	SH	DEFINED	12
DREYFUS STRATEGIC MUNS INC	COM	261932107	277	34053	SH	DEFINED	12
DRS TECHNOLOGIES INC	COM	23330X100	33	1035	SH	DEFINED	11
DRS TECHNOLOGIES INC	COM	23330X100	24	750	SH	DEFINED	12
DRS TECHNOLOGIES INC	COM	23330X100	32	1000	SH	DEFINED	2
DSL NET INC	COM	262506108	2	6000	SH	DEFINED	12
DSP GROUP INC	COM	23332B106	39	1450	SH	DEFINED	11

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

DST SYS INC DEL	COM	233326107	1797	37371	SH	DEFINED	3
DST SYS INC DEL	COM	233326107	1555	32325	SH	DEFINED	12
DST SYS INC DEL	COM	233326107	21	431	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	12	250	SH	DEFINED	2
DST SYS INC DEL	COM	233326107	8	160	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	164	4055	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	272	6705	SH	DEFINED	12
DTE ENERGY CO	COM	233331107	14	355	SH	DEFINED	9
DTE ENERGY CO	COM	233331107	141	3480	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	20	500	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	1622	36510	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	1674	37665	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	2578	58043	SH	DEFINED	9
DU PONT E I DE NEMOURS & CO	COM	263534109	3879	65230	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	5703	128398	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	5830	131236	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	8281	186414	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	8718	196274	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	27336	615400	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	560	12602	SH	DEFINED	11
DUANE READE INC	COM	263578106	16	1000	SH	DEFINED	12
DUCKWALL-ALCO STORES INC NEW	COM	264142100	904	53871	SH	DEFINED	6
DUCOMMUN INC DEL	COM	264147109	2552	119350	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	653	51710	SH	DEFINED	12
DUKE ENERGY CORP	COM	264399106	13	650	SH	DEFINED	6
DUKE ENERGY CORP	COM	264399106	101	5000	SH	DEFINED	4
DUKE ENERGY CORP	COM	264399106	396	19536	SH	DEFINED	9
DUKE ENERGY CORP	COM	264399106	1931	95150	SH	DEFINED	2
DUKE ENERGY CORP	COM	264399106	2841	140000	SH	DEFINED	10
DUKE ENERGY CORP	COM	264399106	3737	184159	SH	DEFINED	12
DUKE REALTY CORP	COM NEW	264411505	2318	72874	SH	DEFINED	12
DUKE REALTY CORP	COM NEW	264411505	75	2350	SH	DEFINED	9
DUKE REALTY CORP	COM NEW	264411505	151	4753	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	2192	68900	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	5424	100610	SH	DEFINED	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	217	4023	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	40	750	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	81	1496	SH	DEFINED	12
DUQUESNE LT HLDGS INC	COM	266233105	5	271	SH	DEFINED	9
DUQUESNE LT HLDGS INC	COM	266233105	158	8186	SH	DEFINED	12
DUQUESNE LT HLDGS INC	COM	266233105	26285	1361200	SH	DEFINED	6
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	133	14500	SH	DEFINED	3
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	2978	325478	SH	DEFINED	6
DURATEK INC	COM	26658Q102	6	400	SH	DEFINED	12
DURATEK INC	COM	26658Q102	828	54810	SH	DEFINED	3
DURATEK INC	COM	26658Q102	1933	127917	SH	DEFINED	6
DURECT CORP	COM	266605104	7	2000	SH	DEFINED	12
DUSA PHARMACEUTICALS INC	COM	266898105	3	300	SH	DEFINED	12
DUSA PHARMACEUTICALS INC	COM	266898105	4	400	SH	DEFINED	2
DYCOM INDS INC	COM	267475101	543	19390	SH	DEFINED	3
DYCOM INDS INC	COM	267475101	11603	414400	SH	DEFINED	6
DYCOM INDS INC	COM	267475101	31	1100	SH	DEFINED	11
DYNAMEX INC	COM	26784F103	26	1860	SH	DEFINED	12
DYNAMEX INC	COM	26784F103	383	27500	SH	DEFINED	3
DYNAMIC OIL & GAS INC	COM	267906105	26	7000	SH	DEFINED	12
DYNAMICS RESH CORP	COM	268057106	1859	103404	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	2322	545120	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	93	21780	SH	DEFINED	12
DYNEX CAP INC	COM NEW	26817Q506	14	2100	SH	DEFINED	12
E M C CORP MASS	COM	268648102	224	19692	SH	DEFINED	2
E M C CORP MASS	COM	268648102	398	34905	SH	DEFINED	5
E M C CORP MASS	COM	268648102	3747	328675	SH	DEFINED	12

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

E M C CORP MASS	COM	268648102	11	1000	SH	DEFINED	7
E M C CORP MASS	COM	268648102	35	3086	SH	DEFINED	11
E M C CORP MASS	COM	268648102	36	3165	SH	DEFINED	9
E M C CORP MASS	COM	268648102	54	4700	SH	DEFINED	4
E M C CORP MASS	COM	268648102	3351	293971	SH	DEFINED	3
E ON AG	SPONSORED ADR	268780103	3	40	SH	DEFINED	9
E ON AG	SPONSORED ADR	268780103	23	315	SH	DEFINED	11
E TRADE FINANCIAL CORP	COM	269246104	9250	829580	SH	DEFINED	3
E TRADE FINANCIAL CORP	COM	269246104	11	1000	SH	DEFINED	2
E TRADE FINANCIAL CORP	COM	269246104	10727	962090	SH	DEFINED	6
E TRADE FINANCIAL CORP	COM	269246104	224	20125	SH	DEFINED	12
E-LOAN INC	COM	26861P107	1588	588150	SH	DEFINED	6
EAGLE BANCORP INC MD	COM	268948106	484	26850	SH	DEFINED	12
EAGLE BROADBAND INC	COM	269437109	1	1000	SH	DEFINED	12
EAGLE MATERIALS INC	CL B	26969P207	7	104	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	14991	211081	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	37	520	SH	DEFINED	11
EAGLE MATERIALS INC	COM	26969P108	7	100	SH	DEFINED	12
EARTHLINK INC	COM	270321102	41374	3997440	SH	DEFINED	3
EARTHLINK INC	COM	270321102	145	14040	SH	DEFINED	12
EARTHLINK INC	COM	270321102	1	100	SH	DEFINED	1
EAST PENN FINL CORP	COM	274287101	30	3324	SH	DEFINED	12
EAST WEST BANCORP INC	COM	27579R104	565	18400	SH	DEFINED	11
EAST WEST BANCORP INC	COM	27579R104	6	200	SH	DEFINED	12
EAST WEST BANCORP INC	COM	27579R104	127	4150	SH	DEFINED	1
EASTERN CO	COM	276317104	617	36950	SH	DEFINED	6
EASTERN VA BANKSHARES INC	COM	277196101	2511	127616	SH	DEFINED	12
EASTGROUP PPTY INC	COM	277276101	22	650	SH	DEFINED	12
EASTMAN CHEM CO	COM	277432100	16060	347393	SH	DEFINED	3
EASTMAN CHEM CO	COM	277432100	818	17700	SH	DEFINED	12
EASTMAN CHEM CO	COM	277432100	1	30	SH	DEFINED	1
EASTMAN CHEM CO	COM	277432100	11	230	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	3	120	SH	DEFINED	1
EASTMAN KODAK CO	COM	277461109	669795	24825619	SH	DEFINED	10
EASTMAN KODAK CO	COM	277461109	297546	11028375	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	12767	473218	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	12582	466339	SH	DEFINED	12
EASTMAN KODAK CO	COM	277461109	8718	312000	SH	DEFINED	7
EASTMAN KODAK CO	COM	277461109	784	29071	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	640	23725	SH	DEFINED	11
EASTMAN KODAK CO	COM	277461109	572	21185	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	344	12732	SH	DEFINED	9
EATON CORP	COM	278058102	2672	41280	SH	DEFINED	3
EATON CORP	COM	278058102	602	9302	SH	DEFINED	12
EATON CORP	COM	278058102	356	5500	SH	DEFINED	2
EATON VANCE CORP	COM NON VTG	278265103	869	22750	SH	DEFINED	12
EATON VANCE CORP	COM NON VTG	278265103	11	293	SH	DEFINED	9
EATON VANCE FL MUNI INCOME T	SH BEN INT	27826B100	84	6000	SH	DEFINED	12
EATON VANCE INS MUN BD FD	COM	27827X101	556	43589	SH	DEFINED	12
EATON VANCE INS PA MUN BD FD	COM	27828W102	29	2200	SH	DEFINED	12
EATON VANCE LTD DUR INCOME F	COM	27828H105	1535	84857	SH	DEFINED	12
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	144	9765	SH	DEFINED	12
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	25	1800	SH	DEFINED	12
EATON VANCE SR FLTNG RTE TR	COM	27828Q105	71	3572	SH	DEFINED	12
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	193	20406	SH	DEFINED	12
EATON VANCE TAX ADVT DIV INC	COM	27828G107	566	30709	SH	DEFINED	12
EATON VANCE TX ADV GLB DIV O	COM	27828U106	39	2200	SH	DEFINED	12
EATON VANCE TX ADV GLBL DIV	COM	27828S101	433	25755	SH	DEFINED	12
EBAY INC	COM	278642103	352725	3836050	SH	DEFINED	8
EBAY INC	COM	278642103	13	138	SH	DEFINED	2
EBAY INC	COM	278642103	462	5025	SH	DEFINED	9
EBAY INC	COM	278642103	3590	39045	SH	DEFINED	12

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

EBAY INC	COM	278642103	808553	8793404	SH	DEFINED	10
EBAY INC	COM	278642103	9048	98400	SH	DEFINED	7
EBAY INC	COM	278642103	1867	20305	SH	DEFINED	5
EBAY INC	COM	278642103	321	3488	SH	DEFINED	11
ECHELON CORP	COM	27874N105	188	16790	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	221	7194	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	5	155	SH	DEFINED	9
ECI TELECOM LTD	ORD	268258100	2	300	SH	DEFINED	12
ECI TELECOM LTD	ORD	268258100	3035	444300	SH	DEFINED	3
ECLIPSYS CORP	COM	278856109	184	12067	SH	DEFINED	12
ECOLAB INC	COM	278865100	1590	50173	SH	DEFINED	12
ECOLAB INC	COM	278865100	25	800	SH	DEFINED	2
ECOLAB INC	COM	278865100	63	2000	SH	DEFINED	9
ECOLAB INC	COM	278865100	205	6470	SH	DEFINED	11
ECOLLEGE COM	COM	27887E100	7	420	SH	DEFINED	12
ECOLOGY & ENVIRONMENT INC	CL A	278878103	219	23000	SH	DEFINED	6
ECTEL LTD	ORD	M29925100	0	15	SH	DEFINED	12
ECTEL LTD	ORD	M29925100	0	105	SH	DEFINED	4
EDGAR ONLINE INC	COM	279765101	1	1000	SH	DEFINED	12
EDGE PETE CORP DEL	COM	279862106	2866	168600	SH	DEFINED	3
EDGE PETE CORP DEL	COM	279862106	7	400	SH	DEFINED	12
EDISON INTL	COM	281020107	74	2893	SH	DEFINED	12
EDISON INTL	COM	281020107	174	6800	SH	DEFINED	9
EDISON INTL	COM	281020107	29940	1170907	SH	DEFINED	3
EDISON INTL	COM	281020107	161	6300	SH	DEFINED	6
EDO CORP	COM	281347104	84	3500	SH	DEFINED	12
EDUCATION MGMT CORP	COM	28139T101	358	10900	SH	DEFINED	11
EDUCATION MGMT CORP	COM	28139T101	24	740	SH	DEFINED	12
EDWARDS AG INC	COM	281760108	210	6161	SH	DEFINED	12
EDWARDS AG INC	COM	281760108	829	24350	SH	DEFINED	3
EDWARDS AG INC	COM	281760108	76	2240	SH	DEFINED	6
EDWARDS LIFESCIENCES CORP	COM	28176E108	34	980	SH	DEFINED	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	112	3228	SH	DEFINED	12
EFJ INC	COM	26843B101	27	3070	SH	DEFINED	3
EFUNDS CORP	COM	28224R101	12082	690390	SH	DEFINED	3
EGL INC	COM	268484102	2635	99050	SH	DEFINED	3
EL PASO CORP	DBCV	2/2 28336LAC3	82	170000	PRN	DEFINED	
EL PASO CORP	DBCV	2/2 28336LAC3	37567	77860000	PRN	DEFINED	14
EL PASO CORP	COM	28336L109	2247	285095	SH	DEFINED	6
EL PASO CORP	COM	28336L109	526	66700	SH	DEFINED	2
EL PASO CORP	COM	28336L109	3	425	SH	DEFINED	9
EL PASO CORP	COM	28336L109	403	51146	SH	DEFINED	12
EL PASO ELEC CO	COM NEW	283677854	10124	655981	SH	DEFINED	6
EL PASO ELEC CO	COM NEW	283677854	6608	427950	SH	DEFINED	3
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	39	1400	SH	DEFINED	12
ELAN PLC	ADR	284131208	15	600	SH	DEFINED	2
ELAN PLC	ADR	284131208	25	1000	SH	DEFINED	11
ELBIT SYS LTD	ORD	M3760D101	4	200	SH	DEFINED	12
ELDORADO GOLD CORP NEW	COM	284902103	35	10000	SH	DEFINED	7
ELECTRO SCIENTIFIC INDS	COM	285229100	199	7029	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	60	1108	SH	DEFINED	2
ELECTRONIC ARTS INC	COM	285512109	288	5275	SH	DEFINED	9
ELECTRONIC ARTS INC	COM	285512109	340	6237	SH	DEFINED	11
ELECTRONIC ARTS INC	COM	285512109	283742	5201500	SH	DEFINED	8
ELECTRONIC ARTS INC	COM	285512109	2589	47455	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	640521	11741903	SH	DEFINED	10
ELECTRONIC ARTS INC	COM	285512109	7168	131400	SH	DEFINED	7
ELECTRONIC ARTS INC	COM	285512109	1606	29450	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	90	4722	SH	DEFINED	9
ELECTRONIC DATA SYS NEW	COM	285661104	2493	130209	SH	DEFINED	12
ELECTRONIC DATA SYS NEW	COM	285661104	3351	175000	SH	DEFINED	10
ELECTRONIC DATA SYS NEW	COM	285661104	9	488	SH	DEFINED	11

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

ELECTRONIC DATA SYS NEW	COM	285661104	0	16	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	18	932	SH	DEFINED	2
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	3	130	SH	DEFINED	12
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	485	18400	SH	DEFINED	3
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	1665	63200	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM	286082102	12041	426090	SH	DEFINED	3
ELECTRONICS FOR IMAGING INC	COM	286082102	7002	247846	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM	286082102	51	1820	SH	DEFINED	12
ELKCORP	COM	287456107	239	10000	SH	DEFINED	6
ELLIS PERRY INTL INC	COM	288853104	0	19	SH	DEFINED	12
ELLIS PERRY INTL INC	COM	288853104	136	5400	SH	DEFINED	3
ELLSWORTH CONV GROWTH & INCO	COM	289074106	25	3265	SH	DEFINED	12
EMBARCADERO TECHNOLOGIES INC	COM	290787100	2	200	SH	DEFINED	12
EMBEX INC	COM	290817105	14	1000	SH	DEFINED	12
EMBEX INC	COM	290817105	1766	130825	SH	DEFINED	6
EMC INS GROUP INC	COM	268664109	83	3508	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	26958	613050	SH	DEFINED	6
EMERGE INTERACTIVE INC	CL A	29088W103	39	20370	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	257	4044	SH	DEFINED	9
EMERSON ELEC CO	COM	291011104	34839	548233	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	13928	219168	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	13358	210194	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	7801	122759	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	4540	53300	SH	DEFINED	7
EMERSON ELEC CO	COM	291011104	883	13900	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	858	13494	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	636	10014	SH	DEFINED	11
EMERSON RADIO CORP	COM NEW	291087203	5	1500	SH	DEFINED	12
EMISPHERE TECHNOLOGIES INC	COM	291345106	2	450	SH	DEFINED	12
EMMIS COMMUNICATIONS CORP	CL A	291525103	15	707	SH	DEFINED	11
EMPIRE DIST ELEC CO	COM	291641108	86	4285	SH	DEFINED	12
EMULEX CORP	COM NEW	292475209	1	50	SH	DEFINED	6
EMULEX CORP	COM NEW	292475209	430	30025	SH	DEFINED	12
EN POINTE TECHNOLOGIES INC	COM	29247F108	5	3000	SH	DEFINED	12
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	803	18850	SH	DEFINED	3
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	321	7531	SH	DEFINED	12
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	856	18498	SH	DEFINED	12
ENBRIDGE INC	COM	29250N105	12271	251910	SH	DEFINED	7
ENCANA CORP	COM	292505104	68951	1196648	SH	DEFINED	7
ENCANA CORP	COM	292505104	891	20650	SH	DEFINED	11
ENCANA CORP	COM	292505104	5199	120458	SH	DEFINED	12
ENCORE ACQUISITION CO	COM	29255W100	9320	334050	SH	DEFINED	6
ENCORE MED CORP	COM	29256E109	336	53400	SH	DEFINED	3
ENCORE MED CORP	COM	29256E109	95	15000	SH	DEFINED	5
ENDESA S A	SPONSORED ADR	29258N107	122	6450	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	3	158	SH	DEFINED	9
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	12	500	SH	DEFINED	12
ENDOLOGIX INC	COM	29266S106	1	200	SH	DEFINED	12
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	158	4549	SH	DEFINED	12
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	6830	196250	SH	DEFINED	6
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	24514	704421	SH	DEFINED	3
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	5	144	SH	DEFINED	11
ENERGEN CORP	COM	29265N108	14477	301670	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	6267	130590	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	106	2203	SH	DEFINED	12
ENERGY EAST CORP	COM	29266M109	1220	50300	SH	DEFINED	3
ENERGY EAST CORP	COM	29266M109	393	16197	SH	DEFINED	12
ENERGY EAST CORP	COM	29266M109	3785	156074	SH	DEFINED	6
ENERGY PARTNERS LTD	COM	29270U105	20	1300	SH	DEFINED	12
ENERGY TRANSFER PRITNRS L P	UNIT LTD PARTN	29273R109	116	2973	SH	DEFINED	12
ENERGY TRANSFER PRITNRS L P	UNIT LTD PARTN	29273R109	39	1000	SH	DEFINED	9
ENERGYSOUTH INC	COM	292970100	1216	30388	SH	DEFINED	6



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

ENERGYSOUTH INC	COM	292970100	6	150	SH	DEFINED	12
ENERPLUS RES FD	UNIT TR G NEW	29274D604	312	10980	SH	DEFINED	12
ENERPLUS RES FD	UNIT TR G NEW	29274D604	38	1000	SH	DEFINED	7
ENESCO GROUP INC	COM	292973104	1398	156000	SH	DEFINED	6
ENGELHARD CORP	COM	292845104	254	7850	SH	DEFINED	6
ENGELHARD CORP	COM	292845104	48	1500	SH	DEFINED	9
ENGELHARD CORP	COM	292845104	42	1300	SH	DEFINED	11
ENGELHARD CORP	COM	292845104	4	120	SH	DEFINED	12
ENGELHARD CORP	COM	292845104	26	800	SH	DEFINED	1
ENGINEERED SUPPORT SYS INC	COM	292866100	93	1594	SH	DEFINED	12
ENGINEERED SUPPORT SYS INC	COM	292866100	4817	82325	SH	DEFINED	3
ENNIS BUSINESS FORMS INC	COM	293389102	4827	247550	SH	DEFINED	6
ENNIS BUSINESS FORMS INC	COM	293389102	395	20250	SH	DEFINED	2
ENNIS BUSINESS FORMS INC	COM	293389102	123	6300	SH	DEFINED	9
ENPATH MEDICAL INC	COM	29355Y105	1	100	SH	DEFINED	12
ENPRO INDS INC	COM	29355X107	6667	290120	SH	DEFINED	3
ENPRO INDS INC	COM	29355X107	1	28	SH	DEFINED	12
ENSCO INTL INC	COM	26874Q100	112	3854	SH	DEFINED	1
ENSCO INTL INC	COM	26874Q100	1194	41026	SH	DEFINED	12
ENSCO INTL INC	COM	26874Q100	6	200	SH	DEFINED	6
ENSCO INTL INC	COM	26874Q100	498	17100	SH	DEFINED	2
ENTERASYS NETWORKS INC	COM	293637104	22	10499	SH	DEFINED	12
ENTERASYS NETWORKS INC	COM	293637104	1	675	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	6	110	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	32	575	SH	DEFINED	9
ENERGY CORP NEW	COM	29364G103	43	772	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	787	14050	SH	DEFINED	5
ENERGY CORP NEW	COM	29364G103	840	14998	SH	DEFINED	12
ENTERPRISE PRODS PARTNERS L	COM	293792107	3854	181360	SH	DEFINED	12
ENTERRA ENERGY TR	TR UNIT	29381P102	12	900	SH	DEFINED	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	7	200	SH	DEFINED	9
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	115	3225	SH	DEFINED	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	1233	34500	SH	DEFINED	3
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	8	977	SH	DEFINED	11
ENTREMED INC	COM	29382F103	1	300	SH	DEFINED	12
ENTRUST INC	COM	293848107	7	1500	SH	DEFINED	12
ENVIRONMENTAL TECTONICS CORP	COM	294092101	74	10600	SH	DEFINED	12
ENZO BIOCHEM INC	COM	294100102	6	393	SH	DEFINED	11
ENZO BIOCHEM INC	COM	294100102	44	2919	SH	DEFINED	12
ENZO BIOCHEM INC	COM	294100102	5	346	SH	DEFINED	9
ENZON PHARMACEUTICALS INC	COM	293904108	4	320	SH	DEFINED	11
ENZON PHARMACEUTICALS INC	COM	293904108	9	700	SH	DEFINED	12
EOG RES INC	COM	26875P101	2879	48224	SH	DEFINED	12
EOG RES INC	COM	26875P101	60	1000	SH	DEFINED	2
EOG RES INC	COM	26875P101	55	919	SH	DEFINED	11
EOG RES INC	COM	26875P101	26	430	SH	DEFINED	6
EON LABS INC	COM	29412E100	10	241	SH	DEFINED	12
EPICOR SOFTWARE CORP	COM	29426L108	28	2000	SH	DEFINED	12
EPLUS INC	COM	294268107	1956	183124	SH	DEFINED	6
EQUIDYNE CORP	COM	29442R105	0	200	SH	DEFINED	12
EQUIFAX INC	COM	294429105	7	300	SH	DEFINED	11
EQUIFAX INC	COM	294429105	2043	82546	SH	DEFINED	12
EQUIFAX INC	COM	294429105	601	24300	SH	DEFINED	1
EQUIFAX INC	COM	294429105	5	200	SH	DEFINED	6
EQUIFAX INC	COM	294429105	1005	40610	SH	DEFINED	3
EQUITABLE RES INC	COM	294549100	31	600	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	73	1410	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	693	13411	SH	DEFINED	12
EQUITABLE RES INC	COM	294549100	4304	83240	SH	DEFINED	3
EQUITABLE RES INC	COM	294549100	17995	348000	SH	DEFINED	6
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	13	157	SH	DEFINED	12
EQUITY MARKETING INC	COM	294724109	44	3525	SH	DEFINED	12

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

EQUITY MARKETING INC	COM	294724109	1102	87803	SH	DEFINED	6
EQUITY OFFICE PROPERTIES TRU	COM	294741103	9819	361000	SH	DEFINED	6
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	1284	25300	PRN	DEFINED	14
EQUITY OFFICE PROPERTIES TRU	COM	294741103	137	5025	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	8	155	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2632	96750	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	533	19586	SH	DEFINED	12
EQUITY OFFICE PROPERTIES TRU	COM	294741103	14	525	SH	DEFINED	9
EQUITY OFFICE PROPERTIES TRU	COM	294741103	189	5700	SH	DEFINED	7
EQUITY ONE	COM	294752100	236	13067	SH	DEFINED	12
EQUITY RESIDENTIAL	SH BEN INT	29476L107	36	900	SH	DEFINED	7
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	69	2100	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	17533	589750	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2068	69566	SH	DEFINED	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1242	41786	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	37	1250	SH	DEFINED	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	195	6572	SH	DEFINED	12
ERESEARCHTECHNOLOGY INC	COM	29481V108	28	1015	SH	DEFINED	12
ERICSSON L M TEL CO	ADR B SEK 10	294821608	7	240	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	34	1124	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	2	80	SH	DEFINED	9
ERIE INDTY CO	CL A	29530P102	49	1050	SH	DEFINED	12
ESCALADE INC	COM	296056104	5	200	SH	DEFINED	11
ESCALADE INC	COM	296056104	13	542	SH	DEFINED	12
ESCO TECHNOLOGIES INC	COM	296315104	13	250	SH	DEFINED	12
ESCO TECHNOLOGIES INC	COM	296315104	486	9100	SH	DEFINED	3
ESPEED INC	CL A	296643109	6	345	SH	DEFINED	11
ESPEED INC	CL A	296643109	597	33830	SH	DEFINED	12
ESS TECHNOLOGY INC	COM	269151106	8087	755120	SH	DEFINED	3
ESS TECHNOLOGY INC	COM	269151106	11	1000	SH	DEFINED	12
ESS TECHNOLOGY INC	COM	269151106	19	1810	SH	DEFINED	11
ESSEX CORP	COM	296744105	7	900	SH	DEFINED	11
ESSEX CORP	COM	296744105	8	1000	SH	DEFINED	12
ETHAN ALLEN INTERIORS INC	COM	297602104	2	60	SH	DEFINED	12
ETHAN ALLEN INTERIORS INC	COM	297602104	10165	283068	SH	DEFINED	4
ETHAN ALLEN INTERIORS INC	COM	297602104	7158	199333	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	683	19010	SH	DEFINED	3
ETHAN ALLEN INTERIORS INC	COM	297602104	42	1175	SH	DEFINED	11
ETHAN ALLEN INTERIORS INC	COM	297602104	336	7100	SH	DEFINED	7
EUROPE FD INC	COM	29874M103	34	3275	SH	DEFINED	12
EUROPEAN WT FD INC	COM	298792102	29	11395	SH	DEFINED	12
EVEREST RE GROUP LTD	COM	G3223R108	121	1500	SH	DEFINED	11
EVEREST RE GROUP LTD	COM	G3223R108	257	3200	SH	DEFINED	3
EVEREST RE GROUP LTD	COM	G3223R108	12370	153935	SH	DEFINED	6
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	250	16748	SH	DEFINED	12
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	27	1527	SH	DEFINED	12
EVERTRUST FINL GROUP INC	COM	300412103	27	1050	SH	DEFINED	11
EXACTECH INC	COM	30064E109	69	3200	SH	DEFINED	12
EXCEL TECHNOLOGY INC	COM	30067T103	266	8000	SH	DEFINED	11
EXCEL TECHNOLOGY INC	COM	30067T103	40	1200	SH	DEFINED	4
EXCHANGE NATL BANCSHARES INC	COM	301309100	139	4760	SH	DEFINED	6
EXELON CORP	COM	30161N101	1952	58631	SH	DEFINED	12
EXELON CORP	COM	30161N101	10	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	37	1100	SH	DEFINED	11
EXELON CORP	COM	30161N101	266	8000	SH	DEFINED	5
EXELON CORP	COM	30161N101	469	14096	SH	DEFINED	9
EXPEDITORS INTL WASH INC	COM	302130109	20	400	SH	DEFINED	12
EXPEDITORS INTL WASH INC	COM	302130109	762	15420	SH	DEFINED	11
EXPONENT INC	COM	30214U102	2046	76150	SH	DEFINED	6
EXPRESS SCRIPTS INC	COM	302182100	14	175	SH	DEFINED	9
EXPRESS SCRIPTS INC	COM	302182100	24	300	SH	DEFINED	2
EXPRESS SCRIPTS INC	COM	302182100	515	6505	SH	DEFINED	12

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

EXPRESS SCRIPTS INC	COM	302182100	9434	119070	SH	DEFINED	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	31125	2563869	SH	DEFINED	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	10857	894350	SH	DEFINED	6
EXPRESSJET HOLDINGS INC	CL A	30218U108	2	180	SH	DEFINED	12
EXTREME NETWORKS INC	COM	30226D106	2	400	SH	DEFINED	12
EXXON MOBIL CORP	COM	30231G102	13122	295479	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	87286	1965454	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	61900	1393834	SH	DEFINED	12
EXXON MOBIL CORP	COM	30231G102	53010	1193659	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	44662	1005657	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	9269	208710	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	5063	114009	SH	DEFINED	9
EXXON MOBIL CORP	COM	30231G102	613	10300	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	252	5670	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	45011	1013536	SH	DEFINED	5
EYETECH PHARMACEUTICALS INC	COM	302297106	112	2600	SH	DEFINED	12
EZCORP INC	CL A NON VTG	302301106	1416	142610	SH	DEFINED	3
F M C CORP	COM NEW	302491303	13	300	SH	DEFINED	6
F M C CORP	COM NEW	302491303	14	330	SH	DEFINED	12
F N B CORP N C	COM	302519103	210	10781	SH	DEFINED	12
F N B CORP N C	COM	302519103	1204	61746	SH	DEFINED	6
F N B CORP VA	COM	302930102	1503	52168	SH	DEFINED	6
F N B CORP VA	COM	302930102	140	4857	SH	DEFINED	12
F5 NETWORKS INC	COM	315616102	0	0	SH	DEFINED	12
FACTSET RESH SYS INC	COM	303075105	14	300	SH	DEFINED	12
FACTSET RESH SYS INC	COM	303075105	16	345	SH	DEFINED	11
FAIR ISAAC CORP	COM	303250104	31	933	SH	DEFINED	11
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	20	1200	SH	DEFINED	12
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	1	60	SH	DEFINED	6
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	6	345	SH	DEFINED	2
FAIRMONT HOTELS RESORTS INC	COM	305204109	65	2422	SH	DEFINED	12
FALMOUTH BANCORP INC	COM	306754102	4	100	SH	DEFINED	12
FAMILY DLR STORES INC	COM	307000109	12	400	SH	DEFINED	4
FAMILY DLR STORES INC	COM	307000109	76	2500	SH	DEFINED	11
FAMILY DLR STORES INC	COM	307000109	1443	47440	SH	DEFINED	12
FARMER BROS CO	COM	307675108	40	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	1517	26700	SH	DEFINED	11
FBL FINL GROUP INC	CL A	30239F106	18204	644160	SH	DEFINED	6
FBL FINL GROUP INC	CL A	30239F106	34	1200	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	18463	291671	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	120	1900	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	146	2300	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	950	11400	SH	DEFINED	7
FEDERAL HOME LN MTG CORP	COM	313400301	3647	57612	SH	DEFINED	12
FEDERAL HOME LN MTG CORP	COM	313400301	17923	283149	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	5070	80100	SH	DEFINED	8
FEDERAL HOME LN MTG CORP	COM	313400301	10143	160240	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	13394	211599	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	97	1535	SH	DEFINED	9
FEDERAL NATL MTG ASSN	COM	313586109	222886	3123400	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	43021	602873	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	402	5635	SH	DEFINED	1
FEDERAL NATL MTG ASSN	COM	313586109	971	13610	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	2361	33091	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	6062	84944	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	9563	134005	SH	DEFINED	9
FEDERAL NATL MTG ASSN	COM	313586109	11082	155294	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	13344	158300	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	17764	248935	SH	DEFINED	12
FEDERAL NATL MTG ASSN	COM	313586109	29616	415026	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	462461	6480676	SH	DEFINED	10
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	122	2925	SH	DEFINED	11

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

FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	51	1225	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1552	37311	SH	DEFINED	9
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1217	29262	SH	DEFINED	12
FEDERAL SIGNAL CORP	COM	313855108	74	4000	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	486	26090	SH	DEFINED	9
FEDERAL SIGNAL CORP	COM	313855108	1001	53766	SH	DEFINED	12
FEDERAL SIGNAL CORP	COM	313855108	173	9300	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	37698	767770	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	6	115	SH	DEFINED	9
FEDERATED DEPT STORES INC DE	COM	31410H101	10	200	SH	DEFINED	11
FEDERATED DEPT STORES INC DE	COM	31410H101	74	1500	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	655	13347	SH	DEFINED	12
FEDERATED DEPT STORES INC DE	COM	31410H101	572	11650	SH	DEFINED	5
FEDERATED INVS INC PA	CL B	314211103	1293	42605	SH	DEFINED	12
FEDERATED PREM INTR MUN INC	COM	31423M105	108	8500	SH	DEFINED	12
FEDERATED PREM MUN INC FD	COM	31423P108	79	6092	SH	DEFINED	12
FEDEX CORP	COM	31428X106	120	1100	SH	DEFINED	7
FEDEX CORP	COM	31428X106	2410	29501	SH	DEFINED	12
FEDEX CORP	COM	31428X106	3386	41455	SH	DEFINED	11
FEDEX CORP	COM	31428X106	9251	113240	SH	DEFINED	3
FEDEX CORP	COM	31428X106	14100	172600	SH	DEFINED	6
FEDEX CORP	COM	31428X106	239	2923	SH	DEFINED	2
FEI CO	COM	30241L109	29	1200	SH	DEFINED	12
FELCOR LODGING TR INC	PFD CV A \$1.95	31430F200	24	1000	SH	DEFINED	12
FELCOR LODGING TR INC	COM	31430F101	15	1200	SH	DEFINED	2
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	161	7500	SH	DEFINED	12
FERRO CORP	COM	315405100	38	1415	SH	DEFINED	11
FERRO CORP	COM	315405100	65	2420	SH	DEFINED	12
FERRO CORP	COM	315405100	1734	65000	SH	DEFINED	2
FFD FINL CORP	COM	30243C107	27	2000	SH	DEFINED	12
FIDELITY BANKSHARES INC NEW	COM	31604Q107	18	500	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	4007	113025	SH	DEFINED	1
FIDELITY NATL FINL INC	COM	316326107	48	1297	SH	DEFINED	12
FIDELITY NATL FINL INC	COM	316326107	104	2794	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	3	50	SH	DEFINED	9
FIFTH THIRD BANCORP	COM	316773100	55758	1036782	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	3090	57454	SH	DEFINED	12
FIFTH THIRD BANCORP	COM	316773100	1842	34250	SH	DEFINED	1
FIFTH THIRD BANCORP	COM	316773100	86	1600	SH	DEFINED	3
FIFTH THIRD BANCORP	COM	316773100	79	1468	SH	DEFINED	11
FILENET CORP	COM	316869106	3870	122580	SH	DEFINED	3
FILENET CORP	COM	316869106	1	30	SH	DEFINED	12
FINANCIAL FED CORP	COM	317492106	18	505	SH	DEFINED	11
FINANCIAL FED CORP	COM	317492106	4	100	SH	DEFINED	12
FINDWHAT COM	COM	317794105	89	3825	SH	DEFINED	12
FINISH LINE INC	CL A	317923100	15	500	SH	DEFINED	12
FINISH LINE INC	CL A	317923100	5821	192950	SH	DEFINED	3
FINLAY ENTERPRISES INC	COM NEW	317884203	6995	371690	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	6	220	SH	DEFINED	11
FIRST AMERN CORP CALIF	COM	318522307	14674	566790	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	11318	437153	SH	DEFINED	3
FIRST AMERN CORP CALIF	COM	318522307	34	1332	SH	DEFINED	12
FIRST BANCORP P R	COM	318672102	29911	734000	SH	DEFINED	3
FIRST CASH FINL SVCS INC	COM	31942D107	1290	60632	SH	DEFINED	3
FIRST CASH FINL SVCS INC	COM	31942D107	15	692	SH	DEFINED	12
FIRST CHARTER CORP	COM	319439105	117	5384	SH	DEFINED	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	2106	54775	SH	DEFINED	1
FIRST CMNTY BANCORP CALIF	COM	31983B101	112	2920	SH	DEFINED	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	112	2920	SH	DEFINED	2
FIRST CMNTY BANCSHARES INC N	COM	31983A103	527	15719	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	160	12313	SH	DEFINED	12
FIRST COMWLTH FINL CORP PA	COM	319829107	1035	79800	SH	DEFINED	6

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

FIRST COMWLTH FINL CORP PA	COM	319829107	130	10000	SH	DEFINED	1
FIRST CONSULTING GROUP INC	COM	31986R103	4214	763705	SH	DEFINED	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	324	2655	SH	DEFINED	12
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	14091	115500	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	383	8604	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	453	10165	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	1159	26039	SH	DEFINED	9
FIRST DATA CORP	COM	319963104	3901	87613	SH	DEFINED	12
FIRST DATA CORP	COM	319963104	7161	120000	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	15254	342643	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	17738	398426	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	4156	93361	SH	DEFINED	3
FIRST FED CAP CORP	COM	319960100	13155	472674	SH	DEFINED	6
FIRST FINL BANCORP OH	COM	320209109	19	1100	SH	DEFINED	12
FIRST FINL CORP IND	COM	320218100	18	566	SH	DEFINED	12
FIRST FINL CORP IND	COM	320218100	1021	31853	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	1911	66327	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	86	3000	SH	DEFINED	11
FIRST FINL HLDGS INC	COM	320239106	58	2000	SH	DEFINED	12
FIRST FINL SVC CORP	COM	32022D108	876	35882	SH	DEFINED	6
FIRST HEALTH GROUP CORP	COM	320960107	2	100	SH	DEFINED	1
FIRST HEALTH GROUP CORP	COM	320960107	4	260	SH	DEFINED	9
FIRST HEALTH GROUP CORP	COM	320960107	1062	68041	SH	DEFINED	12
FIRST HEALTH GROUP CORP	COM	320960107	10258	657122	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	18	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	73	1600	SH	DEFINED	9
FIRST HORIZON NATL CORP	COM	320517105	112	2470	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	1758	38670	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	2140	47073	SH	DEFINED	12
FIRST HORIZON NATL CORP	COM	320517105	2963	65162	SH	DEFINED	3
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	29182	1544000	SH	DEFINED	3
FIRST IND CORP	COM	32054R108	13	671	SH	DEFINED	12
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	1059	28710	SH	DEFINED	12
FIRST LONG IS CORP	COM	320734106	293	6335	SH	DEFINED	12
FIRST M & F CORP	COM	320744105	1514	48634	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	10	257	SH	DEFINED	12
FIRST MARINER BANCORP	COM	320795107	81	4780	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	41	1590	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	34	1322	SH	DEFINED	6
FIRST MUTUAL BANCSHARES INC	COM	32190E102	951	37654	SH	DEFINED	6
FIRST NATL BANKSHRS FL INC N	COM	321100109	103	5411	SH	DEFINED	12
FIRST NIAGARA FINL GP INC	COM	33582V108	32	2644	SH	DEFINED	2
FIRST NIAGARA FINL GP INC	COM	33582V108	6896	574700	SH	DEFINED	3
FIRST NIAGARA FINL GP INC	COM	33582V108	179	14905	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	521	43434	SH	DEFINED	12
FIRST PL FINL CORP	COM	33610T109	4016	216051	SH	DEFINED	6
FIRST REP BK SAN FRANCISCO	COM	336158100	10113	234750	SH	DEFINED	6
FIRST REP BK SAN FRANCISCO	COM	336158100	7	151	SH	DEFINED	9
FIRST SENTINEL BANCORP INC	COM	33640T103	64	3100	SH	DEFINED	11
FIRST SOUTH BANCORP INC VA	COM	33646W100	31	1400	SH	DEFINED	6
FIRST ST BANCORPORATION	COM	336453105	2948	95950	SH	DEFINED	1
FIRST TR VAL LINE & IBTSN E	COM	33735H105	111	6400	SH	DEFINED	12
FIRST TR VALUE LINE 100 FD	COM SHS	33735D104	267	17300	SH	DEFINED	12
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	444	31614	SH	DEFINED	12
FIRST UTD CORP	COM	33741H107	1273	65457	SH	DEFINED	6
FIRST UTD CORP	COM	33741H107	6	292	SH	DEFINED	12
FIRST W VA BANCORP INC	COM	337493100	34	1503	SH	DEFINED	12
FIRST W VA BANCORP INC	COM	337493100	25	1100	SH	DEFINED	11
FIRST YRS INC	COM	337610109	1810	98143	SH	DEFINED	6
FIRSTBANK CORP MICH	COM	33761G104	2069	71223	SH	DEFINED	6
FIRSTBANK NW CORP	COM	33762X106	59	2200	SH	DEFINED	12
FIRSTENERGY CORP	COM	337932107	63	1686	SH	DEFINED	2

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

FIRSTENERGY CORP	COM	337932107	39	1050	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	27	709	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	116	3114	SH	DEFINED	9
FIRSTENERGY CORP	COM	337932107	1467	39214	SH	DEFINED	12
FIRSTFED FINL CORP	COM	337907109	10820	260100	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	17	400	SH	DEFINED	1
FIRSTFED FINL CORP	COM	337907109	61	1469	SH	DEFINED	11
FIRSTFED FINL CORP	COM	337907109	128	3070	SH	DEFINED	12
FIRSTMERIT CORP	COM	337915102	9730	368985	SH	DEFINED	6
FIRSTMERIT CORP	COM	337915102	11	400	SH	DEFINED	2
FIRSTMERIT CORP	COM	337915102	1176	44614	SH	DEFINED	12
FISERV INC	COM	337738108	768	19747	SH	DEFINED	11
FISERV INC	COM	337738108	2315	59532	SH	DEFINED	12
FISERV INC	COM	337738108	5891	151486	SH	DEFINED	1
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	5	87	SH	DEFINED	12
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	9
FIVE STAR QUALITY CARE INC	COM	33832D106	0	7	SH	DEFINED	11
FIVE STAR QUALITY CARE INC	COM	33832D106	4	869	SH	DEFINED	12
FLAGSTAR BANCORP INC	COM	337930101	81	4081	SH	DEFINED	12
FLAGSTAR BANCORP INC	COM	337930101	3	128	SH	DEFINED	11
FLAGSTAR BANCORP INC	COM	337930101	30771	1547860	SH	DEFINED	3
FLAGSTAR BANCORP INC	COM	337930101	10941	550375	SH	DEFINED	6
FLAHERTY & CRMN/CLYMR PFD SE	COM SHS	338478100	1928	81678	SH	DEFINED	12
FLAHERTY & CRMRN CLYMRE T R	COM	338479108	242	10875	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	338480106	19	1100	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	142	11275	SH	DEFINED	12
FLANDERS CORP	COM	338494107	29	3500	SH	DEFINED	11
FLEXSTEEL INDS INC	COM	339382103	23	1000	SH	DEFINED	12
FLEXSTEEL INDS INC	COM	339382103	925	39362	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	69	4346	SH	DEFINED	2
FLEXTRONICS INTL LTD	ORD	Y2573F102	18488	1159119	SH	DEFINED	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	119	7456	SH	DEFINED	11
FLIGHT SAFETY TECH INC NEV	COM NEW	33942T207	2	1351	SH	DEFINED	12
FLIR SYS INC	COM	302445101	16	300	SH	DEFINED	12
FLOATING RATE INCM STRT FD I	COM	339735102	0	1	SH	DEFINED	12
FLORIDA BANKS INC	COM	340560101	24	1100	SH	DEFINED	2
FLORIDA EAST COAST INDS	COM	340632108	976	25246	SH	DEFINED	12
FLORIDA ROCK INDS INC	COM	341140101	1192	28276	SH	DEFINED	12
FLORIDA ROCK INDS INC	COM	341140101	12540	297362	SH	DEFINED	3
FLOWERS FOODS INC	COM	343498101	7	275	SH	DEFINED	11
FLOWERS FOODS INC	COM	343498101	406	15508	SH	DEFINED	12
FLOWERVE CORP	COM	34354P105	15569	624250	SH	DEFINED	6
FLOWERVE CORP	COM	34354P105	76	3065	SH	DEFINED	12
FLOWERVE CORP	COM	34354P105	25552	1024530	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	1276	26760	SH	DEFINED	12
FLUOR CORP NEW	COM	343412102	95	2000	SH	DEFINED	9
FLUOR CORP NEW	COM	343412102	5	110	SH	DEFINED	6
FLUSHING FINL CORP	COM	343873105	189	10700	SH	DEFINED	3
FLUSHING FINL CORP	COM	343873105	4247	240601	SH	DEFINED	6
FNB CORP PA	COM	302520101	93	4538	SH	DEFINED	12
FNB FINANCIAL SERVICES CORP	COM	302526108	777	45653	SH	DEFINED	6
FNX MNG CO INC	COM	30253R101	26	5500	SH	DEFINED	12
FNX MNG CO INC	COM	30253R101	1016	161300	SH	DEFINED	7
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	10195	222400	SH	DEFINED	3
FONAR CORP	COM	344437108	5	4131	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	3463	142290	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	66	2716	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	50	2035	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	2293	41870	SH	DEFINED	12
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	19	350	PRN	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	2431	44400	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	27	500	SH	DEFINED	2

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

FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	223	4075	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	115	2100	SH	DEFINED	9
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	82	1500	SH	DEFINED	1
FORD MTR CO DEL	COM PAR \$0.01	345370860	11286	721171	SH	DEFINED	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	4881	311886	SH	DEFINED	12
FORD MTR CO DEL	COM PAR \$0.01	345370860	101	6434	SH	DEFINED	9
FORD MTR CO DEL	COM PAR \$0.01	345370860	21	1000	SH	DEFINED	7
FORD MTR CO DEL	COM PAR \$0.01	345370860	603	38524	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	9	600	SH	DEFINED	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	160	10233	SH	DEFINED	11
FORDING CDN COAL TR	TR UNIT	345425102	56	1000	SH	DEFINED	7
FORDING CDN COAL TR	TR UNIT	345425102	134	3185	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL A	345550107	332	6271	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	40	750	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL A	345550107	132	2500	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	26	500	SH	DEFINED	11
FOREST LABS INC	COM	345838106	17	300	SH	DEFINED	2
FOREST LABS INC	COM	345838106	478	8445	SH	DEFINED	12
FOREST LABS INC	COM	345838106	104	1840	SH	DEFINED	4
FOREST LABS INC	COM	345838106	37	660	SH	DEFINED	9
FOREST LABS INC	COM	345838106	34	597	SH	DEFINED	11
FOREST OIL CORP	COM PAR \$0.01	346091705	15467	566150	SH	DEFINED	6
FOREST OIL CORP	COM PAR \$0.01	346091705	734	26883	SH	DEFINED	12
FORGENT NETWORKS INC	COM	34629U103	2	1500	SH	DEFINED	12
FORRESTER RESH INC	COM	346563109	19	1000	SH	DEFINED	12
FORRESTER RESH INC	COM	346563109	5	250	SH	DEFINED	11
FORT DEARBORN INCOME SECS IN	COM	347200107	24	1735	SH	DEFINED	12
FORTUNE BRANDS INC	COM	349631101	2340	31028	SH	DEFINED	3
FORTUNE BRANDS INC	COM	349631101	347	4604	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	481	6375	SH	DEFINED	5
FORTUNE BRANDS INC	COM	349631101	20479	271500	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	8	100	SH	DEFINED	9
FORTUNE BRANDS INC	COM	349631101	23	300	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	2587	34300	SH	DEFINED	12
FORTUNE BRANDS INC	COM	349631101	214	2833	SH	DEFINED	11
FORWARD AIR CORP	COM	349853101	1223	32710	SH	DEFINED	3
FORWARD AIR CORP	COM	349853101	8	222	SH	DEFINED	11
FOSSIL INC	COM	349882100	1209	44365	SH	DEFINED	3
FOSSIL INC	COM	349882100	27	998	SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	64	4575	SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	15	1100	SH	DEFINED	11
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	897	11187	SH	DEFINED	7
FOX ENTMT GROUP INC	CL A	35138T107	7	250	SH	DEFINED	6
FOX ENTMT GROUP INC	CL A	35138T107	5933	222220	SH	DEFINED	3
FOX ENTMT GROUP INC	CL A	35138T107	15	550	SH	DEFINED	11
FOX ENTMT GROUP INC	CL A	35138T107	222	8328	SH	DEFINED	12
FPIC INS GROUP INC	COM	302563101	279	11300	SH	DEFINED	6
FPL GROUP INC	COM	302571104	103	1605	SH	DEFINED	11
FPL GROUP INC	COM	302571104	257	4025	SH	DEFINED	2
FPL GROUP INC	COM	302571104	516	8070	SH	DEFINED	6
FPL GROUP INC	COM	302571104	2193	34297	SH	DEFINED	12
FPL GROUP INC	COM	302571104	2376	37151	SH	DEFINED	9
FRANCE TELECOM	SPONSORED ADR	35177Q105	14	540	SH	DEFINED	11
FRANKLIN BK CORP DEL	COM	352451108	45	2758	SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	28	740	SH	DEFINED	11
FRANKLIN ELEC INC	COM	353514102	8109	214747	SH	DEFINED	12
FRANKLIN RES INC	COM	354613101	107	1600	SH	DEFINED	7
FRANKLIN RES INC	COM	354613101	29	580	SH	DEFINED	3
FRANKLIN RES INC	COM	354613101	43	854	SH	DEFINED	1
FRANKLIN RES INC	COM	354613101	42	845	SH	DEFINED	12
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	14	1056	SH	DEFINED	12
FRANKLIN UNVL TR	SH BEN INT	355145103	1	200	SH	DEFINED	12





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

GANNETT INC	COM	364730101	49	575	SH	DEFINED	9
GANNETT INC	COM	364730101	8	100	SH	DEFINED	6
GANNETT INC	COM	364730101	119	1400	SH	DEFINED	4
GAP INC DEL	COM	364760108	27	1100	SH	DEFINED	2
GAP INC DEL	COM	364760108	11950	492790	SH	DEFINED	3
GAP INC DEL	COM	364760108	1443	59493	SH	DEFINED	12
GAP INC DEL	COM	364760108	5387	222125	SH	DEFINED	11
GARDNER DENVER INC	COM	365558105	12	420	SH	DEFINED	11
GARDNER DENVER INC	COM	365558105	162	5800	SH	DEFINED	3
GARMIN LTD	ORD	G37260109	240	6485	SH	DEFINED	12
GARTNER INC	CL B	366651206	6	442	SH	DEFINED	12
GATEWAY FINL HLDGS INC	COM	368140109	1	108	SH	DEFINED	12
GATEWAY INC	COM	367626108	92	20387	SH	DEFINED	9
GATEWAY INC	COM	367626108	164	36481	SH	DEFINED	12
GATX CORP	COM	361448103	14	500	SH	DEFINED	11
GATX CORP	COM	361448103	218	8000	SH	DEFINED	12
GATX CORP	COM	361448103	2660	97800	SH	DEFINED	6
GAYLORD ENTMT CO NEW	COM	367905106	2	68	SH	DEFINED	12
GEAC COMPUTER LTD	COM	368289104	14185	1543500	SH	DEFINED	7
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	9305	1938600	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	36	7475	SH	DEFINED	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	8291	1727200	SH	DEFINED	8
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	35832	7465000	SH	DEFINED	13
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	29280	6100000	SH	DEFINED	10
GEN-PROBE INC NEW	COM	36866T103	497	10500	SH	DEFINED	12
GEN-PROBE INC NEW	COM	36866T103	25073	529850	SH	DEFINED	3
GENAERA CORP	COM	36867G100	6	1000	SH	DEFINED	7
GENAERA CORP	COM	36867G100	2	400	SH	DEFINED	9
GENAISSANCE PHARMACEUTICALS	COM	36867W105	11522	2762998	SH	DEFINED	12
GENAISSANCE PHARMACEUTICALS	COM	36867W105	19	4650	SH	DEFINED	11
GENCORP INC	COM	368682100	30	2225	SH	DEFINED	12
GENE LOGIC INC	COM	368689105	6	1500	SH	DEFINED	12
GENELABS TECHNOLOGIES INC	COM	368706107	2	1000	SH	DEFINED	12
GENENCOR INTL INC	COM	368709101	363	22200	SH	DEFINED	3
GENENTECH INC	COM NEW	368710406	42	750	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	226	4030	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	80	1426	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	575	10240	SH	DEFINED	12
GENENTECH INC	COM NEW	368710406	33302	592562	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	11	200	SH	DEFINED	9
GENENTECH INC	COM NEW	368710406	995	17710	SH	DEFINED	5
GENERAL AMERN INVS INC	COM	368802104	62	2052	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	2803	28223	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	14052	141512	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	10724	108000	SH	DEFINED	10
GENERAL DYNAMICS CORP	COM	369550108	5351	40200	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	1122	11300	SH	DEFINED	9
GENERAL DYNAMICS CORP	COM	369550108	258	2600	SH	DEFINED	2
GENERAL DYNAMICS CORP	COM	369550108	200	2010	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	10	100	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM	369550108	10690	107650	SH	DEFINED	3
GENERAL ELEC CO	COM	369604103	59395	1833181	SH	DEFINED	2
GENERAL ELEC CO	COM	369604103	52840	1630874	SH	DEFINED	3
GENERAL ELEC CO	COM	369604103	23779	733943	SH	DEFINED	1
GENERAL ELEC CO	COM	369604103	23329	720025	SH	DEFINED	6
GENERAL ELEC CO	COM	369604103	18070	419521	SH	DEFINED	7
GENERAL ELEC CO	COM	369604103	12662	390793	SH	DEFINED	5
GENERAL ELEC CO	COM	369604103	11016	340000	SH	DEFINED	10
GENERAL ELEC CO	COM	369604103	8644	266776	SH	DEFINED	11
GENERAL ELEC CO	COM	369604103	3794	117096	SH	DEFINED	4
GENERAL ELEC CO	COM	369604103	85771	2647256	SH	DEFINED	12
GENERAL ELEC CO	COM	369604103	8048	248395	SH	DEFINED	9

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

GENERAL GROWTH PPTYS INC	COM		370021107	593	20050	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM		370021107	14	350	SH	DEFINED	7
GENERAL GROWTH PPTYS INC	COM		370021107	35549	1202184	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM		370021107	240	8100	SH	DEFINED	9
GENERAL GROWTH PPTYS INC	COM		370021107	45	1524	SH	DEFINED	12
GENERAL GROWTH PPTYS INC	COM		370021107	29	975	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM		370021107	18	600	SH	DEFINED	11
GENERAL MARITIME CORP	SHS		Y2692M103	2273	82820	SH	DEFINED	3
GENERAL MARITIME CORP	SHS		Y2692M103	18	647	SH	DEFINED	12
GENERAL MLS INC	COM		370334104	5	100	SH	DEFINED	3
GENERAL MLS INC	COM		370334104	5734	90000	SH	DEFINED	7
GENERAL MLS INC	COM		370334104	5074	106747	SH	DEFINED	12
GENERAL MLS INC	COM		370334104	433	9100	SH	DEFINED	9
GENERAL MLS INC	COM		370334104	421	8862	SH	DEFINED	2
GENERAL MLS INC	COM		370334104	19	400	SH	DEFINED	1
GENERAL MLS INC	COM		370334104	22601	475500	SH	DEFINED	6
GENERAL MLS INC	COM		370334104	256	5395	SH	DEFINED	11
GENERAL MTRS CORP	COM		370442105	9724	208711	SH	DEFINED	12
GENERAL MTRS CORP	DEB SR CV C 33		370442717	12	400	SH	DEFINED	2
GENERAL MTRS CORP	COM		370442105	125	2000	SH	DEFINED	7
GENERAL MTRS CORP	DEB SR CV C 33		370442717	276	9500	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CONV B		370442733	7	300	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV B		370442733	98	3975	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CONV B		370442733	104	4200	SH	DEFINED	12
GENERAL MTRS CORP	COM		370442105	2632	56501	SH	DEFINED	3
GENERAL MTRS CORP	COM		370442105	1528	32806	SH	DEFINED	2
GENERAL MTRS CORP	COM		370442105	335	7186	SH	DEFINED	11
GENERAL MTRS CORP	COM		370442105	62	1321	SH	DEFINED	9
GENERAL MTRS CORP	COM		370442105	28	600	SH	DEFINED	4
GENERAL MTRS CORP	COM		370442105	5	100	SH	DEFINED	1
GENERAL MTRS CORP	COM		370442105	14	300	SH	DEFINED	6
GENESCO INC	COM		371532102	13974	591380	SH	DEFINED	3
GENESCO INC	COM		371532102	9048	382900	SH	DEFINED	6
GENESEE & WYO INC	CL A		371559105	43	1800	SH	DEFINED	12
GENESIS HEALTHCARE CORP	COM		37184D101	2744	94500	SH	DEFINED	3
GENESIS MICROCHIP INC DEL	COM		37184C103	7	500	SH	DEFINED	2
GENESIS MICROCHIP INC DEL	COM		37184C103	30	2206	SH	DEFINED	12
GENLYTE GROUP INC	COM		372302109	448	7125	SH	DEFINED	12
GENLYTE GROUP INC	COM		372302109	22	357	SH	DEFINED	11
GENLYTE GROUP INC	COM		372302109	10151	161430	SH	DEFINED	6
GENLYTE GROUP INC	COM		372302109	20446	325166	SH	DEFINED	3
GENTA INC	COM NEW		37245M207	95	37800	SH	DEFINED	12
GENTIVA HEALTH SERVICES INC	COM		37247A102	13	775	SH	DEFINED	12
GENTIVA HEALTH SERVICES INC	COM		37247A102	1808	111200	SH	DEFINED	3
GENUINE PARTS CO	COM		372460105	3452	87003	SH	DEFINED	12
GENUINE PARTS CO	COM		372460105	2874	72430	SH	DEFINED	6
GENUINE PARTS CO	COM		372460105	1762	44412	SH	DEFINED	2
GENUINE PARTS CO	COM		372460105	180	4529	SH	DEFINED	11
GENUINE PARTS CO	COM		372460105	133	3350	SH	DEFINED	3
GENWORTH FINL INC	COM CL A		37247D106	538	23450	SH	DEFINED	12
GENZYME CORP	COM GENL DIV		372917104	2923	61751	SH	DEFINED	12
GENZYME CORP	COM GENL DIV		372917104	24	516	SH	DEFINED	4
GENZYME CORP	COM GENL DIV		372917104	37	782	SH	DEFINED	2
GENZYME CORP	COM GENL DIV		372917104	185	3900	SH	DEFINED	11
GENZYME CORP	COM GENL DIV		372917104	435	9183	SH	DEFINED	5
GENZYME CORP	COM GENL DIV		372917104	6726	142100	SH	DEFINED	1
GEO GROUP INC	COM		36159R103	1	33	SH	DEFINED	12
GEO GROUP INC	COM		36159R103	108	5300	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01		373200203	0	0	SH	DEFINED	12
GEORGIA GULF CORP	COM PAR \$0.01		373200203	44	1225	SH	DEFINED	11
GEORGIA PAC CORP	COM		373298108	11232	303720	SH	DEFINED	3
GEORGIA PAC CORP	COM		373298108	218	5897	SH	DEFINED	12

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

GEORGIA PAC CORP	COM	373298108	181	4892	SH	DEFINED	6
GEORGIA PAC CORP	COM	373298108	22	600	SH	DEFINED	9
GERBER SCIENTIFIC INC	COM	373730100	11	1500	SH	DEFINED	11
GERON CORP	COM	374163103	10	1200	SH	DEFINED	12
GETTY IMAGES INC	COM	374276103	12	199	SH	DEFINED	11
GETTY IMAGES INC	COM	374276103	126	2100	SH	DEFINED	12
GETTY RLTY CORP NEW	COM	374297109	348	13815	SH	DEFINED	12
GEVITY HR INC	COM	374393106	13	500	SH	DEFINED	12
GEVITY HR INC	COM	374393106	13369	510450	SH	DEFINED	3
GIANT INDS INC	COM	374508109	13608	618550	SH	DEFINED	3
GIBRALTAR STL CORP	COM	37476F103	6	170	SH	DEFINED	12
GIBRALTAR STL CORP	COM	37476F103	5972	181972	SH	DEFINED	6
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	0	2	SH	DEFINED	12
GILEAD SCIENCES INC	COM	375558103	7	100	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	87	1300	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	811	12100	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	1307	19510	SH	DEFINED	12
GILEAD SCIENCES INC	COM	375558103	5961	88975	SH	DEFINED	1
GILLETTE CO	COM	375766102	316	7453	SH	DEFINED	5
GILLETTE CO	COM	375766102	1908	44997	SH	DEFINED	9
GILLETTE CO	COM	375766102	416	9804	SH	DEFINED	2
GILLETTE CO	COM	375766102	1452	34264	SH	DEFINED	1
GILLETTE CO	COM	375766102	5336	125844	SH	DEFINED	3
GILLETTE CO	COM	375766102	1360	32075	SH	DEFINED	11
GILLETTE CO	COM	375766102	6606	155813	SH	DEFINED	12
GILLETTE CO	COM	375766102	18	430	SH	DEFINED	4
GIVEN IMAGING	ORD SHS	M52020100	35	1000	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	51	1815	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	336	11930	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	5043	179027	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	5261	186873	SH	DEFINED	6
GLAMIS GOLD LTD	COM	376775102	39	2200	SH	DEFINED	12
GLAMIS GOLD LTD	COM	376775102	3449	147100	SH	DEFINED	7
GLATFELTER	COM	377316104	25	1775	SH	DEFINED	11
GLATFELTER	COM	377316104	144	10200	SH	DEFINED	12
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	97	2335	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	24712	597172	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	923	22251	SH	DEFINED	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	273	6586	SH	DEFINED	9
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	22	541	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	309	7449	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	7	175	SH	DEFINED	4
GLEN BURNIE BANCORP	COM	377407101	11	480	SH	DEFINED	12
GLENAYRE TECHNOLOGIES INC	COM	377899109	9	3900	SH	DEFINED	12
GLENBOROUGH RLTY TR INC	COM	37803P105	21	1162	SH	DEFINED	12
GLIMCHER RLTY TR	SH BEN INT	379302102	139	6280	SH	DEFINED	12
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	196	13000	SH	DEFINED	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	4	100	SH	DEFINED	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	10	269	SH	DEFINED	11
GLOBAL IMAGING SYSTEMS	COM	37934A100	3730	101750	SH	DEFINED	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	18184	496020	SH	DEFINED	3
GLOBAL INDS LTD	COM	379336100	4	700	SH	DEFINED	12
GLOBAL PMTS INC	COM	37940X102	19	417	SH	DEFINED	12
GLOBAL POWER EQUIPMENT INC	COM	37941P108	157	19600	SH	DEFINED	3
GLOBAL POWER EQUIPMENT INC	COM	37941P108	20737	2585573	SH	DEFINED	6
GLOBAL SIGNAL INC	COM	37944Q103	741	33750	SH	DEFINED	3
GLOBALSANTAFE CORP	SHS	G3930E101	2480	93572	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	598	22554	SH	DEFINED	12
GLOBALSANTAFE CORP	SHS	G3930E101	13	500	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	12	465	SH	DEFINED	11
GOAMERICA INC	COM NEW	38020R205	0	130	SH	DEFINED	12
GOLD BANC CORP INC	COM	379907108	1686	108767	SH	DEFINED	6

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

GOLDCORP INC NEW	COM	380956409	4104	263600	SH	DEFINED	7
GOLDCORP INC NEW	COM	380956409	3709	317800	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	35	3000	SH	DEFINED	2
GOLDCORP INC NEW	COM	380956409	46	3900	SH	DEFINED	12
GOLDEN STAR RES LTD CDA	COM	38119T104	2	400	SH	DEFINED	12
GOLDEN WEST FINL CORP DEL	COM	381317106	3	25	SH	DEFINED	11
GOLDEN WEST FINL CORP DEL	COM	381317106	4	40	SH	DEFINED	6
GOLDEN WEST FINL CORP DEL	COM	381317106	11	105	SH	DEFINED	9
GOLDEN WEST FINL CORP DEL	COM	381317106	41	385	SH	DEFINED	12
GOLDEN WEST FINL CORP DEL	COM	381317106	209	1965	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	19135	203215	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	34748	369040	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	4241	45041	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	951	10100	SH	DEFINED	12
GOLDMAN SACHS GROUP INC	COM	38141G104	348	3700	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	130	1383	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	116	1235	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	8	90	SH	DEFINED	9
GOLDMAN SACHS GROUP INC	COM	38141G104	56	600	SH	DEFINED	4
GOODRICH CORP	COM	382388106	2	60	SH	DEFINED	6
GOODRICH CORP	COM	382388106	5444	168380	SH	DEFINED	12
GOODRICH CORP	COM	382388106	60	1850	SH	DEFINED	11
GOODRICH PETE CORP	PFD CONV SER A	382410207	41	3400	SH	DEFINED	12
GOODYEAR TIRE & RUBR CO	COM	382550101	1204	132424	SH	DEFINED	12
GOODYEAR TIRE & RUBR CO	COM	382550101	47	5209	SH	DEFINED	9
GOODYS FAMILY CLOTHING INC	COM	382588101	3507	338220	SH	DEFINED	3
GORMAN RUPP CO	COM	383082104	71	2630	SH	DEFINED	12
GOVERNMENT PPTYS TR INC	COM	38374W107	21	2000	SH	DEFINED	12
GRACE W R & CO DEL NEW	COM	38388F108	19	3003	SH	DEFINED	12
GRACO INC	COM	384109104	1164	37490	SH	DEFINED	12
GRACO INC	COM	384109104	2843	91560	SH	DEFINED	3
GRAFTECH INTL LTD	COM	384313102	71	6800	SH	DEFINED	12
GRAINGER W W INC	COM	384802104	2	40	SH	DEFINED	6
GRAINGER W W INC	COM	384802104	81	1400	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	147	2550	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	1182	20564	SH	DEFINED	12
GRAINGER W W INC	COM	384802104	35947	625161	SH	DEFINED	3
GRANITE CONSTR INC	COM	387328107	36	1950	SH	DEFINED	12
GRANITE CONSTR INC	COM	387328107	6100	334640	SH	DEFINED	6
GRANITE CONSTR INC	COM	387328107	9	500	SH	DEFINED	11
GRANT PRIDECO INC	COM	38821G101	28	1490	SH	DEFINED	12
GRANT PRIDECO INC	COM	38821G101	11	575	SH	DEFINED	4
GRAY TELEVISION INC	COM	389375106	25	1800	SH	DEFINED	12
GREAT AMERN FINL RES INC	COM	389915109	8990	565400	SH	DEFINED	6
GREAT ATLANTIC & PAC TEA INC	COM	390064103	1	100	SH	DEFINED	9
GREAT LAKES CHEM CORP	COM	390568103	31	1160	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	19	650	SH	DEFINED	2
GREAT PLAINS ENERGY INC	COM	391164100	14228	479050	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	430	14480	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	1001	33700	SH	DEFINED	3
GREATER ATLANTIC FINANCIAL	COM	391601101	393	64079	SH	DEFINED	12
GREATER BAY BANCORP	COM	391648102	28929	1001000	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	15310	529763	SH	DEFINED	3
GREATER BAY BANCORP	COM	391648102	62	2150	SH	DEFINED	1
GREATER BAY BANCORP	COM	391648102	64	2220	SH	DEFINED	11
GREATER BAY BANCORP	COM	391648102	289	9988	SH	DEFINED	12
GREATER CHINA FD INC	COM	39167B102	33	2332	SH	DEFINED	12
GREEN MOUNTAIN PWR CORP	COM	393154109	222	8500	SH	DEFINED	6
GREEN MOUNTAIN PWR CORP	COM	393154109	10	400	SH	DEFINED	2
GREENBRIER COS INC	COM	393657101	0	0	SH	DEFINED	6
GREENE CNTY BANCSHARES INC	COM NEW	394361208	902	40103	SH	DEFINED	6
GREENPOINT FINL CORP	COM	395384100	34	850	SH	DEFINED	12

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

GREENPOINT FINL CORP	COM	395384100	148	3740	SH	DEFINED	6
GREIF INC	CL A	397624107	5477	129630	SH	DEFINED	3
GREY GLOBAL GROUP INC	COM	39787M108	581	590	SH	DEFINED	12
GREY WOLF INC	COM	397888108	3	600	SH	DEFINED	12
GRIFFON CORP	COM	398433102	20	889	SH	DEFINED	11
GRIFFON CORP	COM	398433102	284	12763	SH	DEFINED	12
GROUP 1 AUTOMOTIVE INC	COM	398905109	1978	59555	SH	DEFINED	12
GROUP 1 AUTOMOTIVE INC	COM	398905109	12122	365000	SH	DEFINED	6
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	2949	128510	SH	DEFINED	12
GROUPE CGI INC	CL A SUB VTG	39945C109	4470	493936	SH	DEFINED	7
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	24	530	SH	DEFINED	11
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	6837	151050	SH	DEFINED	3
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	18	400	SH	DEFINED	9
GSE SYS INC	COM	36227K106	1	500	SH	DEFINED	12
GSI COMMERCE INC	COM	36238G102	10	1000	SH	DEFINED	9
GSI LUMONICS INC	COM	36229U102	1142	50400	SH	DEFINED	7
GTC BIOTHERAPEUTICS INC	COM	36238T104	2	1100	SH	DEFINED	12
GTECH HLDGS CORP	COM	400518106	2	34	SH	DEFINED	12
GTECH HLDGS CORP	COM	400518106	6269	135373	SH	DEFINED	3
GTSI CORP	COM	36238K103	522	45550	SH	DEFINED	6
GUESS INC	COM	401617105	2442	151700	SH	DEFINED	3
GUIDANT CORP	COM	401698105	759	13574	SH	DEFINED	12
GUIDANT CORP	COM	401698105	3413	61075	SH	DEFINED	11
GUIDANT CORP	COM	401698105	22	400	SH	DEFINED	9
GUIDANT CORP	COM	401698105	193	3459	SH	DEFINED	2
GUILFORD PHARMACEUTICALS INC	COM	401829106	2	352	SH	DEFINED	11
GUILFORD PHARMACEUTICALS INC	COM	401829106	16	3400	SH	DEFINED	2
GUILFORD PHARMACEUTICALS INC	COM	401829106	54	11450	SH	DEFINED	12
GUITAR CTR MGMT INC	COM	402040109	1064	23937	SH	DEFINED	12
GUITAR CTR MGMT INC	COM	402040109	1436	32300	SH	DEFINED	3
GULF ISLAND FABRICATION INC	COM	402307102	216	10000	SH	DEFINED	12
GULF ISLAND FABRICATION INC	COM	402307102	1216	56200	SH	DEFINED	3
GULF ISLAND FABRICATION INC	COM	402307102	2582	119362	SH	DEFINED	6
GULFMARK OFFSHORE INC	COM	402629109	14	900	SH	DEFINED	12
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	23	600	SH	DEFINED	11
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	97	2500	SH	DEFINED	9
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	782	20199	SH	DEFINED	12
GYRODYNE CO AMER INC	COM	403820103	58	2000	SH	DEFINED	11
H & Q HEALTHCARE FD	SH BEN INT	404052102	159	9139	SH	DEFINED	12
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	2011	128726	SH	DEFINED	12
HAEMONETICS CORP	COM	405024100	1794	60500	SH	DEFINED	3
HAGGAR CORP	COM	405173105	954	47701	SH	DEFINED	6
HAIN CELESTIAL GROUP INC	COM	405217100	1221	67475	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	67	3700	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	1487	49145	SH	DEFINED	12
HALLIBURTON CO	COM	406216101	70	2300	SH	DEFINED	9
HALLIBURTON CO	COM	406216101	36	1200	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	321	10613	SH	DEFINED	2
HANCOCK FABRICS INC	COM	409900107	95	7450	SH	DEFINED	12
HANCOCK FABRICS INC	COM	409900107	3052	239400	SH	DEFINED	6
HANCOCK HLDG CO	COM	410120109	38	1300	SH	DEFINED	12
HANCOCK HLDG CO	COM	410120109	84	2900	SH	DEFINED	3
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	22	1450	SH	DEFINED	12
HANCOCK JOHN INCOME SECS TR	COM	410123103	209	14337	SH	DEFINED	12
HANCOCK JOHN INVS TR	COM	410142103	216	10930	SH	DEFINED	12
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	34	2800	SH	DEFINED	12
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	233	18900	SH	DEFINED	12
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	24	2635	SH	DEFINED	12
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	189	13850	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	675	28980	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41013X106	365	15793	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41021P103	348	15877	SH	DEFINED	12

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

HANCOCK JOHN TAX-ADV DIV INC	COM	41013V100	206	12776	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	31	1343	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	9770	421850	SH	DEFINED	6
HANMI FINL CORP	COM	410495105	89	3000	SH	DEFINED	2
HANOVER CAP MTG HLDGS INC	COM	410761100	8	700	SH	DEFINED	12
HANOVER COMPRESSOR CO	COM	410768105	312	26200	SH	DEFINED	12
HANSEN NAT CORP	COM	411310105	5	200	SH	DEFINED	12
HANSON PLC NEW	SPONSORED ADR	411349103	6	187	SH	DEFINED	2
HARBOR FLA BANCSHARES INC	COM	411901101	4432	161116	SH	DEFINED	1
HARBOR FLA BANCSHARES INC	COM	411901101	41	1500	SH	DEFINED	11
HARBOR FLA BANCSHARES INC	COM	411901101	23	840	SH	DEFINED	12
HARKEN ENERGY CORP	COM NEW	412552309	56	106817	SH	DEFINED	12
HARLAND JOHN H CO	COM	412693103	19532	665500	SH	DEFINED	6
HARLAND JOHN H CO	COM	412693103	16279	554640	SH	DEFINED	3
HARLAND JOHN H CO	COM	412693103	42	1426	SH	DEFINED	12
HARLEY DAVIDSON INC	COM	412822108	479	7738	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	10821	174698	SH	DEFINED	12
HARLEY DAVIDSON INC	COM	412822108	1084	17495	SH	DEFINED	5
HARLEY DAVIDSON INC	COM	412822108	459	7410	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	193	3116	SH	DEFINED	9
HARLEY DAVIDSON INC	COM	412822108	3630	58600	SH	DEFINED	1
HARLEYSVILLE GROUP INC	COM	412824104	187	9910	SH	DEFINED	11
HARLEYSVILLE GROUP INC	COM	412824104	33	1760	SH	DEFINED	12
HARLEYSVILLE NATL CORP PA	COM	412850109	13	500	SH	DEFINED	12
HARMAN INTL INDS INC	COM	413086109	144	1586	SH	DEFINED	12
HARMAN INTL INDS INC	COM	413086109	302	3324	SH	DEFINED	6
HARMONIC INC	COM	413160102	13	1500	SH	DEFINED	12
HARRAHS ENTMT INC	COM	413619107	457	8450	SH	DEFINED	11
HARRAHS ENTMT INC	COM	413619107	3531	65263	SH	DEFINED	12
HARRAHS ENTMT INC	COM	413619107	856	15825	SH	DEFINED	5
HARRAHS ENTMT INC	COM	413619107	1679	31029	SH	DEFINED	3
HARRINGTON WEST FINL GROUP I	COM	41383L104	596	34766	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	21	1700	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	43291	853023	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	165	3246	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	46	900	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	7	130	SH	DEFINED	6
HARSCO CORP	COM	415864107	8043	171130	SH	DEFINED	6
HARSCO CORP	COM	415864107	47	1000	SH	DEFINED	4
HARSCO CORP	COM	415864107	38820	825960	SH	DEFINED	3
HARTE-HANKS INC	COM	416196103	425	17400	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	22	900	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	3094	45009	SH	DEFINED	12
HARTFORD FINL SVCS GROUP INC	COM	416515104	1312	19083	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	130	1893	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	577	8394	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	743	10815	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	9825	142935	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	7508	109230	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	6	90	SH	DEFINED	4
HARTFORD INCOME SHS FD INC	COM	416537108	85	11800	SH	DEFINED	12
HARVEST NATURAL RESOURCES IN	COM	41754V103	7	500	SH	DEFINED	12
HASBRO INC	COM	418056107	51	2690	SH	DEFINED	11
HASBRO INC	COM	418056107	274	14420	SH	DEFINED	12
HATTERAS INCOME SECS INC	COM	419025101	102	8219	SH	DEFINED	12
HAVERTY FURNITURE INC	COM	419596101	780	44600	SH	DEFINED	3
HAVERTY FURNITURE INC	COM	419596101	183	10460	SH	DEFINED	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	8499	325620	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	104	4000	SH	DEFINED	2
HAWAIIAN ELEC INDUSTRIES	COM	419870100	86	3300	SH	DEFINED	12
HAWAIIAN HOLDINGS INC	COM	419879101	32	4492	SH	DEFINED	2
HAWKINS INC	COM	420261109	735	61379	SH	DEFINED	6

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

HCA INC	COM	404119109	3192	76758	SH	DEFINED	12
HCA INC	COM	404119109	715	17200	SH	DEFINED	5
HCA INC	COM	404119109	6690	120000	SH	DEFINED	7
HCA INC	COM	404119109	322	7740	SH	DEFINED	11
HCA INC	COM	404119109	134	3225	SH	DEFINED	9
HCA INC	COM	404119109	10	250	SH	DEFINED	2
HCA INC	COM	404119109	8	200	SH	DEFINED	4
HCC INS HLDGS INC	COM	404132102	76	2270	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	2525	75570	SH	DEFINED	3
HCC INS HLDGS INC	COM	404132102	38	1135	SH	DEFINED	12
HEADWATERS INC	COM	42210P102	19701	759795	SH	DEFINED	3
HEADWATERS INC	COM	42210P102	81	3137	SH	DEFINED	12
HEADWATERS INC	COM	42210P102	972	37476	SH	DEFINED	6
HEALTH CARE PPTY INVS INC	COM	421915109	5195	216116	SH	DEFINED	9
HEALTH CARE PPTY INVS INC	COM	421915109	1089	45293	SH	DEFINED	12
HEALTH CARE PPTY INVS INC	COM	421915109	188	7838	SH	DEFINED	11
HEALTH CARE PPTY INVS INC	COM	421915109	19	800	SH	DEFINED	2
HEALTH CARE REIT INC	COM	42217K106	424	13050	SH	DEFINED	9
HEALTH CARE REIT INC	COM	42217K106	724	22288	SH	DEFINED	12
HEALTH CARE REIT INC	COM	42217K106	101	3107	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	100	4450	SH	DEFINED	2
HEALTH MGMT ASSOC INC NEW	CL A	421933102	190	8480	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	272	12132	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	2524	112559	SH	DEFINED	12
HEALTH NET INC	COM	42222G108	151	5700	SH	DEFINED	11
HEALTH NET INC	COM	42222G108	404838	15276900	SH	DEFINED	10
HEALTH NET INC	COM	42222G108	164314	6200547	SH	DEFINED	8
HEALTH NET INC	COM	42222G108	8678	327490	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	4178	157400	SH	DEFINED	7
HEALTH NET INC	COM	42222G108	815	30739	SH	DEFINED	12
HEALTHCARE RLTY TR	COM	421946104	1632	43532	SH	DEFINED	12
HEALTHEXTRAS INC	COM	422211102	340	20500	SH	DEFINED	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	491	19038	SH	DEFINED	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	45	1740	SH	DEFINED	6
HEARST-ARGYLE TELEVISION INC	COM	422317107	26	990	SH	DEFINED	11
HEARTLAND EXPRESS INC	COM	422347104	18	640	SH	DEFINED	3
HEARTLAND EXPRESS INC	COM	422347104	383	14000	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM	422347104	8	300	SH	DEFINED	12
HECLA MNG CO	COM	422704106	171	29987	SH	DEFINED	12
HECTOR COMMUNICATIONS CORP	COM	422730101	633	30600	SH	DEFINED	6
HEIDRICK & STRUGGLES INTL IN	COM	422819102	867	29200	SH	DEFINED	3
HEINZ H J CO	COM	423074103	298	7600	SH	DEFINED	1
HEINZ H J CO	COM	423074103	6	150	SH	DEFINED	6
HEINZ H J CO	COM	423074103	31	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	2886	73617	SH	DEFINED	9
HEINZ H J CO	COM	423074103	8005	204197	SH	DEFINED	12
HEINZ H J CO	COM	423074103	234	5962	SH	DEFINED	11
HEINZ H J CO	COM	423074103	1545	39415	SH	DEFINED	2
HELEN OF TROY CORP LTD	COM	G4388N106	4	97	SH	DEFINED	11
HELEN OF TROY CORP LTD	COM	G4388N106	42	1144	SH	DEFINED	12
HELEN OF TROY CORP LTD	COM	G4388N106	4358	118200	SH	DEFINED	3
HELIX TECHNOLOGY CORP	COM	423319102	625	29300	SH	DEFINED	2
HELIX TECHNOLOGY CORP	COM	423319102	6	300	SH	DEFINED	12
HELMERICH & PAYNE INC	COM	423452101	228	8700	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	2288	87500	SH	DEFINED	6
HELMERICH & PAYNE INC	COM	423452101	63	2415	SH	DEFINED	12
HELMERICH & PAYNE INC	COM	423452101	30	1145	SH	DEFINED	11
HENRY JACK & ASSOC INC	COM	426281101	5	266	SH	DEFINED	11
HENRY JACK & ASSOC INC	COM	426281101	424	21090	SH	DEFINED	12
HENRY JACK & ASSOC INC	COM	426281101	12	600	SH	DEFINED	1
HENRY JACK & ASSOC INC	COM	426281101	1532	76200	SH	DEFINED	3
HERCULES INC	COM	427056106	21795	1787900	SH	DEFINED	6

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

HERCULES INC	COM	427056106	69	5692	SH	DEFINED	12
HERITAGE PPTY INVNT TR INC	COM	42725M107	65	2400	SH	DEFINED	12
HERLEY INDS INC DEL	COM	427398102	116	5940	SH	DEFINED	12
HERSHEY FOODS CORP	COM	427866108	2473	53437	SH	DEFINED	12
HERSHEY FOODS CORP	COM	427866108	669	14453	SH	DEFINED	2
HERSHEY FOODS CORP	COM	427866108	120	2600	SH	DEFINED	11
HERSHEY FOODS CORP	COM	427866108	71	1530	SH	DEFINED	9
HERSHEY FOODS CORP	COM	427866108	8623	186352	SH	DEFINED	1
HEWITT ASSOCS INC	COM	42822Q100	13140	477800	SH	DEFINED	3
HEWITT ASSOCS INC	COM	42822Q100	7	241	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	20722	982091	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	225	10667	SH	DEFINED	9
HEWLETT PACKARD CO	COM	428236103	400	18955	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	644	30510	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	2538	120306	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	2969	140713	SH	DEFINED	5
HEWLETT PACKARD CO	COM	428236103	4259	150600	SH	DEFINED	7
HEWLETT PACKARD CO	COM	428236103	15017	711726	SH	DEFINED	12
HEWLETT PACKARD CO	COM	428236103	64249	3044992	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	1	63	SH	DEFINED	1
HEXCEL CORP NEW	COM	428291108	64	5500	SH	DEFINED	3
HEXCEL CORP NEW	COM	428291108	174	15000	SH	DEFINED	12
HI SHEAR TECHNOLOGY CORP	COM	42839Y104	38	11500	SH	DEFINED	6
HIBBETT SPORTING GOODS INC	COM	428565105	215	7878	SH	DEFINED	12
HIBERNIA CORP	CL A	428656102	1394	57384	SH	DEFINED	12
HIBERNIA CORP	CL A	428656102	199	8200	SH	DEFINED	11
HIBERNIA CORP	CL A	428656102	42	1720	SH	DEFINED	6
HIBERNIA CORP	CL A	428656102	33	1360	SH	DEFINED	3
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	54	8200	SH	DEFINED	12
HIGHWOODS PPTYS INC	COM	431284108	101	4300	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	2162	92011	SH	DEFINED	12
HILB ROGAL & HOBBS CO	COM	431294107	257	7200	SH	DEFINED	12
HILB ROGAL & HOBBS CO	COM	431294107	3317	92975	SH	DEFINED	1
HILB ROGAL & HOBBS CO	COM	431294107	1791	50200	SH	DEFINED	6
HILFIGER TOMMY CORP	ORD	G8915Z102	26171	1728426	SH	DEFINED	6
HILFIGER TOMMY CORP	ORD	G8915Z102	55	3650	SH	DEFINED	11
HILFIGER TOMMY CORP	ORD	G8915Z102	18	1200	SH	DEFINED	12
HILLENBRAND INDS INC	COM	431573104	6	100	SH	DEFINED	6
HILLENBRAND INDS INC	COM	431573104	659	10903	SH	DEFINED	2
HILLENBRAND INDS INC	COM	431573104	2	25	SH	DEFINED	11
HILLENBRAND INDS INC	COM	431573104	32379	535632	SH	DEFINED	12
HILTON HOTELS CORP	COM	432848109	4	200	SH	DEFINED	9
HILTON HOTELS CORP	COM	432848109	19	1000	SH	DEFINED	11
HILTON HOTELS CORP	COM	432848109	523	28035	SH	DEFINED	12
HINES HORTICULTURE INC	COM	433245107	228	53607	SH	DEFINED	6
HITACHI LIMITED	ADR 10 COM	433578507	2	25	SH	DEFINED	9
HITACHI LIMITED	ADR 10 COM	433578507	69	990	SH	DEFINED	11
HITACHI LIMITED	ADR 10 COM	433578507	7	102	SH	DEFINED	2
HMN FINL INC	COM	40424G108	781	29000	SH	DEFINED	6
HNI CORP	COM	404251100	89	2100	SH	DEFINED	11
HNI CORP	COM	404251100	1274	30095	SH	DEFINED	12
HNI CORP	COM	404251100	3745	88480	SH	DEFINED	3
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	241	20000	SH	DEFINED	12
HOLLY CORP	COM PAR \$0.01	435758305	1	16	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	10	256	SH	DEFINED	12
HOLLYWOOD ENTMT CORP	COM	436141105	16835	1260106	SH	DEFINED	6
HOLOGIC INC	COM	436440101	1	25	SH	DEFINED	12
HOLOGIC INC	COM	436440101	5088	218850	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	1970	55952	SH	DEFINED	9
HOME DEPOT INC	COM	437076102	9979	253050	SH	DEFINED	7
HOME DEPOT INC	COM	437076102	19132	543517	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	523153	14862300	SH	DEFINED	10



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

HOME DEPOT INC	COM	437076102	334	9500	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	75	2132	SH	DEFINED	4
HOME DEPOT INC	COM	437076102	232174	6595850	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	32419	920984	SH	DEFINED	12
HOME DEPOT INC	COM	437076102	30354	862338	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	16997	482876	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	1798	51090	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	5	150	SH	DEFINED	1
HOME FED BANCORP	COM	436926109	576	22993	SH	DEFINED	6
HOME FED BANCORP	COM	436926109	5	213	SH	DEFINED	4
HOME PROPERTIES INC	COM	437306103	854	21917	SH	DEFINED	12
HONDA MOTOR LTD	AMERN SHS	438128308	36	1500	SH	DEFINED	2
HONDA MOTOR LTD	AMERN SHS	438128308	1218	50100	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	9885	269873	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	54819	1496571	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	13369	364963	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	9201	251180	SH	DEFINED	12
HONEYWELL INTL INC	COM	438516106	7959	217281	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	5316	108400	SH	DEFINED	7
HONEYWELL INTL INC	COM	438516106	2139	58398	SH	DEFINED	9
HONEYWELL INTL INC	COM	438516106	491	13405	SH	DEFINED	11
HONEYWELL INTL INC	COM	438516106	18484	504603	SH	DEFINED	4
HOOPER HOLMES INC	COM	439104100	177	30800	SH	DEFINED	1
HOOPER HOLMES INC	COM	439104100	24	4100	SH	DEFINED	12
HORACE MANN EDUCATORS CORP N	COM	440327104	17	950	SH	DEFINED	12
HORIZON HEALTH CORP	COM	44041Y104	31	1338	SH	DEFINED	12
HORIZON HEALTH CORP	COM	44041Y104	1235	52550	SH	DEFINED	6
HORMEL FOODS CORP	COM	440452100	5710	183605	SH	DEFINED	3
HORMEL FOODS CORP	COM	440452100	227	7312	SH	DEFINED	12
HOSPIRA INC	COM	441060100	2473	89597	SH	DEFINED	12
HOSPIRA INC	COM	441060100	1423	51550	SH	DEFINED	2
HOSPIRA INC	COM	441060100	845	30610	SH	DEFINED	3
HOSPIRA INC	COM	441060100	71	2584	SH	DEFINED	11
HOSPIRA INC	COM	441060100	2	70	SH	DEFINED	9
HOSPIRA INC	COM	441060100	42	1505	SH	DEFINED	4
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	51	1200	SH	DEFINED	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	699	16525	SH	DEFINED	9
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1833	43324	SH	DEFINED	12
HOST MARRIOTT CORP NEW	COM	44107P104	5309	429540	SH	DEFINED	6
HOST MARRIOTT CORP NEW	COM	44107P104	944	76355	SH	DEFINED	12
HOST MARRIOTT CORP NEW	COM	44107P104	458	37093	SH	DEFINED	9
HOT TOPIC INC	COM	441339108	15	750	SH	DEFINED	12
HOUSTON EXPL CO	COM	442120101	10	200	SH	DEFINED	12
HOUSTON EXPL CO	COM	442120101	32359	624200	SH	DEFINED	6
HOUSTON EXPL CO	COM	442120101	20	393	SH	DEFINED	11
HOUSTON EXPL CO	COM	442120101	16099	310550	SH	DEFINED	3
HOVNANIAN ENTERPRISES INC	CL A	442487203	15	440	SH	DEFINED	12
HOVNANIAN ENTERPRISES INC	CL A	442487203	8032	231400	SH	DEFINED	3
HRPT PPTYS TR	COM SH BEN INT	40426W101	1059	105757	SH	DEFINED	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	23	2323	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	22	2200	SH	DEFINED	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	19	1875	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	106	1413	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	438	5898	SH	DEFINED	6
HSBC HLDGS PLC	SPON ADR NEW	404280406	126	1686	SH	DEFINED	2
HUANENG PWR INTL INC	SPON ADR N	443304100	29	800	SH	DEFINED	2
HUB GROUP INC	CL A	443320106	1705	50000	SH	DEFINED	3
HUBBELL INC	CL B	443510201	163	3500	SH	DEFINED	2
HUBBELL INC	CL B	443510201	6365	136275	SH	DEFINED	3
HUBBELL INC	CL B	443510201	264	5650	SH	DEFINED	5
HUBBELL INC	CL B	443510201	108	2321	SH	DEFINED	11
HUBBELL INC	CL A	443510102	44	1000	SH	DEFINED	2

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

HUBBELL INC	CL B	443510201	296	6346	SH	DEFINED	12
HUDSON RIV BANCORP INC	COM	444128102	41	2400	SH	DEFINED	11
HUDSON UNITED BANCORP	COM	444165104	12	325	SH	DEFINED	12
HUDSON UNITED BANCORP	COM	444165104	166	4458	SH	DEFINED	9
HUDSON UNITED BANCORP	COM	444165104	6902	185150	SH	DEFINED	3
HUDSON UNITED BANCORP	COM	444165104	21622	580000	SH	DEFINED	6
HUGHES SUPPLY INC	COM	444482103	27	450	SH	DEFINED	9
HUGHES SUPPLY INC	COM	444482103	41	700	SH	DEFINED	12
HUGHES SUPPLY INC	COM	444482103	3471	58900	SH	DEFINED	3
HUMAN GENOME SCIENCES INC	COM	444903108	38	3300	SH	DEFINED	2
HUMAN GENOME SCIENCES INC	COM	444903108	518	44530	SH	DEFINED	12
HUMAN GENOME SCIENCES INC	COM	444903108	41	3530	SH	DEFINED	6
HUMANA INC	COM	444859102	1013	59936	SH	DEFINED	12
HUMANA INC	COM	444859102	6	350	SH	DEFINED	9
HUMANA INC	COM	444859102	11904	704376	SH	DEFINED	3
HUMANA INC	COM	444859102	9980	590515	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	164	4238	SH	DEFINED	12
HUNT J B TRANS SVCS INC	COM	445658107	13474	349260	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	107	4652	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	1053	45982	SH	DEFINED	12
HUNTINGTON BANCSHARES INC	COM	446150104	5426	236965	SH	DEFINED	2
HUTCHINSON TECHNOLOGY INC	COM	448407106	3	110	SH	DEFINED	11
HUTCHINSON TECHNOLOGY INC	COM	448407106	9290	377800	SH	DEFINED	6
HYDRIL	COM	448774109	11	356	SH	DEFINED	11
HYDRIL	COM	448774109	20	635	SH	DEFINED	12
HYDROGENICS CORP	COM	448882100	2	500	SH	DEFINED	12
HYPERCOM CORP	COM	44913M105	4854	574390	SH	DEFINED	3
HYPERION 2005 INVT GRADE OPP	COM	448918102	6	600	SH	DEFINED	12
HYPERION SOLUTIONS CORP	COM	44914M104	25	573	SH	DEFINED	11
HYPERION SOLUTIONS CORP	COM	44914M104	4403	100710	SH	DEFINED	3
HYPERION STRATEGIC MTG INC F	COM	44915C105	47	3500	SH	DEFINED	12
HYPERION TOTAL RETURN & INCO	COM	449145101	73	7995	SH	DEFINED	12
I-FLOW CORP	COM NEW	449520303	1	100	SH	DEFINED	12
IAMGOLD CORP	COM	450913108	4663	625000	SH	DEFINED	7
IBERIABANK CORP	COM	450828108	3207	54250	SH	DEFINED	6
IBERIABANK CORP	COM	450828108	962	16270	SH	DEFINED	3
IBERIABANK CORP	COM	450828108	210	3550	SH	DEFINED	12
IBERIABANK CORP	COM	450828108	1157	19550	SH	DEFINED	1
IBIS TECHNOLOGY CORP	COM	450909106	72	11900	SH	DEFINED	12
ICOS CORP	COM	449295104	9	300	SH	DEFINED	2
ICOS CORP	COM	449295104	30	1000	SH	DEFINED	12
ICT GROUP INC	COM	44929Y101	6	645	SH	DEFINED	11
ICU MED INC	COM	44930G107	121	3610	SH	DEFINED	12
ID BIOMEDICAL CORP	COM	44936D108	27	2965	SH	DEFINED	12
IDACORP INC	COM	451107106	20	750	SH	DEFINED	11
IDACORP INC	COM	451107106	268	9925	SH	DEFINED	12
IDACORP INC	COM	451107106	4691	173750	SH	DEFINED	6
IDACORP INC	COM	451107106	7	267	SH	DEFINED	9
IDENTIX INC	COM	451906101	4	513	SH	DEFINED	12
IDENTIX INC	COM	451906101	1	200	SH	DEFINED	2
IDEX CORP	COM	45167R104	10	300	SH	DEFINED	12
IDEXX LABS INC	COM	45168D104	35910	570539	SH	DEFINED	3
IDEXX LABS INC	COM	45168D104	4	63	SH	DEFINED	11
IDEXX LABS INC	COM	45168D104	153	2432	SH	DEFINED	12
IDT CORP	COM	448947101	2	91	SH	DEFINED	11
IGATE CORP	COM	45169U105	18	4400	SH	DEFINED	12
IHOP CORP	COM	449623107	61	1700	SH	DEFINED	12
IHOP CORP	COM	449623107	107	3000	SH	DEFINED	9
IKON OFFICE SOLUTIONS INC	COM	451713101	31974	2787620	SH	DEFINED	6
IKON OFFICE SOLUTIONS INC	COM	451713101	7	581	SH	DEFINED	12
ILLINOIS TOOL WKS INC	COM	452308109	307	3200	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	13	132	SH	DEFINED	9

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

ILLINOIS TOOL WKS INC	COM	452308109	19	150	SH	DEFINED	7
ILLINOIS TOOL WKS INC	COM	452308109	62	650	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	614	6399	SH	DEFINED	11
ILLINOIS TOOL WKS INC	COM	452308109	13552	141330	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	2569	26790	SH	DEFINED	12
ILLUMINA INC	COM	452327109	946	149400	SH	DEFINED	3
ILLUMINA INC	COM	452327109	15	2350	SH	DEFINED	12
ILX RESORTS INC	COM NEW	449661503	5	500	SH	DEFINED	12
IMAGE ENTMT INC	COM NEW	452439201	4	1000	SH	DEFINED	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	32	SH	DEFINED	9
IMAGISTICS INTERNATIONAL INC	COM	45247T104	18349	518321	SH	DEFINED	3
IMAGISTICS INTERNATIONAL INC	COM	45247T104	2	64	SH	DEFINED	2
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	17	SH	DEFINED	11
IMAGISTICS INTERNATIONAL INC	COM	45247T104	69	1945	SH	DEFINED	12
IMATION CORP	COM	45245A107	192	4500	SH	DEFINED	11
IMATION CORP	COM	45245A107	164	3860	SH	DEFINED	12
IMAX CORP	COM	45245E109	17	3130	SH	DEFINED	12
IMC GLOBAL INC	COM	449669100	15	1100	SH	DEFINED	11
IMC GLOBAL INC	COM	449669100	715	53337	SH	DEFINED	12
IMC GLOBAL INC	COM	449669100	5069	378255	SH	DEFINED	6
IMCLONE SYS INC	COM	45245W109	472	5497	SH	DEFINED	12
IMMTECH INTL INC	COM	452519101	6	500	SH	DEFINED	12
IMMUCOR INC	COM	452526106	216	6625	SH	DEFINED	12
IMMUNE RESPONSE CORP DEL	COM NEW	45252T205	0	20	SH	DEFINED	12
IMMUNICON CORP DEL	COM	45260A107	257	32650	SH	DEFINED	12
IMMUNOGEN INC	COM	45253H101	957	157730	SH	DEFINED	3
IMMUNOGEN INC	COM	45253H101	11	1875	SH	DEFINED	12
IMMUNOMEDICS INC	COM	452907108	33	6700	SH	DEFINED	12
IMPAC MTG HLDGS INC	COM	45254P102	228	10125	SH	DEFINED	12
IMPAC MTG HLDGS INC	COM	45254P102	14790	656750	SH	DEFINED	3
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	5	300	SH	DEFINED	11
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	24720	1458400	SH	DEFINED	6
IMPERIAL OIL LTD	COM NEW	453038408	157	3348	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	948	15200	SH	DEFINED	7
IMPERIAL OIL LTD	COM NEW	453038408	164	3500	SH	DEFINED	12
IMPERIAL SUGAR CO NEW	COM NEW	453096208	1	108	SH	DEFINED	12
IMS HEALTH INC	COM	449934108	196	8381	SH	DEFINED	12
IMS HEALTH INC	COM	449934108	12	515	SH	DEFINED	9
IMS HEALTH INC	COM	449934108	482	20574	SH	DEFINED	2
INAMED CORP	COM	453235103	817	13000	SH	DEFINED	3
INAMED CORP	COM	453235103	694	11050	SH	DEFINED	12
INAMED CORP	COM	453235103	18	285	SH	DEFINED	11
INCO LTD	COM	453258402	708	20500	SH	DEFINED	5
INCO LTD	COM	453258402	222	6432	SH	DEFINED	12
INCO LTD	COM	453258402	27780	603775	SH	DEFINED	7
INDEPENDENCE CMNTY BK CORP	COM	453414104	2	50	SH	DEFINED	6
INDEPENDENCE CMNTY BK CORP	COM	453414104	25	700	SH	DEFINED	11
INDEPENDENCE CMNTY BK CORP	COM	453414104	55	1500	SH	DEFINED	3
INDEPENDENCE CMNTY BK CORP	COM	453414104	280	7695	SH	DEFINED	12
INDEPENDENT BANK CORP MASS	COM	453836108	64	2200	SH	DEFINED	11
INDEPENDENT BANK CORP MASS	COM	453836108	951	32851	SH	DEFINED	12
INDEVUS PHARMACEUTICALS INC	COM	454072109	64	10445	SH	DEFINED	12
INDUS INTL INC	COM	45578L100	4	2000	SH	DEFINED	12
INDUSTRIAL DISTR GROUP INC	COM	456061100	624	75935	SH	DEFINED	12
INDYMAC BANCORP INC	COM	456607100	899	28463	SH	DEFINED	12
INDYMAC BANCORP INC	COM	456607100	33222	1051340	SH	DEFINED	6
INERGY L P	UNIT LTD PTNR	456615103	21	875	SH	DEFINED	12
INFINITY PPTY & CAS CORP	COM	45665Q103	6021	182460	SH	DEFINED	3
INFINITY PPTY & CAS CORP	COM	45665Q103	16744	507825	SH	DEFINED	6
INFOCUS CORP	COM	45665B106	5317	625490	SH	DEFINED	3
INFORMATICA CORP	COM	45666Q102	1158	151800	SH	DEFINED	3
INFORMATICA CORP	COM	45666Q102	10	1375	SH	DEFINED	11

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

INFORMATICA CORP	COM	45666Q102	20	2600	SH	DEFINED	12
INFORTE CORP	COM	45677R107	10	1000	SH	DEFINED	12
INFOSPACE INC	COM NEW	45678T201	806	21187	SH	DEFINED	12
INFOUSA INC NEW	COM	456818301	6451	636200	SH	DEFINED	3
INFOUSA INC NEW	COM	456818301	5357	527775	SH	DEFINED	6
ING CLARION GLB RE EST INCM	COM	44982G104	477	38449	SH	DEFINED	12
ING CLARION REAL EST INCOME	COM SHS	449788108	14	1000	SH	DEFINED	12
ING GROUP N V	SPONSORED ADR	456837103	12180	514565	SH	DEFINED	6
ING GROUP N V	SPONSORED ADR	456837103	316	13343	SH	DEFINED	2
ING GROUP N V	SPONSORED ADR	456837103	45	1900	SH	DEFINED	11
ING GROUP N V	SPONSORED ADR	456837103	29	1225	SH	DEFINED	9
ING PRIME RATE TR	SH BEN INT	44977W106	113	14092	SH	DEFINED	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	180	2630	SH	DEFINED	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4536	66396	SH	DEFINED	12
INGLES MKTS INC	CL A	457030104	25	2200	SH	DEFINED	12
INGRAM MICRO INC	CL A	457153104	326	22550	SH	DEFINED	5
INGRAM MICRO INC	CL A	457153104	61	4210	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	378	26110	SH	DEFINED	12
INGRAM MICRO INC	CL A	457153104	11918	823651	SH	DEFINED	3
INKINE PHARMACEUTICALS INC	COM	457214104	2	500	SH	DEFINED	11
INKINE PHARMACEUTICALS INC	COM	457214104	108	27870	SH	DEFINED	9
INKINE PHARMACEUTICALS INC	COM	457214104	81	21000	SH	DEFINED	12
INNKEEPERS USA TR	COM	4576J0104	1198	116233	SH	DEFINED	12
INNKEEPERS USA TR	COM	4576J0104	21	2000	SH	DEFINED	2
INNKEEPERS USA TR	COM	4576J0104	397	38493	SH	DEFINED	9
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	5632	288540	SH	DEFINED	3
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	20	1012	SH	DEFINED	12
INSIGHT COMMUNICATIONS INC	CL A	45768V108	455	49100	SH	DEFINED	12
INSIGHT COMMUNICATIONS INC	CL A	45768V108	7	734	SH	DEFINED	11
INSIGHT ENTERPRISES INC	COM	45765U103	7938	446960	SH	DEFINED	3
INSITUFORM TECHNOLOGIES INC	CL A	457667103	54	3315	SH	DEFINED	12
INSITUFORM TECHNOLOGIES INC	CL A	457667103	11	660	SH	DEFINED	11
INSMED INC	COM NEW	457669208	5	2225	SH	DEFINED	12
INSPIRE PHARMACEUTICALS INC	COM	457733103	15	879	SH	DEFINED	12
INSTINET GROUP INC	COM	457750107	1	100	SH	DEFINED	12
INSURED MUN INCOME FD	COM	45809F104	23	1820	SH	DEFINED	12
INTEGRA BK CORP	COM	45814P105	231	10474	SH	DEFINED	12
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	4	100	SH	DEFINED	12
INTEGRATED CIRCUIT SYS INC	COM	45811K208	27	1000	SH	DEFINED	12
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	5	340	SH	DEFINED	2
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	15	1050	SH	DEFINED	12
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	69	5000	SH	DEFINED	7
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	23586	1704160	SH	DEFINED	3
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2	167	SH	DEFINED	11
INTEGRATED ELECTRICAL SVC	COM	45811E103	4110	510550	SH	DEFINED	3
INTEGRATED SILICON SOLUTION	COM	45812P107	2	200	SH	DEFINED	12
INTEGRITY FINL CORP	COM	45820M104	2	128	SH	DEFINED	12
INTEL CORP	COM	458140100	39800	1442040	SH	DEFINED	2
INTEL CORP	COM	458140100	1732	62746	SH	DEFINED	5
INTEL CORP	COM	458140100	297	10765	SH	DEFINED	4
INTEL CORP	COM	458140100	6523	236339	SH	DEFINED	9
INTEL CORP	COM	458140100	8254	225000	SH	DEFINED	7
INTEL CORP	COM	458140100	1814	65727	SH	DEFINED	11
INTEL CORP	COM	458140100	39387	1427065	SH	DEFINED	1
INTEL CORP	COM	458140100	60361	2186984	SH	DEFINED	3
INTEL CORP	COM	458140100	29882	1082682	SH	DEFINED	12
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	7	10300	SH	DEFINED	12
INTELLISYNC CORP	COM	458176104	0	100	SH	DEFINED	12
INTER PARFUMS INC	COM	458334109	5	226	SH	DEFINED	12
INTER TEL INC	COM	458372109	4	163	SH	DEFINED	11
INTER TEL INC	COM	458372109	30	1200	SH	DEFINED	2
INTERACTIVE DATA CORP	COM	45840J107	17	1000	SH	DEFINED	12

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

INTERACTIVECORP	COM	45840Q101	464	15400	SH	DEFINED	9
INTERACTIVECORP	*W EXP 02/04/200	45840Q127	12	350	SH	DEFINED	12
INTERACTIVECORP	COM	45840Q101	1230605	40829632	SH	DEFINED	10
INTERACTIVECORP	COM	45840Q101	483318	16035750	SH	DEFINED	8
INTERACTIVECORP	COM	45840Q101	165770	5500000	SH	DEFINED	13
INTERACTIVECORP	COM	45840Q101	21832	724359	SH	DEFINED	12
INTERACTIVECORP	COM	45840Q101	16633	507600	SH	DEFINED	7
INTERACTIVECORP	COM	45840Q101	481	15960	SH	DEFINED	11
INTERACTIVECORP	COM	45840Q101	292	9700	SH	DEFINED	5
INTERACTIVECORP	COM	45840Q101	80	2650	SH	DEFINED	2
INTERACTIVECORP	COM	45840Q101	19	638	SH	DEFINED	1
INTERACTIVECORP	COM	45840Q101	17	575	SH	DEFINED	4
INTERACTIVECORP	COM	45840Q101	9383	311331	SH	DEFINED	6
INTERCHANGE FINL SVCS S B N	COM	458447109	72	2900	SH	DEFINED	6
INTERDIGITAL COMMUNICATIONS	COM	45866A105	456	24266	SH	DEFINED	12
INTERDIGITAL COMMUNICATIONS	COM	45866A105	9	500	SH	DEFINED	9
INTERFACE INC	CL A	458665106	17	2000	SH	DEFINED	12
INTERGRAPH CORP	COM	458683109	26	1000	SH	DEFINED	12
INTERMAGNETICS GEN CORP	COM	458771102	5	157	SH	DEFINED	12
INTERMUNE INC	COM	45884X103	12	800	SH	DEFINED	12
INTERNAP NETWORK SVCS CORP	COM	45885A102	30	24912	SH	DEFINED	12
INTERNATIONAL ALUM CORP	COM	458884103	174	5970	SH	DEFINED	12
INTERNATIONAL BANCSHARES COR	COM	459044103	2744	67661	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	66379	753019	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	2432	27584	SH	DEFINED	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	376207	4267806	SH	DEFINED	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	45113	511777	SH	DEFINED	12
INTERNATIONAL BUSINESS MACHS	COM	459200101	43030	488149	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	20732	235195	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	8754	86155	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	178872	2029180	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	5993	67983	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	1665	18884	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	2795	31702	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	610	6918	SH	DEFINED	4
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	385	10285	SH	DEFINED	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	218	5650	SH	DEFINED	9
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3745	97025	SH	DEFINED	1
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3683	95422	SH	DEFINED	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	438	11342	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	367	9500	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	16220	420200	SH	DEFINED	10
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	16341	635806	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	33	800	SH	DEFINED	11
INTERNATIONAL RECTIFIER CORP	COM	460254105	3	75	SH	DEFINED	2
INTERNATIONAL RECTIFIER CORP	COM	460254105	151	3650	SH	DEFINED	12
INTERNATIONAL RECTIFIER CORP	COM	460254105	30847	744744	SH	DEFINED	3
INTERNATIONAL RECTIFIER CORP	COM	460254105	2	50	SH	DEFINED	6
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	36	2400	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	12	245	SH	DEFINED	11
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	16	330	SH	DEFINED	3
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	49	1000	SH	DEFINED	12
INTERNATIONAL STL GROUP INC	COM	460377104	9	300	SH	DEFINED	12
INTERNET ARCHITECTURE HOLDR	DEPOSTRY RCPT	46060A107	3	100	SH	DEFINED	2
INTERNET CAP GROUP INC	COM NEW	46059C205	5	640	SH	DEFINED	12
INTERNET SEC SYS INC	COM	46060X107	48	3145	SH	DEFINED	12
INTERNET SEC SYS INC	COM	46060X107	3	211	SH	DEFINED	2
INTERPUBLIC GROUP COS INC	COM	460690100	34325	2500000	SH	DEFINED	13
INTERPUBLIC GROUP COS INC	COM	460690100	259	18875	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	71423	5201965	SH	DEFINED	10
INTERPUBLIC GROUP COS INC	COM	460690100	3	195	SH	DEFINED	9
INTERPUBLIC GROUP COS INC	COM	460690100	10223	744600	SH	DEFINED	8

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

INTERPUBLIC GROUP COS INC	COM	460690100	3910	284813	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	521	37930	SH	DEFINED	12
INTERPUBLIC GROUP COS INC	COM	460690100	412	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	15	1116	SH	DEFINED	11
INTERSIL CORP	CL A	46069S109	83	3820	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	26	1200	SH	DEFINED	12
INTERSTATE BAKERIES CORP DEL	COM	46072H108	37	3450	SH	DEFINED	12
INTERSTATE BAKERIES CORP DEL	COM	46072H108	1191	109760	SH	DEFINED	3
INTERSTATE HOTELS & RESRTS I	COM	46088S106	304	56408	SH	DEFINED	12
INTERTAPE POLYMER GROUP INC	COM	460919103	4	500	SH	DEFINED	11
INTERTAPE POLYMER GROUP INC	COM	460919103	19	1850	SH	DEFINED	7
INTERVEST BANCSHARES CORP	CL A	460927106	10	600	SH	DEFINED	12
INTERVOICE INC NEW	COM	461142101	3	271	SH	DEFINED	12
INTL PAPER CO	COM	460146103	2996	50000	SH	DEFINED	7
INTL PAPER CO	COM	460146103	1636	36600	SH	DEFINED	6
INTL PAPER CO	COM	460146103	1350	30200	SH	DEFINED	3
INTL PAPER CO	COM	460146103	1274	28512	SH	DEFINED	12
INTL PAPER CO	COM	460146103	200	4470	SH	DEFINED	11
INTL PAPER CO	COM	460146103	44	990	SH	DEFINED	9
INTL PAPER CO	COM	460146103	9472	211899	SH	DEFINED	2
INTRADO INC	COM	46117A100	294	18290	SH	DEFINED	12
INTRADO INC	COM	46117A100	26	1600	SH	DEFINED	11
INTRAWEST CORPORATION	COM NEW	460915200	145	6800	SH	DEFINED	7
INTRAWEST CORPORATION	COM NEW	460915200	3	200	SH	DEFINED	12
INTROGEN THERAPEUTICS INC	COM	46119F107	0	100	SH	DEFINED	12
INTUIT	COM	461202103	279459	7243627	SH	DEFINED	10
INTUIT	COM	461202103	10	250	SH	DEFINED	2
INTUIT	COM	461202103	125508	3253200	SH	DEFINED	8
INTUIT	COM	461202103	3744	93200	SH	DEFINED	7
INTUIT	COM	461202103	465	12054	SH	DEFINED	12
INTUIT	COM	461202103	199	5150	SH	DEFINED	9
INTUIT	COM	461202103	107	2783	SH	DEFINED	11
INTUITIVE SURGICAL INC	COM NEW	46120E602	10	500	SH	DEFINED	2
INVACARE CORP	COM	461203101	816	18253	SH	DEFINED	12
INVACARE CORP	COM	461203101	12802	286260	SH	DEFINED	3
INVACARE CORP	COM	461203101	358	8000	SH	DEFINED	2
INVERESK RESH GROUP INC	COM	461238107	9147	296610	SH	DEFINED	3
INVESTMENT GRADE MUN INCOME	COM	461368102	13	1000	SH	DEFINED	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	7959	622300	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	18	1400	SH	DEFINED	12
INVESTORS FINL SERVICES CORP	COM	461915100	941	21600	SH	DEFINED	3
INVESTORS FINL SERVICES CORP	COM	461915100	9	200	SH	DEFINED	12
INVESTORS FINL SERVICES CORP	COM	461915100	10	218	SH	DEFINED	11
INVISION TECHNOLOGIES INC	COM	461851107	5	100	SH	DEFINED	12
INVITROGEN CORP	COM	46185R100	159	2203	SH	DEFINED	12
INVITROGEN CORP	COM	46185R100	24582	341464	SH	DEFINED	3
IOMEGA CORP	COM NEW	462030305	6	1100	SH	DEFINED	12
IPASS INC	COM	46261V108	53	5000	SH	DEFINED	12
IPC HLDGS LTD	ORD	G4933P101	12573	340450	SH	DEFINED	3
IPIX CORP	COM	44982L103	28	2000	SH	DEFINED	12
IPSCO INC	COM	462622101	3	100	SH	DEFINED	7
IRSA INVERSIONES Y REP S A	GLOBL DEP RCPT	450047204	617	83260	SH	DEFINED	12
IRWIN FINL CORP	COM	464119106	32	1200	SH	DEFINED	2
IRWIN FINL CORP	COM	464119106	108	4100	SH	DEFINED	12
IRWIN FINL CORP	COM	464119106	21825	826691	SH	DEFINED	3
IRWIN FINL CORP	COM	464119106	13255	502100	SH	DEFINED	6
ISCO INTL INC	COM	46426P103	1	2500	SH	DEFINED	12
ISCO INTL INC	COM	46426P103	0	600	SH	DEFINED	7
ISHARES INC	MSCI S KOREA	464286772	12	500	SH	DEFINED	12
ISHARES INC	MSCI UTD KINGD	464286699	229	10600	SH	DEFINED	7
ISHARES INC	MSCI TAIWAN	464286731	32	3000	SH	DEFINED	12
ISHARES INC	MSCI PAC J IDX	464286665	15	200	SH	DEFINED	12

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

ISHARES INC	MSCI SWEDEN	464286756	27	1150	SH	DEFINED	7
ISHARES INC	MSCI EMU INDEX	464286608	670	8050	SH	DEFINED	7
ISHARES INC	MSCI MALAYSIA	464286830	6	1000	SH	DEFINED	12
ISHARES INC	MSCI JAPAN	464286848	844	79460	SH	DEFINED	12
ISHARES INC	MSCI JAPAN	464286848	910	63900	SH	DEFINED	7
ISHARES INC	MSCI JAPAN	464286848	8597	809545	SH	DEFINED	5
ISHARES INC	MSCI HONG KONG	464286871	17	1250	SH	DEFINED	7
ISHARES INC	MSCI HONG KONG	464286871	76	7517	SH	DEFINED	12
ISHARES INC	MSCI SWITZERLD	464286749	33	1600	SH	DEFINED	7
ISHARES INC	MSCI AUSTRALIA	464286103	60	3350	SH	DEFINED	7
ISHARES INC	MSCI AUSTRALIA	464286103	40	3000	SH	DEFINED	12
ISHARES INC	MSCI SINGAPORE	464286673	13	1600	SH	DEFINED	7
ISHARES TR	S&P MIDCP GROW	464287606	25	200	SH	DEFINED	12
ISHARES TR	S&P MIDCP VALU	464287705	849	7280	SH	DEFINED	12
ISHARES TR	DJ US UTILS	464287697	1095	18627	SH	DEFINED	12
ISHARES TR	RUSSELL 3000	464287689	398	6150	SH	DEFINED	12
ISHARES TR	RUSL 3000 GROW	464287671	0	0	SH	DEFINED	12
ISHARES TR	RUSL 2000 GROW	464287648	81	1300	SH	DEFINED	12
ISHARES TR	RUSL 2000 VALU	464287630	647	3755	SH	DEFINED	12
ISHARES TR	RUSSELL1000GRW	464287614	26	550	SH	DEFINED	12
ISHARES TR	RUSSELL 2000	464287655	832	7054	SH	DEFINED	12
ISHARES TR	DJ US TELECOMM	464287713	860	40282	SH	DEFINED	12
ISHARES TR	RUSSELL1000VAL	464287598	42	700	SH	DEFINED	12
ISHARES TR	DJ US CON CYCL	464287580	106	1906	SH	DEFINED	12
ISHARES TR	COHEN&ST RLTY	464287564	602	5477	SH	DEFINED	12
ISHARES TR	RUSSELL 1000	464287622	31	500	SH	DEFINED	12
ISHARES TR	S&P SMLCAP 600	464287804	768	5219	SH	DEFINED	12
ISHARES TR	S&P SMLCP GROW	464287887	536	5495	SH	DEFINED	12
ISHARES TR	S&P EURO PLUS	464287861	62	700	SH	DEFINED	7
ISHARES TR	S&P EURO PLUS	464287861	13	200	SH	DEFINED	12
ISHARES TR	DJ US TOTL MKT	464287846	33	601	SH	DEFINED	12
ISHARES TR	NASDQ BIO INDX	464287556	261	3470	SH	DEFINED	12
ISHARES TR	DJ US BAS MATL	464287838	3441	76120	SH	DEFINED	12
ISHARES TR	DJ CON NON CYCL	464287812	29	550	SH	DEFINED	11
ISHARES TR	DJ US TECH SEC	464287721	285	5893	SH	DEFINED	12
ISHARES TR	DJ US ENERGY	464287796	1134	20274	SH	DEFINED	12
ISHARES TR	DJ US FINL SEC	464287788	8	93	SH	DEFINED	12
ISHARES TR	DJ US FINL SVC	464287770	8	80	SH	DEFINED	12
ISHARES TR	DJ US HEALTHCR	464287762	845	14397	SH	DEFINED	12
ISHARES TR	DJ US INDUSTRL	464287754	14	259	SH	DEFINED	12
ISHARES TR	DJ US REAL EST	464287739	8	83	SH	DEFINED	12
ISHARES TR	DJ CON NON CYCL	464287812	223	4257	SH	DEFINED	12
ISHARES TR	S&P SMLCP VALU	464287879	585	5335	SH	DEFINED	12
ISHARES TR	GLDM SACHS TEC	464287549	51	1102	SH	DEFINED	12
ISHARES TR	S&P 100 IDX FD	464287101	72	1300	SH	DEFINED	12
ISHARES TR	S&P 1500 INDEX	464287150	1	10	SH	DEFINED	12
ISHARES TR	DJ SEL DIV INX	464287168	4789	86052	SH	DEFINED	12
ISHARES TR	US TIPS BD FD	464287176	1182	11600	SH	DEFINED	12
ISHARES TR	S&P 500 INDEX	464287200	32	276	SH	DEFINED	4
ISHARES TR	MSCI EMERG MKT	464287234	171	1060	SH	DEFINED	12
ISHARES TR	GS CORP BD FD	464287242	86	795	SH	DEFINED	12
ISHARES TR	S&P500/BAR GRW	464287309	784	13800	SH	DEFINED	12
ISHARES TR	GS NAT RES IDX	464287374	115	1001	SH	DEFINED	12
ISHARES TR	RUSSELL MIDCAP	464287499	438	6175	SH	DEFINED	12
ISHARES TR	GS NAT RES IDX	464287374	4355	37870	SH	DEFINED	5
ISHARES TR	GLDM SCHS NETW	464287531	5	150	SH	DEFINED	12
ISHARES TR	S&P MIDCAP 400	464287507	598	4921	SH	DEFINED	12
ISHARES TR	RUSSELL MCP GR	464287481	31	400	SH	DEFINED	12
ISHARES TR	RUSSELL MCP VL	464287473	50	501	SH	DEFINED	6
ISHARES TR	MSCI EAFE IDX	464287465	1427	7446	SH	DEFINED	7
ISHARES TR	MSCI EAFE IDX	464287465	473	3309	SH	DEFINED	12
ISHARES TR	1-3 YR TRS BD	464287457	43	530	SH	DEFINED	12

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

ISHARES TR	7-10 YR TRS BD	464287440	35	420	SH	DEFINED	12
ISHARES TR	GLMN SCHS SOFT	464287515	9	226	SH	DEFINED	12
ISIS PHARMACEUTICALS INC	COM	464330109	4	690	SH	DEFINED	4
ISIS PHARMACEUTICALS INC	COM	464330109	24	4175	SH	DEFINED	12
ISLE OF CAPRI CASINOS INC	COM	464592104	3787	217000	SH	DEFINED	6
ISLE OF CAPRI CASINOS INC	COM	464592104	5574	319430	SH	DEFINED	3
ISLE OF CAPRI CASINOS INC	COM	464592104	409	23464	SH	DEFINED	12
ISOLAGEN INC	COM	46488N103	3	300	SH	DEFINED	11
ISOLAGEN INC	COM	46488N103	932	90641	SH	DEFINED	12
ISPAT INTL N V	NY REG SH CL A	464899103	7	500	SH	DEFINED	12
ISTAR FINL INC	COM	45031U101	547	13685	SH	DEFINED	12
ITLA CAP CORP	COM	450565106	2647	65500	SH	DEFINED	6
ITRON INC	COM	465741106	21	900	SH	DEFINED	12
ITT EDUCATIONAL SERVICES INC	COM	45068B109	21047	553382	SH	DEFINED	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	9593	252320	SH	DEFINED	3
ITT INDS INC IND	COM	450911102	66	791	SH	DEFINED	9
ITT INDS INC IND	COM	450911102	4450	40000	SH	DEFINED	7
ITT INDS INC IND	COM	450911102	174	2100	SH	DEFINED	2
ITT INDS INC IND	COM	450911102	21	250	SH	DEFINED	11
ITT INDS INC IND	COM	450911102	596	7177	SH	DEFINED	12
IVANHOE MINES LTD	COM	46579N103	3	500	SH	DEFINED	12
IVAX CORP	COM	465823102	57	2361	SH	DEFINED	9
IVAX CORP	COM	465823102	3189	132916	SH	DEFINED	12
IVAX CORP	COM	465823102	21	871	SH	DEFINED	11
IVAX CORP	COM	465823102	5386	224510	SH	DEFINED	2
IVILLAGE INC	COM	46588H105	8	1200	SH	DEFINED	12
IXYS CORP	COM	46600W106	2	245	SH	DEFINED	12
IXYS CORP	COM	46600W106	396	50300	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	15966	391343	SH	DEFINED	6
J & J SNACK FOODS CORP	COM	466032109	36	875	SH	DEFINED	11
J & J SNACK FOODS CORP	COM	466032109	934	22880	SH	DEFINED	3
J F CHINA REGION FD INC	COM	46614T107	224	19700	SH	DEFINED	12
J JILL GROUP INC	COM	466189107	9	400	SH	DEFINED	11
J P MORGAN CHASE & CO	COM	46625H100	3941	101659	SH	DEFINED	5
J P MORGAN CHASE & CO	COM	46625H100	8244	205400	SH	DEFINED	7
J P MORGAN CHASE & CO	COM	46625H100	12039	314411	SH	DEFINED	2
J P MORGAN CHASE & CO	COM	46625H100	21987	567104	SH	DEFINED	3
J P MORGAN CHASE & CO	COM	46625H100	27279	703609	SH	DEFINED	12
J P MORGAN CHASE & CO	COM	46625H100	34005	877100	SH	DEFINED	6
J P MORGAN CHASE & CO	COM	46625H100	616639	16104428	SH	DEFINED	10
J P MORGAN CHASE & CO	COM	46625H100	3122	81526	SH	DEFINED	9
J P MORGAN CHASE & CO	COM	46625H100	304305	7947375	SH	DEFINED	8
J P MORGAN CHASE & CO	COM	46625H100	743	19163	SH	DEFINED	1
J P MORGAN CHASE & CO	COM	46625H100	131	3382	SH	DEFINED	4
J P MORGAN CHASE & CO	COM	46625H100	1254	32339	SH	DEFINED	11
JABIL CIRCUIT INC	COM	466313103	5	200	SH	DEFINED	9
JABIL CIRCUIT INC	COM	466313103	24	969	SH	DEFINED	12
JACK IN THE BOX INC	COM	466367109	7023	236472	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	36	1200	SH	DEFINED	11
JACK IN THE BOX INC	COM	466367109	23436	789100	SH	DEFINED	6
JACOBS ENGR GROUP INC DEL	COM	469814107	34	866	SH	DEFINED	11
JACOBS ENGR GROUP INC DEL	COM	469814107	260	6612	SH	DEFINED	12
JACUZZI BRANDS INC	COM	469865109	4	500	SH	DEFINED	12
JACUZZI BRANDS INC	COM	469865109	18590	2306390	SH	DEFINED	3
JAKKS PAC INC	COM	47012E106	21	1030	SH	DEFINED	11
JAKKS PAC INC	COM	47012E106	8166	392798	SH	DEFINED	6
JANUS CAP GROUP INC	COM	47102X105	488	29600	SH	DEFINED	4
JANUS CAP GROUP INC	COM	47102X105	106	6400	SH	DEFINED	11
JANUS CAP GROUP INC	COM	47102X105	24735	1500000	SH	DEFINED	13
JANUS CAP GROUP INC	COM	47102X105	2014	122126	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	860	52152	SH	DEFINED	9
JANUS CAP GROUP INC	COM	47102X105	1313	79610	SH	DEFINED	12



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

JANUS CAP GROUP INC	COM	47102X105	72	4340	SH	DEFINED	6
JAPAN EQUITY FD INC	COM	471057109	585	90062	SH	DEFINED	12
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	26	2000	SH	DEFINED	12
JARDEN CORP	COM	471109108	5	150	SH	DEFINED	12
JDS UNIPHASE CORP	COM	46612J101	23	6100	SH	DEFINED	2
JDS UNIPHASE CORP	COM	46612J101	103	27228	SH	DEFINED	5
JDS UNIPHASE CORP	COM	46612J101	297	78419	SH	DEFINED	12
JDS UNIPHASE CORP	COM	46612J101	718	189400	SH	DEFINED	6
JDS UNIPHASE CORP	COM	46612J101	1	200	SH	DEFINED	9
JEFFERIES GROUP INC NEW	COM	472319102	11	369	SH	DEFINED	11
JEFFERIES GROUP INC NEW	COM	472319102	83	2700	SH	DEFINED	12
JEFFERSON PILOT CORP	COM	475070108	5184	102055	SH	DEFINED	2
JEFFERSON PILOT CORP	COM	475070108	203	3990	SH	DEFINED	6
JEFFERSON PILOT CORP	COM	475070108	284	5600	SH	DEFINED	5
JEFFERSON PILOT CORP	COM	475070108	405	7980	SH	DEFINED	11
JEFFERSON PILOT CORP	COM	475070108	1258	24766	SH	DEFINED	9
JEFFERSON PILOT CORP	COM	475070108	5111	100612	SH	DEFINED	12
JETBLUE AWYS CORP	COM	477143101	3100	105500	SH	DEFINED	8
JETBLUE AWYS CORP	COM	477143101	10881	370350	SH	DEFINED	10
JETBLUE AWYS CORP	COM	477143101	52884	1800000	SH	DEFINED	13
JETBLUE AWYS CORP	COM	477143101	162	5525	SH	DEFINED	12
JETBLUE AWYS CORP	COM	477143101	382	13011	SH	DEFINED	9
JLG INDS INC	COM	466210101	108	7800	SH	DEFINED	12
JO-ANN STORES INC	COM	47758P307	8681	295277	SH	DEFINED	3
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	272	29425	SH	DEFINED	12
JOHNSON & JOHNSON	COM	478160104	6573	118000	SH	DEFINED	10
JOHNSON & JOHNSON	COM	478160104	38222	686207	SH	DEFINED	12
JOHNSON & JOHNSON	COM	478160104	30763	552305	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	14208	255068	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	11848	212705	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	6819	122419	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	6557	87920	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	4186	75153	SH	DEFINED	9
JOHNSON & JOHNSON	COM	478160104	42649	765687	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	9789	175753	SH	DEFINED	5
JOHNSON CTLS INC	COM	478366107	681	12757	SH	DEFINED	12
JOHNSON CTLS INC	COM	478366107	1009	18900	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	123	2310	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	178	3343	SH	DEFINED	11
JOHNSON OUTDOORS INC	CL A	479167108	558	28675	SH	DEFINED	6
JOHNSON OUTDOORS INC	CL A	479167108	770	39600	SH	DEFINED	12
JONES APPAREL GROUP INC	COM	480074103	55	1386	SH	DEFINED	12
JONES APPAREL GROUP INC	COM	480074103	138	3490	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	6885	174380	SH	DEFINED	3
JONES LANG LASALLE INC	COM	48020Q107	2787	102850	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	77	2450	SH	DEFINED	12
JOULE INC	COM	481109106	8	4700	SH	DEFINED	12
JOURNAL REGISTER CO	COM	481138105	545	27237	SH	DEFINED	12
JOURNAL REGISTER CO	COM	481138105	232	11600	SH	DEFINED	11
JOY GLOBAL INC	COM	481165108	530	17710	SH	DEFINED	12
JUNIPER NETWORKS INC	COM	48203R104	2	77	SH	DEFINED	9
JUNIPER NETWORKS INC	COM	48203R104	10	400	SH	DEFINED	2
JUNIPER NETWORKS INC	COM	48203R104	1974	80336	SH	DEFINED	12
K V PHARMACEUTICAL CO	CL A	482740206	62	2677	SH	DEFINED	12
KADANT INC	COM	48282T104	2	79	SH	DEFINED	1
KADANT INC	COM	48282T104	2	91	SH	DEFINED	12
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	282	6145	SH	DEFINED	12
KANEB SERVICES LLC	COM	484173109	357	12650	SH	DEFINED	12
KANSAS CITY LIFE INS CO	COM	484836101	67	1600	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW	485170302	18670	1204524	SH	DEFINED	2
KANSAS CITY SOUTHERN	COM NEW	485170302	1154	74450	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW	485170302	446	28800	SH	DEFINED	11

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

KANSAS CITY SOUTHERN	COM NEW	485170302	6	400	SH	DEFINED	9
KATY INDS INC	COM	486026107	2	500	SH	DEFINED	9
KAYDON CORP	COM	486587108	116	3760	SH	DEFINED	12
KAYDON CORP	COM	486587108	619	20000	SH	DEFINED	2
KB HOME	COM	48666K109	14911	217260	SH	DEFINED	3
KB HOME	COM	48666K109	290	4225	SH	DEFINED	12
KB HOME	COM	48666K109	27	400	SH	DEFINED	6
KB HOME	COM	48666K109	23	330	SH	DEFINED	9
KCS ENERGY INC	COM	482434206	1382	103720	SH	DEFINED	3
KEANE INC	COM	486665102	14	1000	SH	DEFINED	12
KEANE INC	COM	486665102	16357	1194830	SH	DEFINED	3
KEANE INC	COM	486665102	16	1184	SH	DEFINED	11
KEANE INC	COM	486665102	6176	451140	SH	DEFINED	6
KEITH COMPANIES INC	COM	487539108	9	610	SH	DEFINED	12
KEITH COMPANIES INC	COM	487539108	1978	136062	SH	DEFINED	6
KELLOGG CO	COM	487836108	1359	32467	SH	DEFINED	12
KELLOGG CO	COM	487836108	419	10000	SH	DEFINED	9
KELLOGG CO	COM	487836108	61	1459	SH	DEFINED	11
KELLOGG CO	COM	487836108	247	4400	SH	DEFINED	7
KELLWOOD CO	COM	488044108	30221	693940	SH	DEFINED	3
KELLWOOD CO	COM	488044108	1367	31400	SH	DEFINED	6
KELLWOOD CO	COM	488044108	35	800	SH	DEFINED	12
KELLY SVCS INC	CL A	488152208	56	1875	SH	DEFINED	12
KEMET CORP	COM	488360108	64	5200	SH	DEFINED	12
KENDLE INTERNATIONAL INC	COM	48880L107	8	1000	SH	DEFINED	12
KENDLE INTERNATIONAL INC	COM	48880L107	12	1541	SH	DEFINED	2
KENNEDY-WILSON INC	COM NEW	489399204	1	100	SH	DEFINED	12
KENNEDY-WILSON INC	COM NEW	489399204	291	41602	SH	DEFINED	6
KENSEY NASH CORP	COM	490057106	5	146	SH	DEFINED	12
KERR MCGEE CORP	COM	492386107	31	582	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	26893	500152	SH	DEFINED	6
KERR MCGEE CORP	COM	492386107	311	5790	SH	DEFINED	2
KERR MCGEE CORP	COM	492386107	3	60	SH	DEFINED	9
KERR MCGEE CORP	COM	492386107	3889	72320	SH	DEFINED	12
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	3863	81220	SH	DEFINED	3
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	16	329	SH	DEFINED	12
KEY ENERGY SVCS INC	COM	492914106	59	6242	SH	DEFINED	12
KEYCORP NEW	COM	493267108	40680	1360970	SH	DEFINED	6
KEYCORP NEW	COM	493267108	1377	46080	SH	DEFINED	12
KEYCORP NEW	COM	493267108	1058	35400	SH	DEFINED	9
KEYCORP NEW	COM	493267108	986	33001	SH	DEFINED	2
KEYCORP NEW	COM	493267108	397	13273	SH	DEFINED	5
KEYCORP NEW	COM	493267108	332	11123	SH	DEFINED	11
KEYSPAN CORP	COM	49337W100	142	3859	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	118	3210	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	362	9856	SH	DEFINED	12
KEYSPAN CORP	COM	49337W100	307	8360	SH	DEFINED	9
KEYSPAN CORP	COM	49337W100	7	200	SH	DEFINED	4
KEYSPAN CORP	COM	49337W100	29	800	SH	DEFINED	11
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	544	19500	SH	DEFINED	11
KEYSTONE PPTY TR CORP	COM	493596100	24	1015	SH	DEFINED	12
KFX INC	COM	48245L107	2785	365450	SH	DEFINED	12
KILROY RLTY CORP	COM	49427F108	17	500	SH	DEFINED	9
KIMBALL INTL INC	CL B	494274103	22	1500	SH	DEFINED	11
KIMBALL INTL INC	CL B	494274103	25	1700	SH	DEFINED	12
KIMBERLY CLARK CORP	COM	494368103	13698	207922	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	13442	204045	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	9182	139367	SH	DEFINED	12
KIMBERLY CLARK CORP	COM	494368103	1647	25000	SH	DEFINED	10
KIMBERLY CLARK CORP	COM	494368103	13	200	SH	DEFINED	4
KIMBERLY CLARK CORP	COM	494368103	16	250	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	283	3200	SH	DEFINED	7

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

KIMBERLY CLARK CORP	COM	494368103	474	7193	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	565	8575	SH	DEFINED	9
KIMBERLY CLARK CORP	COM	494368103	766	11630	SH	DEFINED	5
KIMCO REALTY CORP	COM	49446R109	15	331	SH	DEFINED	9
KIMCO REALTY CORP	COM	49446R109	307	6748	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	116	2560	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	141	3103	SH	DEFINED	12
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	7704	189328	SH	DEFINED	12
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1353	33256	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	965	23718	SH	DEFINED	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	35	865	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	1820	30691	SH	DEFINED	3
KINDER MORGAN INC KANS	COM	49455P101	1718	28982	SH	DEFINED	12
KINDER MORGAN INC KANS	COM	49455P101	54	911	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	218	3680	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	1	55	SH	DEFINED	2
KINDRED HEALTHCARE INC	COM	494580103	42	1600	SH	DEFINED	12
KING PHARMACEUTICALS INC	COM	495582108	23344	2038745	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	10	916	SH	DEFINED	11
KING PHARMACEUTICALS INC	COM	495582108	61	4000	SH	DEFINED	7
KING PHARMACEUTICALS INC	COM	495582108	184	16070	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	412	36023	SH	DEFINED	12
KING PHARMACEUTICALS INC	COM	495582108	3701	323215	SH	DEFINED	5
KING PHARMACEUTICALS INC	COM	495582108	7353	642200	SH	DEFINED	4
KINROSS GOLD CORP	COM NEW	496902206	13280	2388945	SH	DEFINED	6
KINROSS GOLD CORP	COM NEW	496902206	112	20131	SH	DEFINED	12
KINROSS GOLD CORP	COM NEW	496902206	19857	2676100	SH	DEFINED	7
KIRBY CORP	COM	497266106	148	3800	SH	DEFINED	3
KIRIN BREWERY LTD	SPONSORED ADR	497350306	14521	1446918	SH	DEFINED	6
KIRKLANDS INC	COM	497498105	8017	671809	SH	DEFINED	6
KIRKLANDS INC	COM	497498105	30	2500	SH	DEFINED	12
KLA-TENCOR CORP	COM	482480100	412	8350	SH	DEFINED	5
KLA-TENCOR CORP	COM	482480100	55	1108	SH	DEFINED	12
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	4	350	SH	DEFINED	12
KMART HLDG CORPORATION	COM	498780105	22	300	SH	DEFINED	1
KMART HLDG CORPORATION	COM	498780105	18	255	SH	DEFINED	12
KNIGHT RIDDER INC	COM	499040103	1864	25882	SH	DEFINED	12
KNIGHT RIDDER INC	COM	499040103	785	10900	SH	DEFINED	5
KNIGHT RIDDER INC	COM	499040103	594	8250	SH	DEFINED	11
KNIGHT RIDDER INC	COM	499040103	2	30	SH	DEFINED	6
KNIGHT RIDDER INC	COM	499040103	14	200	SH	DEFINED	9
KNIGHT TRADING GROUP INC	COM	499063105	2	200	SH	DEFINED	11
KNIGHT TRADING GROUP INC	COM	499063105	69	6905	SH	DEFINED	12
KNIGHT TRADING GROUP INC	COM	499063105	1002	99960	SH	DEFINED	3
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	32	1101	SH	DEFINED	12
KOGER EQUITY INC	COM	500228101	46	2000	SH	DEFINED	12
KOHL'S CORP	COM	500255104	307	7265	SH	DEFINED	5
KOHL'S CORP	COM	500255104	17	400	SH	DEFINED	2
KOHL'S CORP	COM	500255104	178	4199	SH	DEFINED	12
KOHL'S CORP	COM	500255104	1226	29000	SH	DEFINED	1
KOHL'S CORP	COM	500255104	2376	56200	SH	DEFINED	6
KOHL'S CORP	COM	500255104	11	250	SH	DEFINED	9
KOMAG INC	COM NEW	500453204	10922	781820	SH	DEFINED	3
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	0	16	SH	DEFINED	3
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	41	5160	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	59	2168	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1714	63000	SH	DEFINED	10
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	56	2058	SH	DEFINED	2
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	32	1160	SH	DEFINED	3
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	45172	1660764	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	27	1002	SH	DEFINED	9
KOOKMIN BK NEW	SPONSORED ADR	50049M109	1190	28300	SH	DEFINED	7

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

KOOKMIN BK NEW	SPONSORED ADR	50049M109	14374	458960	SH	DEFINED	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	243	7730	SH	DEFINED	3
KOPIN CORP	COM	500600101	6	1179	SH	DEFINED	11
KOPIN CORP	COM	500600101	3	500	SH	DEFINED	12
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	20	2185	SH	DEFINED	11
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	21	2300	SH	DEFINED	2
KOREA FD	COM	500634100	80	4250	SH	DEFINED	12
KOS PHARMACEUTICALS INC	COM	500648100	49	1500	SH	DEFINED	12
KOS PHARMACEUTICALS INC	COM	500648100	27008	819170	SH	DEFINED	3
KOSS CORP	COM	500692108	230	10892	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	6	200	SH	DEFINED	9
KRAFT FOODS INC	CL A	50075N104	21	650	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	3271	103244	SH	DEFINED	12
KRAFT FOODS INC	CL A	50075N104	76	2400	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	9	289	SH	DEFINED	2
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	48	2990	SH	DEFINED	12
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	176	11000	SH	DEFINED	9
KRISPY KREME DOUGHNUTS INC	COM	501014104	1219	63871	SH	DEFINED	12
KROGER CO	COM	501044101	251	13775	SH	DEFINED	11
KROGER CO	COM	501044101	435421	23924243	SH	DEFINED	10
KROGER CO	COM	501044101	200280	11004400	SH	DEFINED	8
KROGER CO	COM	501044101	13211	725895	SH	DEFINED	6
KROGER CO	COM	501044101	8620	422300	SH	DEFINED	7
KROGER CO	COM	501044101	1552	85301	SH	DEFINED	12
KROGER CO	COM	501044101	38	2100	SH	DEFINED	9
KROGER CO	COM	501044101	7	400	SH	DEFINED	4
KROGER CO	COM	501044101	4528	248780	SH	DEFINED	2
KROLL INC	COM	501049100	350	9485	SH	DEFINED	12
KRONOS INC	COM	501052104	10	249	SH	DEFINED	11
KRONOS INC	COM	501052104	106	2575	SH	DEFINED	12
KT CORP	SPONSORED ADR	48268K101	12	680	SH	DEFINED	11
KT CORP	SPONSORED ADR	48268K101	889	49265	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM	501242101	6808	621180	SH	DEFINED	3
KULICKE & SOFFA INDS INC	COM	501242101	5	500	SH	DEFINED	9
KULICKE & SOFFA INDS INC	COM	501242101	65	5900	SH	DEFINED	12
KVH INDS INC	COM	482738101	11	900	SH	DEFINED	12
KVH INDS INC	COM	482738101	25	1980	SH	DEFINED	11
KYOCERA CORP	ADR	501556203	19	225	SH	DEFINED	11
KYOCERA CORP	ADR	501556203	58	500	SH	DEFINED	7
KYPHON INC	COM	501577100	21	750	SH	DEFINED	12
L S B BANCSHARES N C	COM	502158108	20	1217	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	626	9373	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	192	2875	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3891	58247	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	15038	225124	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3	50	SH	DEFINED	6
LA BARGE INC	COM	502470107	18	2400	SH	DEFINED	12
LA QUINTA CORP	PAIRED CTF	50419U202	18	2191	SH	DEFINED	12
LA QUINTA CORP	PAIRED CTF	50419U202	33	3961	SH	DEFINED	9
LA QUINTA CORP	PAIRED CTF	50419U202	23600	2808607	SH	DEFINED	6
LA Z BOY INC	COM	505336107	14265	793400	SH	DEFINED	6
LA Z BOY INC	COM	505336107	7	400	SH	DEFINED	12
LABOR READY INC	COM NEW	505401208	10258	661800	SH	DEFINED	3
LABOR READY INC	COM NEW	505401208	14	900	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	6	150	SH	DEFINED	2
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	8	200	SH	DEFINED	9
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	137	3450	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	187	4700	SH	DEFINED	6
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	668	16819	SH	DEFINED	12
LABRANCHE & CO INC	COM	505447102	33	3900	SH	DEFINED	12
LABRANCHE & CO INC	COM	505447102	5505	654505	SH	DEFINED	6
LACLEDE GROUP INC	COM	505597104	6	208	SH	DEFINED	9

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

LACLEDE GROUP INC	COM	505597104	880	32100	SH	DEFINED	6
LACLEDE GROUP INC	COM	505597104	55	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	19	703	SH	DEFINED	12
LACLEDE GROUP INC	COM	505597104	14	500	SH	DEFINED	3
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	115	SH	DEFINED	1
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	17	SH	DEFINED	12
LAFARGE COPPEE S A	SPON ADR NEW	505861401	11279	502328	SH	DEFINED	6
LAFARGE COPPEE S A	SPON ADR NEW	505861401	23	1030	SH	DEFINED	11
LAFARGE NORTH AMERICA INC	COM	505862102	14167	327180	SH	DEFINED	6
LAFARGE NORTH AMERICA INC	COM	505862102	12	200	SH	DEFINED	7
LAFARGE NORTH AMERICA INC	COM	505862102	169	3905	SH	DEFINED	11
LAFARGE NORTH AMERICA INC	COM	505862102	134	3100	SH	DEFINED	9
LAFARGE NORTH AMERICA INC	COM	505862102	751	17340	SH	DEFINED	12
LAKELAND FINL CORP	COM	511656100	1289	38475	SH	DEFINED	6
LAKELAND INDS INC	COM	511795106	5	213	SH	DEFINED	12
LAM RESEARCH CORP	COM	512807108	35	1300	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	298	11134	SH	DEFINED	12
LAMAR ADVERTISING CO	CL A	512815101	1677	38675	SH	DEFINED	12
LAMSON & SESSIONS CO	COM	513696104	8	1000	SH	DEFINED	11
LAN CHILE S A	SPONSORED ADR	501723100	5193	269500	SH	DEFINED	3
LANCASTER COLONY CORP	COM	513847103	58	1387	SH	DEFINED	12
LANCASTER COLONY CORP	COM	513847103	441	10600	SH	DEFINED	2
LANCE INC	COM	514606102	23	1525	SH	DEFINED	12
LANDAMERICA FINL GROUP INC	COM	514936103	1399	35925	SH	DEFINED	12
LANDAMERICA FINL GROUP INC	COM	514936103	15004	385400	SH	DEFINED	6
LANDAUER INC	COM	51476K103	13	300	SH	DEFINED	12
LANDAUER INC	COM	51476K103	1369	30650	SH	DEFINED	9
LANDEC CORP	COM	514766104	1	200	SH	DEFINED	12
LANDRYS RESTAURANTS INC	COM	51508L103	27	900	SH	DEFINED	12
LANDSTAR SYS INC	COM	515098101	878	16612	SH	DEFINED	12
LANOPTICS LTD	ORD	M6706C103	184	29676	SH	DEFINED	12
LANTRONIX INC	COM	516548104	0	300	SH	DEFINED	12
LARGE SCALE BIOLOGY CORP	COM	517053104	1	1000	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	1991	81600	SH	DEFINED	3
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	49	2000	SH	DEFINED	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	20	805	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	12	500	SH	DEFINED	9
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	21	1486	SH	DEFINED	12
LATIN AMERN DISCOVERY FD INC	COM	51828C106	17	1325	SH	DEFINED	12
LATTICE SEMICONDUCTOR CORP	COM	518415104	58	8255	SH	DEFINED	12
LAUDER ESTEE COS INC	CL A	518439104	20	407	SH	DEFINED	9
LAUDER ESTEE COS INC	CL A	518439104	11725	240370	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	63	1300	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	20	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	15	314	SH	DEFINED	11
LAUDER ESTEE COS INC	CL A	518439104	618	12677	SH	DEFINED	12
LAUREATE EDUCATION INC	COM	518613104	34	900	SH	DEFINED	11
LAUREATE EDUCATION INC	COM	518613104	681	17799	SH	DEFINED	12
LAUREL CAP GROUP INC	COM	518629100	147	6950	SH	DEFINED	12
LAZARE KAPLAN INTL INC	COM	521078105	145	17200	SH	DEFINED	12
LCA-VISION INC	COM PAR \$.001	501803308	15	500	SH	DEFINED	2
LCA-VISION INC	COM PAR \$.001	501803308	1	45	SH	DEFINED	12
LEAPFROG ENTERPRISES INC	CL A	52186N106	6	325	SH	DEFINED	12
LEAR CORP	COM	521865105	76	1290	SH	DEFINED	6
LEAR CORP	COM	521865105	547	9275	SH	DEFINED	5
LEAR CORP	COM	521865105	256	4347	SH	DEFINED	12
LEE ENTERPRISES INC	COM	523768109	1970	41035	SH	DEFINED	12
LEE ENTERPRISES INC	COM	523768109	509	10600	SH	DEFINED	5
LEE ENTERPRISES INC	COM	523768109	475	9900	SH	DEFINED	11
LEESPORT FINANCIAL CORP	COM	524477106	5	210	SH	DEFINED	12
LEGG MASON INC	COM	524901105	31568	346864	SH	DEFINED	12
LEGG MASON INC	COM	524901105	5379	59100	SH	DEFINED	2

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

LEGG MASON INC	COM	524901105	46	374	SH	DEFINED	7
LEGG MASON INC	COM	524901105	7495	82357	SH	DEFINED	1
LEGG MASON INC	COM	524901105	12050	132401	SH	DEFINED	11
LEGGETT & PLATT INC	COM	524660107	12769	478047	SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	7318	273979	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	6	220	SH	DEFINED	6
LEGGETT & PLATT INC	COM	524660107	13	500	SH	DEFINED	11
LEGGETT & PLATT INC	COM	524660107	235	8800	SH	DEFINED	12
LEGGETT & PLATT INC	COM	524660107	285	8100	SH	DEFINED	7
LEGGETT & PLATT INC	COM	524660107	756	28300	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	963	12800	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	67	885	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	237	3150	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	15	200	SH	DEFINED	9
LEHMAN BROS HLDGS INC	COM	524908100	81	1080	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	566	7517	SH	DEFINED	12
LEHMAN BROS HLDGS INC	COM	524908100	2146	28520	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	1001	13300	SH	DEFINED	3
LENNAR CORP	CL A	526057104	14	312	SH	DEFINED	2
LENNAR CORP	CL A	526057104	39338	879659	SH	DEFINED	3
LENNAR CORP	CL A	526057104	250	5584	SH	DEFINED	12
LENNAR CORP	CL B	526057302	39	940	SH	DEFINED	12
LENNOX INTL INC	COM	526107107	13062	721670	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	14619	807700	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	1377	27705	SH	DEFINED	12
LEUCADIA NATL CORP	COM	527288104	5	100	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	41	830	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	134	2700	SH	DEFINED	4
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	123202	34704900	SH	DEFINED	10
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	14	4000	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	163	45900	SH	DEFINED	9
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	334	95200	SH	DEFINED	6
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1045	294400	SH	DEFINED	12
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	14996	4224200	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	123980	34923900	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	5	1000	SH	DEFINED	7
LEVITT CORP	CL A	52742P108	15319	595340	SH	DEFINED	6
LEXAR MEDIA INC	COM	52886P104	33	5000	SH	DEFINED	12
LEXAR MEDIA INC	COM	52886P104	3	500	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	56	2815	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	3	141	SH	DEFINED	9
LEXMARK INTL NEW	CL A	529771107	516	5350	SH	DEFINED	11
LEXMARK INTL NEW	CL A	529771107	681	7050	SH	DEFINED	5
LEXMARK INTL NEW	CL A	529771107	146	1515	SH	DEFINED	12
LEXMARK INTL NEW	CL A	529771107	14	145	SH	DEFINED	2
LIBBEY INC	COM	529898108	5	165	SH	DEFINED	12
LIBBEY INC	COM	529898108	6767	243750	SH	DEFINED	6
LIBBEY INC	COM	529898108	15	540	SH	DEFINED	11
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	947	102782	SH	DEFINED	12
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	132	20676	SH	DEFINED	12
LIBERTY CORP S C	COM	530370105	42	900	SH	DEFINED	12
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	10405	15605000	PRN	DEFINED	14
LIBERTY MEDIA CORP NEW	DEB 0.750% 3/3	530718AF2	1	1000	SH	DEFINED	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	28049	3120000	SH	DEFINED	10
LIBERTY MEDIA CORP NEW	COM SER A	530718105	5582	620881	SH	DEFINED	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	5556	617972	SH	DEFINED	12
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2930	325949	SH	DEFINED	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2206	245398	SH	DEFINED	9
LIBERTY MEDIA CORP NEW	COM SER A	530718105	238	26475	SH	DEFINED	5
LIBERTY MEDIA CORP NEW	COM SER A	530718105	83	9254	SH	DEFINED	2
LIBERTY MEDIA CORP NEW	COM SER A	530718105	52	5800	SH	DEFINED	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	10	1100	SH	DEFINED	4

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

LIBERTY MEDIA INTL INC	COM SER A	530719103	379	10219	SH	DEFINED	9
LIBERTY MEDIA INTL INC	COM SER A	530719103	597	16100	SH	DEFINED	1
LIBERTY MEDIA INTL INC	COM SER A	530719103	17	462	SH	DEFINED	2
LIBERTY MEDIA INTL INC	COM SER A	530719103	11	290	SH	DEFINED	11
LIBERTY MEDIA INTL INC	COM SER A	530719103	1152	31041	SH	DEFINED	6
LIBERTY MEDIA INTL INC	COM SER A	530719103	2	55	SH	DEFINED	4
LIBERTY MEDIA INTL INC	COM SER A	530719103	1036	27916	SH	DEFINED	12
LIBERTY PPTY TR	SH BEN INT	531172104	266	6625	SH	DEFINED	12
LIBERTY PPTY TR	SH BEN INT	531172104	754	18747	SH	DEFINED	9
LIBERTY PPTY TR	SH BEN INT	531172104	48	1200	SH	DEFINED	11
LIFECORE BIOMEDICAL INC	COM	532187101	3	500	SH	DEFINED	12
LIFEPOINT HOSPITALS INC	COM	53219L109	39	1056	SH	DEFINED	11
LIFEPOINT HOSPITALS INC	COM	53219L109	681	18300	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	0	7	SH	DEFINED	12
LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEFINED	2
LIFEPOINT HOSPITALS INC	COM	53219L109	19	500	SH	DEFINED	9
LIFEPOINT HOSPITALS INC	COM	53219L109	16659	447595	SH	DEFINED	13
LIGAND PHARMACEUTICALS INC	CL B	53220K207	1949	112120	SH	DEFINED	3
LIGAND PHARMACEUTICALS INC	CL B	53220K207	9	500	SH	DEFINED	12
LIGHTPATH TECHNOLOGIES INC	CL A NEW	532257805	0	12	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	19	200	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	14878	212821	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	9341	133608	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	8705	124517	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	2124	30389	SH	DEFINED	9
LILLY ELI & CO	COM	532457108	1595	22813	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	893	12775	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	35	500	SH	DEFINED	4
LILLY ELI & CO	COM	532457108	604	8645	SH	DEFINED	11
LIMITED BRANDS INC	COM	532716107	19	1020	SH	DEFINED	3
LIMITED BRANDS INC	COM	532716107	554	29632	SH	DEFINED	12
LIMITED BRANDS INC	COM	532716107	780	41730	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	186	9935	SH	DEFINED	6
LINCARE HLDGS INC	COM	532791100	319	9715	SH	DEFINED	12
LINCARE HLDGS INC	COM	532791100	12	360	SH	DEFINED	6
LINCOLN ELEC HLDGS INC	COM	533900106	1226	35950	SH	DEFINED	3
LINCOLN ELEC HLDGS INC	COM	533900106	10	300	SH	DEFINED	12
LINCOLN NATL CONV SECS FD IN	COM	534183108	28	2200	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	9982	211266	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	190	4025	SH	DEFINED	11
LINCOLN NATL CORP IND	COM	534187109	239	5050	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	2689	56912	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	5183	109689	SH	DEFINED	2
LINCOLN NATL INCOME FD	COM	534217104	25	2000	SH	DEFINED	12
LINEAR TECHNOLOGY CORP	COM	535678106	47	1200	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	11821	299485	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	328	8300	SH	DEFINED	5
LINEAR TECHNOLOGY CORP	COM	535678106	36	900	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	1503	38081	SH	DEFINED	12
LINENS N THINGS INC	COM	535679104	12	414	SH	DEFINED	11
LINENS N THINGS INC	COM	535679104	7	250	SH	DEFINED	12
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	1	76	SH	DEFINED	12
LIPID SCIENCES INC ARIZ	COM	53630P101	0	0	SH	DEFINED	12
LITHIA MTRS INC	CL A	536797103	4229	170650	SH	DEFINED	6
LITHIA MTRS INC	CL A	536797103	2874	116000	SH	DEFINED	3
LITTELFUSE INC	COM	537008104	742	17485	SH	DEFINED	12
LITTELFUSE INC	COM	537008104	3646	85970	SH	DEFINED	3
LIVEPERSON INC	COM	538146101	2	700	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	23251	646220	SH	DEFINED	6
LIZ CLAIBORNE INC	COM	539320101	607	16866	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	9	250	SH	DEFINED	2
LL & E RTY TR	UNIT BEN INT	502003106	7	1300	SH	DEFINED	12

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

LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	4234	132800	SH	DEFINED	7
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	3	80	SH	DEFINED	9
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	9	288	SH	DEFINED	2
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	292	9160	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	1345	42200	SH	DEFINED	8
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	9790	307100	SH	DEFINED	10
LNB BANCORP INC	COM	502100100	179	9172	SH	DEFINED	6
LNR PPTY CORP	COM	501940100	3	50	SH	DEFINED	6
LO-JACK CORP	COM	539451104	899	102292	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	9843	189000	SH	DEFINED	10
LOCKHEED MARTIN CORP	COM	539830109	6263	120254	SH	DEFINED	12
LOCKHEED MARTIN CORP	COM	539830109	5427	104220	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	487	9343	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	135	2600	SH	DEFINED	11
LOCKHEED MARTIN CORP	COM	539830109	16	305	SH	DEFINED	9
LODGIAN INC	COM PAR \$.01	54021P403	26	2500	SH	DEFINED	12
LOEWS CORP	COM	540424108	30746	512790	SH	DEFINED	6
LOEWS CORP	COM	540424108	20	335	SH	DEFINED	9
LOEWS CORP	CAROLNA GP STK	540424207	61	2505	SH	DEFINED	12
LOEWS CORP	COM	540424108	1884	31425	SH	DEFINED	2
LOEWS CORP	COM	540424108	1003	16720	SH	DEFINED	12
LOEWS CORP	NOTE 3.125% 9/1	540424AL2	35004	36300000	PRN	DEFINED	14
LONE STAR STEAKHOUSE SALOON	COM	542307103	6	225	SH	DEFINED	12
LONE STAR STEAKHOUSE SALOON	COM	542307103	27	1000	SH	DEFINED	9
LONE STAR STEAKHOUSE SALOON	COM	542307103	18123	666581	SH	DEFINED	6
LONE STAR TECHNOLOGIES INC	COM	542312103	55	1993	SH	DEFINED	12
LONGS DRUG STORES CORP	COM	543162101	16	680	SH	DEFINED	12
LOOKSMART LTD	COM	543442107	9	4350	SH	DEFINED	12
LOUDEYE CORP	COM	545754103	2	1000	SH	DEFINED	12
LOUDEYE CORP	COM	545754103	2	1000	SH	DEFINED	9
LOUISIANA PAC CORP	COM	546347105	288	12192	SH	DEFINED	12
LOUISIANA PAC CORP	COM	546347105	255	10800	SH	DEFINED	3
LOUISIANA PAC CORP	COM	546347105	75	3170	SH	DEFINED	2
LOWES COS INC	COM	548661107	14679	279340	SH	DEFINED	3
LOWES COS INC	COM	548661107	6463	122993	SH	DEFINED	2
LOWES COS INC	COM	548661107	11133	211853	SH	DEFINED	12
LOWES COS INC	COM	548661107	1000	19035	SH	DEFINED	5
LOWES COS INC	COM	548661107	18	346	SH	DEFINED	9
LOWES COS INC	COM	548661107	415	7894	SH	DEFINED	11
LSI INDS INC	COM	50216C108	5	400	SH	DEFINED	12
LSI LOGIC CORP	COM	502161102	359	47145	SH	DEFINED	9
LSI LOGIC CORP	COM	502161102	81	10640	SH	DEFINED	6
LSI LOGIC CORP	COM	502161102	10	1300	SH	DEFINED	2
LSI LOGIC CORP	COM	502161102	54	7150	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	483	63436	SH	DEFINED	12
LTC PPTYS INC	COM	502175102	610	36720	SH	DEFINED	3
LTC PPTYS INC	COM	502175102	72	4355	SH	DEFINED	12
LTX CORP	COM	502392103	25	2350	SH	DEFINED	11
LTX CORP	COM	502392103	293	27100	SH	DEFINED	3
LTX CORP	COM	502392103	89	8270	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	575	15700	SH	DEFINED	9
LUBRIZOL CORP	COM	549271104	1799	49139	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	21502	587160	SH	DEFINED	3
LUBRIZOL CORP	COM	549271104	28421	776110	SH	DEFINED	6
LUCENT TECHNOLOGIES INC	COM	549463107	54	14387	SH	DEFINED	11
LUCENT TECHNOLOGIES INC	COM	549463107	1382	365550	SH	DEFINED	6
LUCENT TECHNOLOGIES INC	COM	549463107	54	14154	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	17	4400	SH	DEFINED	9
LUCENT TECHNOLOGIES INC	COM	549463107	9	2309	SH	DEFINED	4
LUCENT TECHNOLOGIES INC	COM	549463107	7	1400	SH	DEFINED	7
LUCENT TECHNOLOGIES INC	COM	549463107	2296	607514	SH	DEFINED	12
LUMINENT MTG CAP INC	COM	550278303	36	3000	SH	DEFINED	2



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

LUMINEX CORP DEL	COM	55027E102	30	3000	SH	DEFINED	12
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	115	6808	SH	DEFINED	2
LYDALL INC DEL	COM	550819106	3	262	SH	DEFINED	12
LYON WILLIAM HOMES	COM	552074106	14	153	SH	DEFINED	12
LYONDELL CHEMICAL CO	COM	552078107	92	5300	SH	DEFINED	12
LYONDELL CHEMICAL CO	COM	552078107	4153	238800	SH	DEFINED	6
M & T BK CORP	COM	55261F104	187	1600	SH	DEFINED	7
M & T BK CORP	COM	55261F104	3790	43410	SH	DEFINED	5
M & T BK CORP	COM	55261F104	14965	171420	SH	DEFINED	4
M & T BK CORP	COM	55261F104	4385	50225	SH	DEFINED	1
M & T BK CORP	COM	55261F104	87	1000	SH	DEFINED	2
M & T BK CORP	COM	55261F104	27	313	SH	DEFINED	9
M & T BK CORP	COM	55261F104	1310	15000	SH	DEFINED	3
M & T BK CORP	COM	55261F104	406	4650	SH	DEFINED	12
M & T BK CORP	COM	55261F104	13	150	SH	DEFINED	11
M D C HLDGS INC	COM	552676108	3886	61086	SH	DEFINED	6
M D C HLDGS INC	COM	552676108	27711	435641	SH	DEFINED	3
M D C HLDGS INC	COM	552676108	42	661	SH	DEFINED	12
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	9	600	SH	DEFINED	12
M/I HOMES INC	COM	55305B101	4	96	SH	DEFINED	11
MACDERMID INC	COM	554273102	1005	29700	SH	DEFINED	3
MACDERMID INC	COM	554273102	34	1000	SH	DEFINED	12
MACERICH CO	COM	554382101	11	225	SH	DEFINED	9
MACERICH CO	COM	554382101	19	400	SH	DEFINED	12
MACK CALI RLTY CORP	COM	554489104	8	190	SH	DEFINED	11
MACK CALI RLTY CORP	COM	554489104	41	1000	SH	DEFINED	1
MACK CALI RLTY CORP	COM	554489104	49	1175	SH	DEFINED	9
MACK CALI RLTY CORP	COM	554489104	606	14650	SH	DEFINED	12
MACK CALI RLTY CORP	COM	554489104	2219	53620	SH	DEFINED	2
MACROMEDIA INC	COM	556100105	27	1100	SH	DEFINED	9
MACROMEDIA INC	COM	556100105	13	540	SH	DEFINED	12
MACROVISION CORP	COM	555904101	3406	136070	SH	DEFINED	3
MACROVISION CORP	COM	555904101	10	400	SH	DEFINED	12
MACROVISION CORP	COM	555904101	5	212	SH	DEFINED	11
MADDEN STEVEN LTD	COM	556269108	4819	241295	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	282	6600	SH	DEFINED	3
MAF BANCORP INC	COM	55261R108	4653	109030	SH	DEFINED	5
MAF BANCORP INC	COM	55261R108	16418	384675	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	98	2299	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	10	225	SH	DEFINED	11
MAF BANCORP INC	COM	55261R108	4	100	SH	DEFINED	12
MAF BANCORP INC	COM	55261R108	14474	339129	SH	DEFINED	4
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	6391	125680	SH	DEFINED	12
MAGELLAN PETE CORP	COM	559091301	3	2000	SH	DEFINED	12
MAGNA ENTMT CORP	CL A	559211107	3717	630700	SH	DEFINED	6
MAGNA ENTMT CORP	CL A	559211107	10	1615	SH	DEFINED	9
MAGNA ENTMT CORP	CL A	559211107	6	1000	SH	DEFINED	12
MAGNA ENTMT CORP	CL A	559211107	0	40	SH	DEFINED	7
MAGNA INTL INC	CL A	559222401	14906	131180	SH	DEFINED	7
MAGNA INTL INC	CL A	559222401	10035	117820	SH	DEFINED	3
MAGNA INTL INC	CL A	559222401	2	25	SH	DEFINED	12
MAGNA INTL INC	CL A	559222401	34	400	SH	DEFINED	11
MAGNA INTL INC	CL A	559222401	615	7225	SH	DEFINED	5
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	8	750	SH	DEFINED	12
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	30180	2907550	SH	DEFINED	3
MAGUIRE PPTYS INC	COM	559775101	31	1265	SH	DEFINED	11
MAGUIRE PPTYS INC	COM	559775101	480	19380	SH	DEFINED	12
MAIN STR BKS INC NEW	COM	56034R102	16	586	SH	DEFINED	2
MAINE & MARITIMES CORP	COM	560377103	3	100	SH	DEFINED	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	1161	57181	SH	DEFINED	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	81	4009	SH	DEFINED	12
MAIR HOLDINGS INC	COM	560635104	5582	683658	SH	DEFINED	6

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

MAJOR AUTOMOTIVE COS INC	COM	560775108	1	1000	SH	DEFINED	12
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	15	2300	SH	DEFINED	12
MANAGED HIGH YIELD PLUS FD I	COM	561911108	136	25775	SH	DEFINED	12
MANAGED MUNS PORTFOLIO INC	COM	561662107	41	3800	SH	DEFINED	12
MANATRON INC	COM	562048108	99	10000	SH	DEFINED	12
MANDALAY RESORT GROUP	COM	562567107	14861	216500	SH	DEFINED	8
MANDALAY RESORT GROUP	COM	562567107	1226	17862	SH	DEFINED	12
MANDALAY RESORT GROUP	COM	562567107	171600	2500000	SH	DEFINED	10
MANITOWOC INC	COM	563571108	24	700	SH	DEFINED	2
MANITOWOC INC	COM	563571108	5	150	SH	DEFINED	12
MANITOWOC INC	COM	563571108	1310	38700	SH	DEFINED	3
MANITOWOC INC	COM	563571108	8282	244775	SH	DEFINED	6
MANNATECH INC	COM	563771104	3	350	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	5505	168450	SH	DEFINED	3
MANOR CARE INC NEW	COM	564055101	231	7080	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	44	1350	SH	DEFINED	2
MANPOWER INC	COM	56418H100	81283	1601000	SH	DEFINED	10
MANPOWER INC	COM	56418H100	7641	150500	SH	DEFINED	8
MANPOWER INC	COM	56418H100	25	500	SH	DEFINED	12
MANTECH INTL CORP	CL A	564563104	41	2168	SH	DEFINED	12
MANUFACTURED HOME CMNTYS INC	COM	564682102	66	2000	SH	DEFINED	1
MANUFACTURED HOME CMNTYS INC	COM	564682102	10	300	SH	DEFINED	12
MANUGISTICS GROUP INC	COM	565011103	5	1400	SH	DEFINED	12
MANULIFE FINL CORP	COM	56501R106	377	9315	SH	DEFINED	6
MANULIFE FINL CORP	COM	56501R106	4	88	SH	DEFINED	9
MANULIFE FINL CORP	COM	56501R106	68	1676	SH	DEFINED	2
MANULIFE FINL CORP	COM	56501R106	244	6022	SH	DEFINED	5
MANULIFE FINL CORP	COM	56501R106	67628	1251212	SH	DEFINED	7
MANULIFE FINL CORP	COM	56501R106	513	12677	SH	DEFINED	12
MAPINFO CORP	COM	565105103	74	6975	SH	DEFINED	12
MAPINFO CORP	COM	565105103	832	78500	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	155	4090	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	42	1108	SH	DEFINED	9
MARATHON OIL CORP	COM	565849106	61	1600	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	3901	103095	SH	DEFINED	12
MARATHON OIL CORP	COM	565849106	38	1000	SH	DEFINED	11
MARCUS CORP	COM	566330106	45	2605	SH	DEFINED	12
MARCUS CORP	COM	566330106	33	1900	SH	DEFINED	11
MARINE PRODS CORP	COM	568427108	11	573	SH	DEFINED	12
MARINEMAX INC	COM	567908108	310	10800	SH	DEFINED	6
MARKEL CORP	COM	570535104	293	1057	SH	DEFINED	11
MARKEL CORP	COM	570535104	250	900	SH	DEFINED	12
MARKETWATCH COM INC	COM	570619106	7	629	SH	DEFINED	12
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	709	18844	SH	DEFINED	12
MARKWEST HYDROCARBON INC	COM	570762104	4	350	SH	DEFINED	12
MARLTON TECHNOLOGIES INC	COM	571263102	0	250	SH	DEFINED	12
MARRIOTT INTL INC NEW	CL A	571903202	2	50	SH	DEFINED	9
MARRIOTT INTL INC NEW	CL A	571903202	2005	40197	SH	DEFINED	12
MARSH & MCLENNAN COS INC	COM	571748102	17577	387330	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	11	248	SH	DEFINED	4
MARSH & MCLENNAN COS INC	COM	571748102	610	13450	SH	DEFINED	1
MARSH & MCLENNAN COS INC	COM	571748102	2937	64727	SH	DEFINED	9
MARSH & MCLENNAN COS INC	COM	571748102	3371	74289	SH	DEFINED	3
MARSH & MCLENNAN COS INC	COM	571748102	6569	144755	SH	DEFINED	12
MARSH & MCLENNAN COS INC	COM	571748102	15686	345655	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	16808	370373	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	257	6565	SH	DEFINED	12
MARSHALL & ILSLEY CORP	COM	571834100	11940	305454	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	610	15600	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	2042	52250	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	85	2170	SH	DEFINED	6
MARSHALL EDWARDS INC	COM	572322303	13	1730	SH	DEFINED	12

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

MARTEK BIOSCIENCES CORP	COM	572901106	45	800	SH	DEFINED	12
MARTEK BIOSCIENCES CORP	COM	572901106	74	1311	SH	DEFINED	11
MARTEK BIOSCIENCES CORP	COM	572901106	1443	25690	SH	DEFINED	3
MARTEN TRANS LTD	COM	573075108	90	4810	SH	DEFINED	12
MARTHA STEWART LIVING OMNIME	CL A	573083102	0	50	SH	DEFINED	9
MARTHA STEWART LIVING OMNIME	CL A	573083102	36	4000	SH	DEFINED	12
MARTIN MARIETTA MATLS INC	COM	573284106	158	3575	SH	DEFINED	4
MARTIN MARIETTA MATLS INC	COM	573284106	213	4815	SH	DEFINED	12
MARTIN MARIETTA MATLS INC	COM	573284106	838	18903	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	4832	109010	SH	DEFINED	3
MARTIN MARIETTA MATLS INC	COM	573284106	11041	249070	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	55	1250	SH	DEFINED	11
MARTIN MIDSTREAM PRTRNS L P	UNIT L P INT	573331105	76	2700	SH	DEFINED	12
MARVEL ENTERPRISES INC	COM	57383M108	45	2292	SH	DEFINED	12
MARVEL ENTERPRISES INC	COM	57383M108	10	500	SH	DEFINED	2
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	347	12992	SH	DEFINED	12
MASCO CORP	COM	574599106	107	3420	SH	DEFINED	9
MASCO CORP	COM	574599106	44326	1421604	SH	DEFINED	3
MASCO CORP	COM	574599106	254	8150	SH	DEFINED	6
MASCO CORP	COM	574599106	322	10334	SH	DEFINED	2
MASCO CORP	COM	574599106	413	13245	SH	DEFINED	5
MASCO CORP	COM	574599106	4045	129741	SH	DEFINED	12
MASCO CORP	COM	574599106	55	1760	SH	DEFINED	11
MASONITE INTL CORP	COM	575384102	18454	534600	SH	DEFINED	7
MASSBANK CORP READ MASS	COM	576152102	42	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	209	7418	SH	DEFINED	12
MASSEY ENERGY CORP	COM	576206106	71	2500	SH	DEFINED	9
MASSMUTUAL CORPORATE INVS IN	COM	576292106	686	28392	SH	DEFINED	12
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	40	3600	SH	DEFINED	12
MASTEC INC	COM	576323109	168	31000	SH	DEFINED	3
MATRITECH INC	COM	576818108	0	300	SH	DEFINED	12
MATRIX SVC CO	COM	576853105	14	1500	SH	DEFINED	11
MATRIX INITIATIVES INC	COM	57685L105	13	1300	SH	DEFINED	12
MATSUSHITA ELEC INDL	ADR	576879209	11	765	SH	DEFINED	9
MATSUSHITA ELEC INDL	ADR	576879209	52	3650	SH	DEFINED	2
MATSUSHITA ELEC INDL	ADR	576879209	20	1400	SH	DEFINED	11
MATTEL INC	COM	577081102	4	217	SH	DEFINED	11
MATTEL INC	COM	577081102	54750	3000000	SH	DEFINED	10
MATTEL INC	COM	577081102	12748	698500	SH	DEFINED	8
MATTEL INC	COM	577081102	3032	166140	SH	DEFINED	6
MATTEL INC	COM	577081102	1062	58200	SH	DEFINED	9
MATTEL INC	COM	577081102	407	22279	SH	DEFINED	12
MATTEL INC	COM	577081102	11	596	SH	DEFINED	2
MATTEL INC	COM	577081102	14	747	SH	DEFINED	1
MATTSON TECHNOLOGY INC	COM	577223100	36	3000	SH	DEFINED	12
MAVERICK TUBE CORP	COM	577914104	16732	637169	SH	DEFINED	3
MAVERICK TUBE CORP	COM	577914104	3	100	SH	DEFINED	12
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	4839	248420	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	74	1419	SH	DEFINED	2
MAXIM INTEGRATED PRODS INC	COM	57772K101	14	270	SH	DEFINED	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	162	3093	SH	DEFINED	12
MAXIM INTEGRATED PRODS INC	COM	57772K101	4	68	SH	DEFINED	9
MAXIM INTEGRATED PRODS INC	COM	57772K101	678	12925	SH	DEFINED	5
MAXIMUS INC	COM	577933104	69	1955	SH	DEFINED	12
MAXIMUS INC	COM	577933104	5142	145000	SH	DEFINED	3
MAXTOR CORP	COM NEW	577729205	7	1055	SH	DEFINED	4
MAXTOR CORP	COM NEW	577729205	42	6328	SH	DEFINED	12
MAXTOR CORP	COM NEW	577729205	18395	2774460	SH	DEFINED	6
MAXWELL SHOE INC	CL A	577766108	576	24800	SH	DEFINED	3
MAXWELL TECHNOLOGIES INC	COM	577767106	3	225	SH	DEFINED	12
MAY DEPT STORES CO	COM	577778103	214	7775	SH	DEFINED	5
MAY DEPT STORES CO	COM	577778103	1283	46675	SH	DEFINED	12

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

MAY DEPT STORES CO	COM	577778103	361	13128	SH	DEFINED	2
MAY DEPT STORES CO	COM	577778103	3574	130000	SH	DEFINED	10
MAY DEPT STORES CO	COM	577778103	40	1450	SH	DEFINED	11
MAY DEPT STORES CO	COM	577778103	19996	727383	SH	DEFINED	6
MAY DEPT STORES CO	COM	577778103	1247	45352	SH	DEFINED	9
MAYTAG CORP	COM	578592107	51	2100	SH	DEFINED	9
MAYTAG CORP	COM	578592107	83	3380	SH	DEFINED	2
MAYTAG CORP	COM	578592107	276	11241	SH	DEFINED	12
MAYTAG CORP	COM	578592107	17884	729680	SH	DEFINED	6
MB FINANCIAL INC NEW	COM	55264U108	9002	244547	SH	DEFINED	3
MB FINANCIAL INC NEW	COM	55264U108	11	300	SH	DEFINED	12
MBIA CAP CLAYMORE MNG DUR IN	COM	55266X100	239	18200	SH	DEFINED	12
MBIA INC	COM	55262C100	477	8349	SH	DEFINED	1
MBIA INC	COM	55262C100	375	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	328	5735	SH	DEFINED	11
MBIA INC	COM	55262C100	53	930	SH	DEFINED	6
MBIA INC	COM	55262C100	2308	40406	SH	DEFINED	9
MBIA INC	COM	55262C100	321	5611	SH	DEFINED	12
MBNA CORP	COM	55262L100	13406	519817	SH	DEFINED	3
MBNA CORP	COM	55262L100	4880	189225	SH	DEFINED	1
MBNA CORP	COM	55262L100	3020	117093	SH	DEFINED	2
MBNA CORP	COM	55262L100	846	32818	SH	DEFINED	11
MBNA CORP	COM	55262L100	348	13500	SH	DEFINED	5
MBNA CORP	COM	55262L100	27	780	SH	DEFINED	7
MBNA CORP	COM	55262L100	310	12033	SH	DEFINED	9
MBNA CORP	COM	55262L100	10011	388162	SH	DEFINED	12
MCCLATCHY CO	CL A	579489105	84	1200	SH	DEFINED	3
MCCLATCHY CO	CL A	579489105	568	8100	SH	DEFINED	5
MCCLATCHY CO	CL A	579489105	456	6500	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	1154	16445	SH	DEFINED	12
MCCORMICK & CO INC	COM VTG	579780107	856	25072	SH	DEFINED	12
MCCORMICK & CO INC	COM NON VTG	579780206	306	8996	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	359	10547	SH	DEFINED	9
MCCORMICK & CO INC	COM NON VTG	579780206	24694	726285	SH	DEFINED	2
MCCORMICK & CO INC	COM NON VTG	579780206	11439	336425	SH	DEFINED	1
MCCORMICK & CO INC	COM NON VTG	579780206	5784	170111	SH	DEFINED	12
MCDATA CORP	CL A	580031201	0	37	SH	DEFINED	9
MCDATA CORP	CL B	580031102	26	5000	SH	DEFINED	12
MCDATA CORP	CL A	580031201	4	749	SH	DEFINED	12
MCDATA CORP	CL A	580031201	0	14	SH	DEFINED	11
MCDATA CORP	CL A	580031201	0	5	SH	DEFINED	2
MCDERMOTT INTL INC	COM	580037109	3	300	SH	DEFINED	12
MCDONALDS CORP	COM	580135101	211	8100	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	505	19407	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	14	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	7718	296842	SH	DEFINED	12
MCDONALDS CORP	COM	580135101	1583	60876	SH	DEFINED	9
MCDONALDS CORP	COM	580135101	26221	1008520	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	13845	532514	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	10977	422206	SH	DEFINED	2
MCG CAPITAL CORP	COM	58047P107	31	2000	SH	DEFINED	12
MCGRATH RENTCORP	COM	580589109	5351	144816	SH	DEFINED	6
MCGRATH RENTCORP	COM	580589109	63	1700	SH	DEFINED	12
MCGRAW HILL COS INC	COM	580645109	4448	58097	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	354	4620	SH	DEFINED	9
MCGRAW HILL COS INC	COM	580645109	245	3200	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	203	2650	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	230	3000	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	717	9363	SH	DEFINED	12
MCKESSON CORP	COM	58155Q103	644598	18776536	SH	DEFINED	10
MCKESSON CORP	COM	58155Q103	302523	8812200	SH	DEFINED	8
MCKESSON CORP	COM	58155Q103	24328	708640	SH	DEFINED	6

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

MCKESSON CORP	COM	58155Q103	8137	237019	SH	DEFINED	12
MCKESSON CORP	COM	58155Q103	7352	214100	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	442	12865	SH	DEFINED	11
MCKESSON CORP	COM	58155Q103	130	3800	SH	DEFINED	9
MCKESSON CORP	COM	58155Q103	41	1190	SH	DEFINED	2
MCLEODUSA INC	CL A	582266706	28	57909	SH	DEFINED	12
MCLEODUSA INC	CL A	582266706	2	4000	SH	DEFINED	9
MCMORAN EXPLORATION CO	COM	582411104	3	186	SH	DEFINED	9
MCMORAN EXPLORATION CO	COM	582411104	5	329	SH	DEFINED	12
MCRAE INDS INC	CL A	582757209	4	400	SH	DEFINED	12
MDS INC	COM	55269P302	7585	368200	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	18	750	SH	DEFINED	11
MDU RES GROUP INC	COM	552690109	10259	426930	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	65	2700	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	260	10801	SH	DEFINED	12
MEADE INSTRUMENTS CORP	COM	583062104	16	5100	SH	DEFINED	12
MEADWESTVACO CORP	COM	583334107	2189	74460	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	26	885	SH	DEFINED	11
MEADWESTVACO CORP	COM	583334107	109	3711	SH	DEFINED	12
MEADWESTVACO CORP	COM	583334107	690	23487	SH	DEFINED	5
MEADWESTVACO CORP	COM	583334107	801	27252	SH	DEFINED	2
MEASUREMENT SPECIALTIES INC	COM	583421102	8517	394320	SH	DEFINED	3
MECHANICAL TECHNOLOGY INC	COM	583538103	196	32715	SH	DEFINED	12
MED-DESIGN CORP	COM	583926100	5	2500	SH	DEFINED	12
MEDAREX INC	COM	583916101	112	15350	SH	DEFINED	12
MEDAREX INC	COM	583916101	3	425	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	196	5222	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	16492	439795	SH	DEFINED	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7994	213178	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	624	16645	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	55	1468	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	6180	164810	SH	DEFINED	12
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	165	4391	SH	DEFINED	9
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1	18	SH	DEFINED	6
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	22	599	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1034	20562	SH	DEFINED	7
MEDIA GEN INC	CL A	584404107	39	610	SH	DEFINED	6
MEDIA GEN INC	CL A	584404107	142	2215	SH	DEFINED	11
MEDIA GEN INC	CL A	584404107	360	5600	SH	DEFINED	5
MEDIA GEN INC	CL A	584404107	727	11324	SH	DEFINED	12
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	8	1014	SH	DEFINED	11
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	10888	1394020	SH	DEFINED	6
MEDICAL TECHNOLOGY SYS INC	COM PAR \$.01NW	58462R802	10	1750	SH	DEFINED	12
MEDICINES CO	COM	584688105	1011	33150	SH	DEFINED	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	16	400	SH	DEFINED	11
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	633	15846	SH	DEFINED	12
MEDIMMUNE INC	COM	584699102	5850	250000	SH	DEFINED	10
MEDIMMUNE INC	COM	584699102	51480	2200000	SH	DEFINED	13
MEDIMMUNE INC	COM	584699102	9349	399540	SH	DEFINED	2
MEDIMMUNE INC	COM	584699102	4911	209969	SH	DEFINED	5
MEDIMMUNE INC	COM	584699102	779	33294	SH	DEFINED	12
MEDIMMUNE INC	COM	584699102	235	10065	SH	DEFINED	11
MEDIMMUNE INC	COM	584699102	157	5000	SH	DEFINED	7
MEDIMMUNE INC	COM	584699102	9	381	SH	DEFINED	9
MEDIMMUNE INC	COM	584699102	10305	440574	SH	DEFINED	4
MEDQUIST INC	COM	584949101	923	80651	SH	DEFINED	6
MEDSOURCE TECHNOLOGIES INC	COM	58505Y103	97	13600	SH	DEFINED	3
MEDTOX SCIENTIFIC INC	COM NEW	584977201	103	10200	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	9466	194297	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	33545	688517	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	25040	513967	SH	DEFINED	2
MEDTRONIC INC	COM	585055106	7157	146910	SH	DEFINED	3

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

MEDTRONIC INC	COM	585055106	2075	42431	SH	DEFINED	5
MEDTRONIC INC	COM	585055106	1120	22993	SH	DEFINED	11
MEDTRONIC INC	COM	585055106	61	1244	SH	DEFINED	9
MEDTRONIC INC	COM	585055106	64	1310	SH	DEFINED	4
MELLON FINL CORP	COM	58551A108	1497	51035	SH	DEFINED	12
MELLON FINL CORP	COM	58551A108	103	3500	SH	DEFINED	4
MELLON FINL CORP	COM	58551A108	207	7050	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	340	11600	SH	DEFINED	1
MELLON FINL CORP	COM	58551A108	5502	187585	SH	DEFINED	9
MELLON FINL CORP	COM	58551A108	9737	331971	SH	DEFINED	2
MEMBERWORKS INC	COM	586002107	1309	44200	SH	DEFINED	6
MEMBERWORKS INC	COM	586002107	1129	38100	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM	552715104	11	1150	SH	DEFINED	12
MEMC ELECTR MATLS INC	COM	552715104	3861	390770	SH	DEFINED	6
MEMC ELECTR MATLS INC	COM	552715104	5017	507800	SH	DEFINED	3
MENS WEARHOUSE INC	COM	587118100	32	1200	SH	DEFINED	12
MENS WEARHOUSE INC	COM	587118100	31528	1194704	SH	DEFINED	3
MENTOR CORP MINN	COM	587188103	15	450	SH	DEFINED	11
MENTOR CORP MINN	COM	587188103	661	19290	SH	DEFINED	12
MENTOR GRAPHICS CORP	COM	587200106	95	6119	SH	DEFINED	11
MENTOR GRAPHICS CORP	COM	587200106	212	13690	SH	DEFINED	12
MERCANTILE BANKSHARES CORP	COM	587405101	10801	230699	SH	DEFINED	12
MERCANTILE BANKSHARES CORP	COM	587405101	2	50	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM	587405101	33	710	SH	DEFINED	3
MERCANTILE BANKSHARES CORP	COM	587405101	234	5000	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM	587405101	293	6250	SH	DEFINED	11
MERCANTILE BANKSHARES CORP	COM	587405101	4119	87975	SH	DEFINED	1
MERCANTILE BANKSHARES CORP	COM	587405101	590	12600	SH	DEFINED	2
MERCHANTS BANCSHARES	COM	588448100	1533	58406	SH	DEFINED	6
MERCK & CO INC	COM	589331107	33132	697526	SH	DEFINED	6
MERCK & CO INC	COM	589331107	1113	23435	SH	DEFINED	4
MERCK & CO INC	COM	589331107	1913	40269	SH	DEFINED	11
MERCK & CO INC	COM	589331107	2212	46572	SH	DEFINED	9
MERCK & CO INC	COM	589331107	3411	71804	SH	DEFINED	5
MERCK & CO INC	COM	589331107	3445	72527	SH	DEFINED	1
MERCK & CO INC	COM	589331107	5843	123000	SH	DEFINED	10
MERCK & CO INC	COM	589331107	11295	177400	SH	DEFINED	7
MERCK & CO INC	COM	589331107	19819	417242	SH	DEFINED	2
MERCK & CO INC	COM	589331107	27739	583988	SH	DEFINED	3
MERCK & CO INC	COM	589331107	35038	737633	SH	DEFINED	12
MERCURY COMPUTER SYS	COM	589378108	15	600	SH	DEFINED	12
MERCURY GENL CORP NEW	COM	589400100	2278	45890	SH	DEFINED	6
MERCURY GENL CORP NEW	COM	589400100	145	2925	SH	DEFINED	12
MERCURY INTERACTIVE CORP	COM	589405109	3614	72520	SH	DEFINED	11
MERCURY INTERACTIVE CORP	COM	589405109	986	19787	SH	DEFINED	12
MEREDITH CORP	COM	589433101	66	1200	SH	DEFINED	11
MEREDITH CORP	COM	589433101	55	1008	SH	DEFINED	12
MERIDIAN BIOSCIENCE INC	COM	589584101	24	2173	SH	DEFINED	2
MERIDIAN GOLD INC	COM	589975101	34	2600	SH	DEFINED	12
MERIDIAN RESOURCE CORP	COM	58977Q109	10303	1485220	SH	DEFINED	6
MERIDIAN RESOURCE CORP	COM	58977Q109	7	1000	SH	DEFINED	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	50	7274	SH	DEFINED	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	10	1400	SH	DEFINED	2
MERISTAR HOSPITALITY CORP	COM	58984Y103	9	1271	SH	DEFINED	11
MERIT MED SYS INC	COM	589889104	0	0	SH	DEFINED	12
MERIT MED SYS INC	COM	589889104	3012	189068	SH	DEFINED	3
MERITAGE CORP	COM	59001A102	22632	328955	SH	DEFINED	3
MERITAGE CORP	COM	59001A102	13	186	SH	DEFINED	11
MERIX CORP	COM	590049102	6402	566830	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	20	370	SH	DEFINED	4
MERRILL LYNCH & CO INC	COM	590188108	30497	564970	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	6512	120641	SH	DEFINED	3

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

MERRILL LYNCH & CO INC	COM	590188108	3256	45000	SH	DEFINED	7
MERRILL LYNCH & CO INC	COM	590188108	1167	21628	SH	DEFINED	12
MERRILL LYNCH & CO INC	COM	590188108	1022	18941	SH	DEFINED	9
MERRILL LYNCH & CO INC	COM	590188108	193	3575	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	487	9030	SH	DEFINED	2
MESA AIR GROUP INC	COM	590479101	3306	408600	SH	DEFINED	6
MESA AIR GROUP INC	COM	590479101	53	6500	SH	DEFINED	2
MESA LABS INC	COM	59064R109	248	25200	SH	DEFINED	6
MESA RTY TR	UNIT BEN INT	590660106	96	1750	SH	DEFINED	12
MET PRO CORP	COM	590876306	40	2666	SH	DEFINED	12
METABASIS THERAPEUTICS INC	COM	59101M105	54	8000	SH	DEFINED	12
METAL MGMT INC	COM NEW	591097209	0	0	SH	DEFINED	12
METAL MGMT INC	COM NEW	591097209	20022	1010718	SH	DEFINED	3
METASOLV INC	COM	59139P104	4	1300	SH	DEFINED	12
METASOLV INC	COM	59139P104	30	10500	SH	DEFINED	5
METHANEX CORP	COM	59151K108	4	303	SH	DEFINED	11
METHODE ELECTRS INC	COM	591520200	66	5100	SH	DEFINED	12
METLIFE INC	COM	59156R108	630	17574	SH	DEFINED	5
METLIFE INC	COM	59156R108	255	7117	SH	DEFINED	11
METLIFE INC	COM	59156R108	20854	581696	SH	DEFINED	3
METLIFE INC	COM	59156R108	35166	980921	SH	DEFINED	6
METLIFE INC	COM	59156R108	3765	105018	SH	DEFINED	12
METRO GOLDWYN MAYER INC	COM	591610100	4	330	SH	DEFINED	6
METROCALL HLDGS INC	COM	59164X105	18924	282680	SH	DEFINED	6
METROCORP BANCSHARES INC	COM	591650106	49	3188	SH	DEFINED	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	437	8900	SH	DEFINED	3
METTLER TOLEDO INTERNATIONAL	COM	592688105	81	1640	SH	DEFINED	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	7	150	SH	DEFINED	2
MEXICO EQUITY & INCOME FD	COM	592834105	13	1057	SH	DEFINED	12
MEXICO FD INC	COM	592835102	30	1544	SH	DEFINED	12
MEXICO FD INC	COM	592835102	13	660	SH	DEFINED	9
MFA MTG INVTS INC	COM	55272X102	68	7631	SH	DEFINED	11
MFA MTG INVTS INC	COM	55272X102	268	30100	SH	DEFINED	3
MFA MTG INVTS INC	COM	55272X102	1115	125323	SH	DEFINED	12
MFC BANCORP LTD	COM NEW	55271X202	878	47210	SH	DEFINED	3
MFS CHARTER INCOME TR	SH BEN INT	552727109	341	40949	SH	DEFINED	12
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	156	24345	SH	DEFINED	12
MFS INTER INCOME TR	SH BEN INT	55273C107	583	91639	SH	DEFINED	12
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	123	20913	SH	DEFINED	12
MFS MUN INCOME TR	SH BEN INT	552738106	758	103283	SH	DEFINED	12
MFS SPL VALUE TR	SH BEN INT	55274E102	61	5500	SH	DEFINED	12
MGE ENERGY INC	COM	55277P104	54	1650	SH	DEFINED	11
MGE ENERGY INC	COM	55277P104	5	150	SH	DEFINED	12
MGI PHARMA INC	COM	552880106	146	5400	SH	DEFINED	12
MGIC INVT CORP WIS	COM	552848103	859406	11328848	SH	DEFINED	10
MGIC INVT CORP WIS	COM	552848103	387815	5112250	SH	DEFINED	8
MGIC INVT CORP WIS	COM	552848103	10347	133500	SH	DEFINED	7
MGIC INVT CORP WIS	COM	552848103	1331	17540	SH	DEFINED	12
MGIC INVT CORP WIS	COM	552848103	364	4800	SH	DEFINED	11
MGIC INVT CORP WIS	COM	552848103	212	2800	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	9	125	SH	DEFINED	9
MGIC INVT CORP WIS	COM	552848103	68	900	SH	DEFINED	2
MGM MIRAGE	COM	552953101	9	200	SH	DEFINED	6
MGM MIRAGE	COM	552953101	638	13600	SH	DEFINED	5
MGM MIRAGE	COM	552953101	6	100	SH	DEFINED	7
MGM MIRAGE	COM	552953101	528	11250	SH	DEFINED	11
MGM MIRAGE	COM	552953101	1625	34618	SH	DEFINED	12
MGP INGREDIENTS INC	COM	55302G103	19	500	SH	DEFINED	12
MI DEVS INC	CL A SUB VTG	55304X104	29	800	SH	DEFINED	7
MICHAELS STORES INC	COM	594087108	180	3275	SH	DEFINED	12
MICHAELS STORES INC	COM	594087108	1121	20380	SH	DEFINED	3
MICRO THERAPEUTICS INC	COM	59500W100	2	500	SH	DEFINED	12

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

MICROCHIP TECHNOLOGY INC	COM	595017104	5440	172475	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	50	1600	SH	DEFINED	12
MICROCHIP TECHNOLOGY INC	COM	595017104	32	1000	SH	DEFINED	11
MICROCHIP TECHNOLOGY INC	COM	595017104	24	750	SH	DEFINED	2
MICROMUSE INC	COM	595094103	2240	334765	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	12	760	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	160	10460	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	15420	1007178	SH	DEFINED	3
MICRON TECHNOLOGY INC	COM	595112103	2831	184940	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	1	75	SH	DEFINED	9
MICROS SYS INC	COM	594901100	8820	183870	SH	DEFINED	3
MICROS SYS INC	COM	594901100	96	2000	SH	DEFINED	12
MICROSEMI CORP	COM	595137100	50	3500	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	12976	454330	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	4209	147383	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	59566	2085660	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	12854	450086	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	34939	1223349	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	14649	384370	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	4466	156362	SH	DEFINED	9
MICROSOFT CORP	COM	594918104	38775	1357673	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	40335	1412285	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	24412	854770	SH	DEFINED	10
MICROSOFT CORP	COM	594918104	17267	604602	SH	DEFINED	4
MICROSTRATEGY INC	CL A NEW	594972408	6	135	SH	DEFINED	12
MICROSTRATEGY INC	CL A NEW	594972408	21	500	SH	DEFINED	2
MICROSTRATEGY INC	CL A NEW	594972408	4659	109120	SH	DEFINED	3
MID PENN BANCORP INC	COM	59540G107	212	7604	SH	DEFINED	12
MID-AMER APT CMNTYS INC	COM	59522J103	2	54	SH	DEFINED	9
MID-AMER APT CMNTYS INC	COM	59522J103	4821	127240	SH	DEFINED	3
MID-AMER APT CMNTYS INC	COM	59522J103	1196	31564	SH	DEFINED	12
MID-STATE BANCSHARES	COM	595440108	47	2000	SH	DEFINED	1
MIDAS GROUP INC	COM	595626102	468	26900	SH	DEFINED	3
MIDAS GROUP INC	COM	595626102	1	77	SH	DEFINED	12
MIDCAP SPDR TR	UNIT SER 1	595635103	30	200	SH	DEFINED	7
MIDCAP SPDR TR	UNIT SER 1	595635103	1086	9779	SH	DEFINED	12
MIDCAP SPDR TR	UNIT SER 1	595635103	186	1675	SH	DEFINED	11
MIDCAP SPDR TR	UNIT SER 1	595635103	122	1100	SH	DEFINED	2
MIDDLEBURG FINANCIAL CORP	COM	596094102	1101	31000	SH	DEFINED	12
MIDDLEBY CORP	COM	596278101	10	175	SH	DEFINED	12
MIDDLEBY CORP	COM	596278101	20180	369470	SH	DEFINED	3
MIDDLESEX WATER CO	COM	596680108	181	9348	SH	DEFINED	12
MIDWAY GAMES INC	COM	598148104	6	500	SH	DEFINED	12
MIKRON INFRARED INC	COM	59862R103	0	0	SH	DEFINED	12
MILACRON INC	COM	598709103	90	22401	SH	DEFINED	2
MILACRON INC	COM	598709103	14	3500	SH	DEFINED	12
MILLEA HOLDINGS INC	ADR	60032R106	30609	410953	SH	DEFINED	6
MILLEA HOLDINGS INC	ADR	60032R106	30	395	SH	DEFINED	11
MILLENNIUM CELL INC	COM	60038B105	236	127000	SH	DEFINED	12
MILLENNIUM CHEMICALS INC	COM	599903101	691	39900	SH	DEFINED	3
MILLENNIUM CHEMICALS INC	COM	599903101	138	7985	SH	DEFINED	12
MILLENNIUM CHEMICALS INC	COM	599903101	2	114	SH	DEFINED	9
MILLENNIUM CHEMICALS INC	COM	599903101	0	14	SH	DEFINED	1
MILLENNIUM PHARMACEUTICALS I	COM	599902103	11	800	SH	DEFINED	11
MILLENNIUM PHARMACEUTICALS I	COM	599902103	22	1600	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1119	81099	SH	DEFINED	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	57	4100	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	16	550	SH	DEFINED	12
MILLER HERMAN INC	COM	600544100	28	975	SH	DEFINED	11
MILLER HERMAN INC	COM	600544100	127	4400	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	130	4500	SH	DEFINED	9
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	6	267	SH	DEFINED	12



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

MILlicom Intl Cellular S A	SHS NEW	L6388F110	8	368	SH	DEFINED	11
MILlicom Intl Cellular S A	SHS NEW	L6388F110	216	9870	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	113	2000	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	252	4470	SH	DEFINED	12
MILLIPORE CORP	COM	601073109	1453	25770	SH	DEFINED	3
MILLS CORP	COM	601148109	84	1800	SH	DEFINED	11
MILLS CORP	COM	601148109	8672	185693	SH	DEFINED	12
MILLS CORP	COM	601148109	14	300	SH	DEFINED	2
MIM CORP	COM	553044108	13	1470	SH	DEFINED	11
MINDSPEED TECHNOLOGIES INC	COM	602682106	10	2007	SH	DEFINED	12
MINDSPEED TECHNOLOGIES INC	COM	602682106	100	20100	SH	DEFINED	3
MINE SAFETY APPLIANCES CO	COM	602720104	543	16100	SH	DEFINED	3
MINE SAFETY APPLIANCES CO	COM	602720104	30	900	SH	DEFINED	11
MINE SAFETY APPLIANCES CO	COM	602720104	221	6545	SH	DEFINED	12
MIPS TECHNOLOGIES INC	COM	604567107	0	35	SH	DEFINED	12
MIRAMAR MINING CORP	COM	60466E100	2	2000	SH	DEFINED	12
MISONIX INC	COM	604871103	15	2000	SH	DEFINED	12
MISSION WEST PPTYS INC	COM	605203108	19	1550	SH	DEFINED	12
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	11	1200	SH	DEFINED	9
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	27	2880	SH	DEFINED	11
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	19164	2062149	SH	DEFINED	6
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	58	6200	SH	DEFINED	2
MITY ENTERPRISES INC	COM	606850105	645	37850	SH	DEFINED	6
ML MACADAMIA ORCHARDS L P	DEP UNIT CL A	55307U107	1	200	SH	DEFINED	12
MMO2 PLC	ADR	55309W101	1	52	SH	DEFINED	9
MOBILE MINI INC	COM	60740F105	1372	48291	SH	DEFINED	6
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	2001	16400	SH	DEFINED	3
MOBIUS MGMT SYSTEMS INC	COM	606925105	4	700	SH	DEFINED	12
MOD PAC CORP	COM	607495108	2	220	SH	DEFINED	12
MOD PAC CORP	COM	607495108	175	19670	SH	DEFINED	6
MODEM MEDIA INC	CL A	607533106	484	92600	SH	DEFINED	3
MODINE MFG CO	COM	607828100	40	1270	SH	DEFINED	11
MOHAWK INDS INC	COM	608190104	27	375	SH	DEFINED	12
MOHAWK INDS INC	COM	608190104	163	2225	SH	DEFINED	4
MOHAWK INDS INC	COM	608190104	3	40	SH	DEFINED	11
MOLECULAR DEVICES CORP	COM	60851C107	2342	131720	SH	DEFINED	3
MOLEX INC	COM	608554101	28	878	SH	DEFINED	12
MOLEX INC	CL A	608554200	289	10579	SH	DEFINED	2
MOLEX INC	CL A	608554200	68	2493	SH	DEFINED	12
MOLEX INC	CL A	608554200	41	1500	SH	DEFINED	1
MOLEX INC	CL A	608554200	27	1000	SH	DEFINED	11
MOLEX INC	COM	608554101	378	11774	SH	DEFINED	2
MOLINA HEALTHCARE INC	COM	60855R100	10	268	SH	DEFINED	12
MONACO COACH CORP	COM	60886R103	5814	206390	SH	DEFINED	3
MONACO COACH CORP	COM	60886R103	12	431	SH	DEFINED	11
MONACO COACH CORP	COM	60886R103	8	300	SH	DEFINED	12
MONARCH CASINO & RESORT INC	COM	609027107	2096	148629	SH	DEFINED	6
MONARCH SERVICES INC	COM	609176102	0	258	SH	DEFINED	12
MONDAVI ROBERT CORP	CL A	609200100	796	21500	SH	DEFINED	12
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	8	1000	SH	DEFINED	12
MONSANTO CO NEW	COM	61166W101	2207	57324	SH	DEFINED	12
MONSANTO CO NEW	COM	61166W101	6	152	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	27	711	SH	DEFINED	9
MONSANTO CO NEW	COM	61166W101	49	1278	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	279	7250	SH	DEFINED	6
MONSTER WORLDWIDE INC	COM	611742107	15	600	SH	DEFINED	12
MONTGOMERY STR INCOME SECS I	COM	614115103	164	9300	SH	DEFINED	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	52	1500	SH	DEFINED	11
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2495	71388	SH	DEFINED	12
MONY GROUP INC	COM	615337102	3	100	SH	DEFINED	6
MONY GROUP INC	COM	615337102	4	113	SH	DEFINED	12
MOODYS CORP	COM	615369105	282	4355	SH	DEFINED	11

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

MOODYS CORP	COM	615369105	752	11626	SH	DEFINED	12
MOODYS CORP	COM	615369105	1578	24400	SH	DEFINED	1
MOODYS CORP	COM	615369105	341	5275	SH	DEFINED	5
MOODYS CORP	COM	615369105	728	11253	SH	DEFINED	2
MOODYS CORP	COM	615369105	42	650	SH	DEFINED	9
MOOG INC	CL A	615394202	0	0	SH	DEFINED	12
MOOG INC	CL A	615394202	7322	197295	SH	DEFINED	6
MOOG INC	CL A	615394202	18218	490910	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	127	2415	SH	DEFINED	9
MORGAN STANLEY	COM NEW	617446448	475	8999	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	64	1215	SH	DEFINED	4
MORGAN STANLEY	COM NEW	617446448	241	4567	SH	DEFINED	11
MORGAN STANLEY	INCOME SEC INC	61745P874	69	4595	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	4357	61600	SH	DEFINED	7
MORGAN STANLEY	GOVT INCOME TR	61745P106	17	2000	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	39371	746087	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	22146	419669	SH	DEFINED	3
MORGAN STANLEY	MUN INCM OPPTN	61745P452	416	58713	SH	DEFINED	12
MORGAN STANLEY	MUN PREM INCOM	61745P429	67	7500	SH	DEFINED	12
MORGAN STANLEY	QLT MUN INV TR	61745P668	116	8851	SH	DEFINED	12
MORGAN STANLEY	QUALT MUN INCM	61745P734	31	2330	SH	DEFINED	12
MORGAN STANLEY	INSD MUN INCM	61745P791	106	7900	SH	DEFINED	12
MORGAN STANLEY	INSD MUN SECS	61745P833	0	4	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	3545	67178	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	887	16810	SH	DEFINED	5
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	80	7147	SH	DEFINED	12
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	42	5050	SH	DEFINED	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	3646	275575	SH	DEFINED	5
MORGAN STANLEY EMER MKTS FD	COM	61744G107	691	52210	SH	DEFINED	12
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	12	1976	SH	DEFINED	12
MORGAN STANLEY INDIA INVS FD	COM	61745C105	24	1200	SH	DEFINED	12
MOSSIMO INC	COM	619696107	1	150	SH	DEFINED	12
MOSSIMO INC	COM	619696107	602	155132	SH	DEFINED	6
MOTHERS WK INC	COM	619903107	2444	118653	SH	DEFINED	6
MOTHERS WK INC	COM	619903107	145	7045	SH	DEFINED	12
MOTOROLA INC	COM	620076109	559	30637	SH	DEFINED	2
MOTOROLA INC	COM	620076109	4082	223687	SH	DEFINED	12
MOTOROLA INC	COM	620076109	17089	936383	SH	DEFINED	3
MOTOROLA INC	COM	620076109	292	16000	SH	DEFINED	1
MOTOROLA INC	COM	620076109	273	14975	SH	DEFINED	5
MOTOROLA INC	COM	620076109	744	40792	SH	DEFINED	9
MOTOROLA INC	EQTY UNIT 7%	620076208	60	1225	SH	DEFINED	12
MOTOROLA INC	COM	620076109	44	1800	SH	DEFINED	7
MOTOROLA INC	COM	620076109	356	19525	SH	DEFINED	11
MOVADO GROUP INC	COM	624580106	3555	206100	SH	DEFINED	6
MOVADO GROUP INC	COM	624580106	293	17000	SH	DEFINED	3
MOVIE GALLERY INC	COM	624581104	6	300	SH	DEFINED	12
MPS GROUP INC	COM	553409103	11	925	SH	DEFINED	12
MRO SOFTWARE INC	COM	55347W105	2806	206170	SH	DEFINED	3
MRV COMMUNICATIONS INC	COM	553477100	2	700	SH	DEFINED	12
MSC INDL DIRECT INC	CL A	553530106	11	335	SH	DEFINED	12
MSC INDL DIRECT INC	CL A	553530106	2595	79010	SH	DEFINED	3
MSC SOFTWARE CORP	COM	553531104	175	19550	SH	DEFINED	12
MTC TECHNOLOGIES INC	COM	55377A106	549	21270	SH	DEFINED	12
MTR GAMING GROUP INC	COM	553769100	71	6500	SH	DEFINED	3
MTS SYS CORP	COM	553777103	9440	402560	SH	DEFINED	3
MUELLER INDS INC	COM	624756102	21	600	SH	DEFINED	11
MULTI COLOR CORP	COM	625383104	49	3475	SH	DEFINED	12
MULTI COLOR CORP	COM	625383104	4	300	SH	DEFINED	2
MULTIMEDIA GAMES INC	COM	625453105	5465	203760	SH	DEFINED	3
MULTIMEDIA GAMES INC	COM	625453105	38	1400	SH	DEFINED	12
MUNI INTER DURATION FD INC	COM	62618U107	112	8800	SH	DEFINED	12

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

MUNIASSETS FD INC	COM	62618Q106	13	1159	SH	DEFINED	12
MUNICIPAL ADVANTAGE FD INC	COM	626189104	56	4500	SH	DEFINED	12
MUNICIPAL HIGH INCOME FD INC	COM	626214100	140	19600	SH	DEFINED	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	7	300	SH	DEFINED	11
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	3326	142614	SH	DEFINED	12
MUNIHANCED FD INC	COM	626243109	429	42575	SH	DEFINED	12
MUNIHOLDINGS FLA INSD FD	COM	62624W105	34	2500	SH	DEFINED	12
MUNIHOLDINGS INSD FD II INC	COM	62625A102	37	3000	SH	DEFINED	12
MUNIHOLDINGS INSD FD INC	COM	625930102	25	2000	SH	DEFINED	12
MUNIHOLDINGS N J INSD FD INC	COM	625936109	27	2000	SH	DEFINED	12
MUNIVEST FD INC	COM	626295109	68	7920	SH	DEFINED	12
MUNIYIELD CALIF FD INC	COM	626296107	63	4700	SH	DEFINED	12
MUNIYIELD CALIF INS FD	COM	62629L104	6	483	SH	DEFINED	12
MUNIYIELD FD INC	COM	626299101	70	5561	SH	DEFINED	12
MUNIYIELD FLA FD	COM	626297105	26	2000	SH	DEFINED	12
MUNIYIELD INSD FD INC	COM	62630E107	2	116	SH	DEFINED	12
MUNIYIELD N J FD INC	COM	62630L101	14	1000	SH	DEFINED	12
MUNIYIELD PA INSD FD	COM	62630V109	6	400	SH	DEFINED	12
MUNIYIELD QUALITY FD INC	COM	626302103	50	3750	SH	DEFINED	12
MURPHY OIL CORP	COM	626717102	37	498	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	1775	24081	SH	DEFINED	12
MURPHY OIL CORP	COM	626717102	14103	191360	SH	DEFINED	6
MUTUALFIRST FINL INC	COM	62845B104	39	1800	SH	DEFINED	11
MYERS INDS INC	COM	628464109	3614	256326	SH	DEFINED	12
MYERS INDS INC	COM	628464109	546	38750	SH	DEFINED	3
MYKROLIS CORP	COM	62852P103	45	2570	SH	DEFINED	12
MYKROLIS CORP	COM	62852P103	1003	57600	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	167	8230	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	47	2331	SH	DEFINED	9
MYLAN LABS INC	COM	628530107	71	3498	SH	DEFINED	11
MYLAN LABS INC	COM	628530107	4038	199400	SH	DEFINED	12
MYRIAD GENETICS INC	COM	62855J104	18	1200	SH	DEFINED	2
MYRIAD GENETICS INC	COM	62855J104	226	15125	SH	DEFINED	12
NABI BIOPHARMACEUTICALS	COM	629519109	235	16500	SH	DEFINED	12
NABORS INDUSTRIES LTD	SHS	G6359F103	40	880	SH	DEFINED	9
NABORS INDUSTRIES LTD	SHS	G6359F103	75	1650	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	218	4820	SH	DEFINED	12
NABORS INDUSTRIES LTD	SHS	G6359F103	7003	154875	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	34110	358883	SH	DEFINED	6
NACCO INDS INC	CL A	629579103	48	500	SH	DEFINED	2
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	158	7345	SH	DEFINED	12
NANOGEN INC	COM	630075109	36	5300	SH	DEFINED	12
NANOMETRICS INC	COM	630077105	2	200	SH	DEFINED	12
NANOPHASE TECHNOLOGIES CORP	COM	630079101	3	400	SH	DEFINED	12
NARA BANCORP INC	COM	63080P105	5	292	SH	DEFINED	12
NASDAQ 100 TR	UNIT SER 1	631100104	147	3901	SH	DEFINED	2
NASDAQ 100 TR	UNIT SER 1	631100104	38	1000	SH	DEFINED	7
NASDAQ 100 TR	UNIT SER 1	631100104	5	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	162	4286	SH	DEFINED	11
NASDAQ 100 TR	UNIT SER 1	631100104	50	1335	SH	DEFINED	9
NASDAQ 100 TR	UNIT SER 1	631100104	1796	47526	SH	DEFINED	12
NASH FINCH CO	COM	631158102	6537	261180	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	289	2770	SH	DEFINED	2
NATIONAL BANKSHARES INC VA	COM	634865109	183	4412	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	5880	167950	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	11	300	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	3708	105915	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	1170	33423	SH	DEFINED	5
NATIONAL CITY CORP	COM	635405103	1738	49645	SH	DEFINED	9
NATIONAL CITY CORP	COM	635405103	64	1820	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	247	7056	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	977	27900	SH	DEFINED	3

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

NATIONAL COMMERCE FINL CORP	COM	63545P104	3946	121400	SH	DEFINED	1
NATIONAL COMMERCE FINL CORP	COM	63545P104	1375	42293	SH	DEFINED	12
NATIONAL COMMERCE FINL CORP	COM	63545P104	301	9264	SH	DEFINED	2
NATIONAL COMMERCE FINL CORP	COM	63545P104	42	1293	SH	DEFINED	11
NATIONAL COMMERCE FINL CORP	COM	63545P104	11	340	SH	DEFINED	9
NATIONAL DENTEX CORP	COM	63563H109	1020	34400	SH	DEFINED	6
NATIONAL FINL PARTNERS CORP	COM	63607P208	7986	226430	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	140	5600	SH	DEFINED	11
NATIONAL FUEL GAS CO N J	COM	636180101	15248	609920	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM	636180101	208	8312	SH	DEFINED	12
NATIONAL HEALTH INVS INC	COM	63633D104	367	13510	SH	DEFINED	3
NATIONAL HEALTH INVS INC	COM	63633D104	27	1000	SH	DEFINED	11
NATIONAL HEALTH INVS INC	COM	63633D104	106	3900	SH	DEFINED	12
NATIONAL HEALTH REALTY INC	COM	635905102	8	500	SH	DEFINED	12
NATIONAL HOME HEALTH CARE CO	COM	636380107	983	101300	SH	DEFINED	6
NATIONAL INSTRS CORP	COM	636518102	14	450	SH	DEFINED	12
NATIONAL PENN BANCSHARES INC	COM	637138108	7	249	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	20	680	SH	DEFINED	12
NATIONAL PRESTO INDS INC	COM	637215104	45	1100	SH	DEFINED	9
NATIONAL PRESTO INDS INC	COM	637215104	150	3650	SH	DEFINED	12
NATIONAL PROCESSING INC	COM	637229105	1691	58800	SH	DEFINED	3
NATIONAL R V HLDGS INC	COM	637277104	1272	86240	SH	DEFINED	3
NATIONAL RESEARCH CORP	COM	637372103	4	250	SH	DEFINED	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	26	1172	SH	DEFINED	9
NATIONAL SEMICONDUCTOR CORP	COM	637640103	528	24015	SH	DEFINED	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	7147	325024	SH	DEFINED	3
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	9
NATIONAL WESTN LIFE INS CO	CL A	638522102	10	67	SH	DEFINED	12
NATIONAL WESTN LIFE INS CO	CL A	638522102	5681	37000	SH	DEFINED	6
NATIONAL-OILWELL INC	COM	637071101	0	12	SH	DEFINED	12
NATIONAL-OILWELL INC	COM	637071101	76	2400	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	73	1954	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	8203	218110	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	19522	519053	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A	638612101	104	2758	SH	DEFINED	12
NATIONWIDE FINL SVCS INC	CL A	638612101	8	215	SH	DEFINED	9
NATIONWIDE HEALTH PPTYS INC	COM	638620104	8	400	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	227	12000	SH	DEFINED	9
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2339	123770	SH	DEFINED	12
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	251	6600	SH	DEFINED	12
NAUTILUS GROUP INC	COM	63910B102	16	790	SH	DEFINED	6
NAUTILUS GROUP INC	COM	63910B102	71	3635	SH	DEFINED	12
NAVARRE CORP	COM	639208107	9	660	SH	DEFINED	12
NAVIGANT CONSULTING INC	COM	63935N107	317	14800	SH	DEFINED	5
NAVIGANT CONSULTING INC	COM	63935N107	0	0	SH	DEFINED	12
NAVIGANT INTL INC	COM	63935R108	181	10200	SH	DEFINED	3
NAVIGANT INTL INC	COM	63935R108	3425	192531	SH	DEFINED	6
NAVIGATORS GROUP INC	COM	638904102	1061	36724	SH	DEFINED	6
NAVISITE INC	COM NEW	63935M208	0	63	SH	DEFINED	12
NAVISTAR INTL CORP NEW	COM	63934E108	145	3753	SH	DEFINED	12
NBT BANCORP INC	COM	628778102	4123	184568	SH	DEFINED	6
NBTY INC	COM	628782104	118	4000	SH	DEFINED	9
NBTY INC	COM	628782104	3632	123580	SH	DEFINED	11
NBTY INC	COM	628782104	4917	167300	SH	DEFINED	3
NCI BUILDING SYS INC	COM	628852105	30436	935304	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	2	70	SH	DEFINED	12
NCI BUILDING SYS INC	COM	628852105	8605	264350	SH	DEFINED	3
NCO GROUP INC	COM	628858102	10733	402132	SH	DEFINED	6
NCO GROUP INC	COM	628858102	29	1100	SH	DEFINED	12
NCO GROUP INC	COM	628858102	408	15300	SH	DEFINED	3
NCO GROUP INC	COM	628858102	12	450	SH	DEFINED	9
NCR CORP NEW	COM	62886E108	6003	121050	SH	DEFINED	3

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

NCR CORP NEW	COM	62886E108	1	18	SH	DEFINED	1
NCR CORP NEW	COM	62886E108	6	130	SH	DEFINED	6
NCR CORP NEW	COM	62886E108	52	1047	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	213	4300	SH	DEFINED	5
NCR CORP NEW	COM	62886E108	347	7000	SH	DEFINED	11
NCR CORP NEW	COM	62886E108	697	14046	SH	DEFINED	12
NDCHEALTH CORP	COM	639480102	3	135	SH	DEFINED	12
NDCHEALTH CORP	COM	639480102	8	336	SH	DEFINED	11
NEIMAN MARCUS GROUP INC	CL A	640204202	68	1223	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL A	640204202	189	3400	SH	DEFINED	3
NEIMAN MARCUS GROUP INC	CL B	640204301	3	60	SH	DEFINED	9
NEIMAN MARCUS GROUP INC	CL B	640204301	8	150	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL B	640204301	213	4100	SH	DEFINED	6
NEKTAR THERAPEUTICS	COM	640268108	18	915	SH	DEFINED	11
NEKTAR THERAPEUTICS	COM	640268108	13	650	SH	DEFINED	2
NELNET INC	CL A	64031N108	3	185	SH	DEFINED	12
NELSON THOMAS INC	COM	640376109	3071	135040	SH	DEFINED	3
NEOMAGIC CORP	COM	640497103	15	5000	SH	DEFINED	12
NEORX CORP	COM PAR \$0.02	640520300	13	5020	SH	DEFINED	12
NEOWARE SYS INC	COM	64065P102	4	450	SH	DEFINED	12
NET2PHONE	COM	64108N106	48	10500	SH	DEFINED	12
NETBANK INC	COM	640933107	11533	1055134	SH	DEFINED	6
NETEASE COM INC	SPONSORED ADR	64110W102	62579	1514500	SH	DEFINED	13
NETEASE COM INC	SPONSORED ADR	64110W102	209	5050	SH	DEFINED	9
NETEASE COM INC	SPONSORED ADR	64110W102	6595	159600	SH	DEFINED	10
NETEGRITY INC	COM	64110P107	8	1000	SH	DEFINED	12
NETFLIX COM INC	COM	64110L106	104255	2900000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	1055	29300	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	216	6000	SH	DEFINED	12
NETGEAR INC	COM	64111Q104	9	800	SH	DEFINED	11
NETIQ CORP	COM	64115P102	7	500	SH	DEFINED	12
NETMANAGE INC	COM NEW	641144308	14	1844	SH	DEFINED	12
NETOPIA INC	COM	64114K104	3	500	SH	DEFINED	12
NETRATINGS INC	COM	64116M108	18	1100	SH	DEFINED	12
NETSMART TECHNOLOGIES INC	COM NEW	64114W306	134	13950	SH	DEFINED	12
NETWORK APPLIANCE INC	COM	64120L104	296	13734	SH	DEFINED	12
NETWORK APPLIANCE INC	COM	64120L104	0	19	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	3	100	SH	DEFINED	7
NETWORK APPLIANCE INC	COM	64120L104	13	585	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	1038	48233	SH	DEFINED	1
NETWORKS ASSOCS INC	COM	640938106	570	31425	SH	DEFINED	12
NEUBERGER BERMAN DIV ADVANT	COM	64127J102	19	1150	SH	DEFINED	12
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	90	6683	SH	DEFINED	12
NEUBERGER BERMAN INTER MUNI	COM	64124P101	83	6634	SH	DEFINED	12
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	325	25513	SH	DEFINED	12
NEUBERGER BERMAN REAL INCM F	COM	64126D106	28	1620	SH	DEFINED	12
NEUBERGER BERMAN RLTY INC FD	COM	64126G109	734	45860	SH	DEFINED	12
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	4	1000	SH	DEFINED	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	78	1500	SH	DEFINED	12
NEUROGEN CORP	COM	64124E106	30	4000	SH	DEFINED	12
NEW AMER HIGH INCOME FD INC	COM	641876107	12	6000	SH	DEFINED	12
NEW CENTURY FINANCIAL CORP	COM	64352D101	9	200	SH	DEFINED	12
NEW CENTURY FINANCIAL CORP	COM	64352D101	75	1600	SH	DEFINED	6
NEW CENTURY FINANCIAL CORP	COM	64352D101	69425	1482796	SH	DEFINED	3
NEW ENGLAND BUSINESS SVC INC	COM	643872104	40	900	SH	DEFINED	3
NEW FRONTIER MEDIA INC	COM	644398109	9233	1082470	SH	DEFINED	3
NEW IRELAND FUND INC	COM	645673104	24	1500	SH	DEFINED	12
NEW JERSEY RES	COM	646025106	25	600	SH	DEFINED	11
NEW JERSEY RES	COM	646025106	3678	88450	SH	DEFINED	3
NEW JERSEY RES	COM	646025106	2245	54000	SH	DEFINED	6
NEW JERSEY RES	COM	646025106	393	9449	SH	DEFINED	12
NEW JERSEY RES	COM	646025106	32	771	SH	DEFINED	4

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

NEW JERSEY RES	COM	646025106	73	1746	SH	DEFINED	9
NEW PLAN EXCEL RLTY TR INC	COM	648053106	9	400	SH	DEFINED	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1165	49872	SH	DEFINED	12
NEW PLAN EXCEL RLTY TR INC	COM	648053106	110	4700	SH	DEFINED	9
NEW PLAN EXCEL RLTY TR INC	COM	648053106	47	2000	SH	DEFINED	6
NEW PLAN EXCEL RLTY TR INC	COM	648053106	40	1700	SH	DEFINED	11
NEW YORK CMNTY BANCORP INC	COM	649445103	24	1206	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	418	21285	SH	DEFINED	12
NEW YORK TIMES CO	CL A	650111107	18	400	SH	DEFINED	9
NEW YORK TIMES CO	CL A	650111107	38	850	SH	DEFINED	2
NEW YORK TIMES CO	CL A	650111107	496	11100	SH	DEFINED	11
NEW YORK TIMES CO	CL A	650111107	2411	53927	SH	DEFINED	12
NEW YORK TIMES CO	CL A	650111107	9869	220735	SH	DEFINED	5
NEWALLIANCE BANCSHARES INC	COM	650203102	222	15900	SH	DEFINED	5
NEWALLIANCE BANCSHARES INC	COM	650203102	327	23412	SH	DEFINED	12
NEWCASTLE INVT CORP	COM	65105M108	1177	39300	SH	DEFINED	3
NEWELL RUBBERMAID INC	COM	651229106	191	8117	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	828	35250	SH	DEFINED	9
NEWELL RUBBERMAID INC	COM	651229106	4608	196065	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM	651229106	4725	150000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	5428	230994	SH	DEFINED	12
NEWELL RUBBERMAID INC	COM	651229106	7	300	SH	DEFINED	4
NEWFIELD EXPL CO	COM	651290108	25	451	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	84	1499	SH	DEFINED	12
NEWFIELD EXPL CO	COM	651290108	17254	309550	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	40335	723634	SH	DEFINED	3
NEWMONT MINING CORP	COM	651639106	196	5056	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	7171	185000	SH	DEFINED	10
NEWMONT MINING CORP	COM	651639106	3	84	SH	DEFINED	11
NEWMONT MINING CORP	COM	651639106	2591	66846	SH	DEFINED	12
NEWMONT MINING CORP	COM	651639106	54	1046	SH	DEFINED	7
NEWMONT MINING CORP	COM	651639106	218	5623	SH	DEFINED	5
NEWPARK RES INC	COM PAR \$.01NEW	651718504	217	34932	SH	DEFINED	2
NEWPORT CORP	COM	651824104	82	5088	SH	DEFINED	12
NEWPORT CORP	COM	651824104	81	5000	SH	DEFINED	11
NEWS CORP LTD	ADR NEW	652487703	35	1000	SH	DEFINED	2
NEWS CORP LTD	ADR NEW	652487703	66	1850	SH	DEFINED	11
NEWS CORP LTD	SP ADR PFD	652487802	2	61	SH	DEFINED	2
NEWS CORP LTD	SP ADR PFD	652487802	11	322	SH	DEFINED	9
NEWS CORP LTD	SP ADR PFD	652487802	14	434	SH	DEFINED	11
NEWS CORP LTD	SP ADR PFD	652487802	0	0	SH	DEFINED	7
NEXEN INC	COM	65334H102	931	23859	SH	DEFINED	3
NEXSTAR BROADCASTING GROUP I	CL A	65336K103	184	16800	SH	DEFINED	12
NEXTEL COMMUNICATIONS INC	CL A	65332V103	13305	499061	SH	DEFINED	3
NEXTEL COMMUNICATIONS INC	CL A	65332V103	17308	649224	SH	DEFINED	12
NEXTEL COMMUNICATIONS INC	CL A	65332V103	20135	747000	SH	DEFINED	7
NEXTEL COMMUNICATIONS INC	CL A	65332V103	761422	28560450	SH	DEFINED	8
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1909066	71607885	SH	DEFINED	10
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/1	65332VAY9	4865	4871000	PRN	DEFINED	14
NEXTEL COMMUNICATIONS INC	CL A	65332V103	235	8800	SH	DEFINED	6
NEXTEL COMMUNICATIONS INC	CL A	65332V103	58	2170	SH	DEFINED	2
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1108	41575	SH	DEFINED	9
NEXTEL COMMUNICATIONS INC	CL A	65332V103	67	2500	SH	DEFINED	4
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/1	65332VAY9	157	157000	PRN	DEFINED	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2665	99944	SH	DEFINED	11
NEXTEL COMMUNICATIONS INC	CL A	65333F107	3934	247094	SH	DEFINED	12
NIC INC	COM	62914B100	30	4200	SH	DEFINED	12
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	905	64400	SH	DEFINED	12
NICHOLAS-APPLGATE CV & INC	COM	65370F101	2491	161244	SH	DEFINED	12
NICOR INC	COM	654086107	23061	678850	SH	DEFINED	6
NICOR INC	COM	654086107	755	22236	SH	DEFINED	12
NIDEC CORP	SPONSORED ADR	654090109	0	0	SH	DEFINED	6

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

NII HLDGS INC	CL B NEW	62913F201	8128	241250	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	90963	2700000	SH	DEFINED	10
NII HLDGS INC	CL B NEW	62913F201	131391	3900000	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	98	2900	SH	DEFINED	12
NIKE INC	CL B	654106103	1696	22396	SH	DEFINED	12
NIKE INC	CL B	654106103	0	0	SH	DEFINED	6
NIKE INC	CL B	654106103	8	100	SH	DEFINED	1
NIKE INC	CL B	654106103	313	4129	SH	DEFINED	2
NIKE INC	CL B	654106103	1584	20914	SH	DEFINED	3
NIKE INC	CL B	654106103	4251	56113	SH	DEFINED	11
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	30	1105	SH	DEFINED	11
NISOURCE INC	COM	65473P105	1887	91496	SH	DEFINED	12
NISOURCE INC	COM	65473P105	108	5230	SH	DEFINED	6
NISOURCE INC	COM	65473P105	15	750	SH	DEFINED	2
NISOURCE INC	COM	65473P105	8	376	SH	DEFINED	11
NISSAN MOTORS	SPONSORED ADR	654744408	0	0	SH	DEFINED	11
NMS COMMUNICATIONS CORP	COM	629248105	2727	369550	SH	DEFINED	3
NN INC	COM	629337106	25	2000	SH	DEFINED	11
NN INC	COM	629337106	2173	170932	SH	DEFINED	6
NN INC	COM	629337106	334	26250	SH	DEFINED	12
NOBILITY HOMES INC	COM	654892108	5	224	SH	DEFINED	12
NOBLE CORPORATION	SHS	G65422100	43	1130	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	137	3627	SH	DEFINED	12
NOBLE CORPORATION	SHS	G65422100	330	8700	SH	DEFINED	5
NOBLE ENERGY INC	COM	655044105	493	9660	SH	DEFINED	12
NOBLE ENERGY INC	COM	655044105	8	153	SH	DEFINED	11
NOBLE INTL LTD	COM	655053106	17	700	SH	DEFINED	12
NOKIA CORP	SPONSORED ADR	654902204	23257	1599500	SH	DEFINED	10
NOKIA CORP	SPONSORED ADR	654902204	111	5700	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	389	26776	SH	DEFINED	9
NOKIA CORP	SPONSORED ADR	654902204	10176	699870	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	36	2499	SH	DEFINED	4
NOKIA CORP	SPONSORED ADR	654902204	9980	686361	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	358	24601	SH	DEFINED	11
NOLAND CO	COM	655286102	38	905	SH	DEFINED	12
NOMURA HLDGS INC	SPONSORED ADR	65535H208	7849	526106	SH	DEFINED	6
NORANDA INC	COM	655422103	4638	202200	SH	DEFINED	7
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	27	824	SH	DEFINED	12
NORDSON CORP	COM	655663102	20430	471063	SH	DEFINED	3
NORDSON CORP	COM	655663102	9	200	SH	DEFINED	12
NORDSTROM INC	COM	655664100	21	500	SH	DEFINED	11
NORDSTROM INC	COM	655664100	475	11146	SH	DEFINED	12
NORDSTROM INC	COM	655664100	21762	510736	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	99	3750	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	56	2100	SH	DEFINED	9
NORFOLK SOUTHERN CORP	COM	655844108	169	6363	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	295	11130	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	1028	38775	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	3485	131426	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	2959	111562	SH	DEFINED	12
NORFOLK SOUTHERN CORP	COM	655844108	36	1350	SH	DEFINED	4
NORSK HYDRO A S	SPONSORED ADR	656531605	324	4950	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	1511	302849	SH	DEFINED	12
NORTEL NETWORKS CORP NEW	COM	656568102	10	2000	SH	DEFINED	11
NORTEL NETWORKS CORP NEW	COM	656568102	34289	5125450	SH	DEFINED	7
NORTEL NETWORKS CORP NEW	COM	656568102	412	82626	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	5534	1108980	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM	656568102	251	50400	SH	DEFINED	5
NORTEL NETWORKS CORP NEW	COM	656568102	3	572	SH	DEFINED	9
NORTH AMERN PALLADIUM LTD	COM	656912102	637	72800	SH	DEFINED	3
NORTH CENT BANCSHARES INC	COM	658418108	411	10900	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	8	315	SH	DEFINED	2

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

NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	75	3025	SH	DEFINED	12
NORTH FORK BANCORPORATION NY	COM	659424105	55	1450	SH	DEFINED	6
NORTH FORK BANCORPORATION NY	COM	659424105	232	6100	SH	DEFINED	5
NORTH FORK BANCORPORATION NY	COM	659424105	1473	38700	SH	DEFINED	9
NORTH FORK BANCORPORATION NY	COM	659424105	6497	170753	SH	DEFINED	12
NORTH FORK BANCORPORATION NY	COM	659424105	15548	408630	SH	DEFINED	1
NORTH FORK BANCORPORATION NY	COM	659424105	129	3400	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	590	15500	SH	DEFINED	11
NORTH VALLEY BANCORP	COM	66304M105	1362	86071	SH	DEFINED	6
NORTHEAST PA FINL CORP	COM	663905107	5	300	SH	DEFINED	12
NORTHEAST UTILS	COM	664397106	102	5233	SH	DEFINED	12
NORTHEAST UTILS	COM	664397106	1054	54150	SH	DEFINED	3
NORTHEAST UTILS	COM	664397106	15354	788610	SH	DEFINED	6
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	1307	32705	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	51	1200	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	101	2400	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	139	3290	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	166	3925	SH	DEFINED	11
NORTHERN TR CORP	COM	665859104	282	6666	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	2618	61921	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	5	116	SH	DEFINED	9
NORTHFIELD LABS INC	COM	666135108	31	2165	SH	DEFINED	12
NORTHGATE MINERALS CORP	COM	666416102	21	10000	SH	DEFINED	7
NORTHGATE MINERALS CORP	COM	666416102	2	1000	SH	DEFINED	12
NORTHRIM BANCORP INC	COM	666762109	4828	238628	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	26	490	SH	DEFINED	11
NORTHROP GRUMMAN CORP	COM	666807102	135	2516	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	1045	19453	SH	DEFINED	9
NORTHROP GRUMMAN CORP	COM	666807102	1486	27666	SH	DEFINED	12
NORTHROP GRUMMAN CORP	COM	666807102	27004	502870	SH	DEFINED	6
NORTHWEST AIRLS CORP	CL A	667280101	50	4500	SH	DEFINED	12
NORTHWEST BANCORP INC PA	COM	667328108	12	504	SH	DEFINED	12
NORTHWEST BANCORP INC PA	COM	667328108	76	3300	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	2443	80100	SH	DEFINED	6
NORTHWEST NAT GAS CO	COM	667655104	2685	88020	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	18	600	SH	DEFINED	12
NOVA CHEMICALS CORP	COM	66977W109	3979	103200	SH	DEFINED	7
NOVARTIS A G	SPONSORED ADR	66987V109	67	1500	SH	DEFINED	1
NOVARTIS A G	SPONSORED ADR	66987V109	48	1082	SH	DEFINED	9
NOVARTIS A G	SPONSORED ADR	66987V109	327	7340	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	8571	192623	SH	DEFINED	6
NOVASTAR FINL INC	COM	669947400	32	830	SH	DEFINED	12
NOVATEL WIRELESS INC	COM NEW	66987M604	27	1000	SH	DEFINED	12
NOVATEL WIRELESS INC	COM NEW	66987M604	13	500	SH	DEFINED	11
NOVAVAX INC	COM	670002104	4	675	SH	DEFINED	11
NOVAVAX INC	COM	670002104	14	2675	SH	DEFINED	12
NOVELL INC	COM	670006105	8	1000	SH	DEFINED	2
NOVELL INC	COM	670006105	93	11125	SH	DEFINED	12
NOVELLUS SYS INC	COM	670008101	40	1260	SH	DEFINED	12
NOVELLUS SYS INC	COM	670008101	3	100	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	41	1310	SH	DEFINED	9
NOVO-NORDISK A S	ADR	670100205	535	10300	SH	DEFINED	2
NPS PHARMACEUTICALS INC	COM	62936P103	46	2200	SH	DEFINED	12
NRG ENERGY INC	COM NEW	629377508	6	257	SH	DEFINED	12
NRG ENERGY INC	COM NEW	629377508	1865	75200	SH	DEFINED	6
NSD BANCORP INC	COM	62938D108	43	1839	SH	DEFINED	12
NSTAR	COM	67019E107	17400	363405	SH	DEFINED	6
NSTAR	COM	67019E107	19	400	SH	DEFINED	11
NSTAR	COM	67019E107	804	16800	SH	DEFINED	12
NSTOR TECHNOLOGIES INC	COM	67018N108	17	62000	SH	DEFINED	12
NU SKIN ENTERPRISES INC	CL A	67018T105	0	0	SH	DEFINED	12
NUANCE COMMUNICATIONS INC	COM	669967101	429	94010	SH	DEFINED	12



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

NUCOR CORP	COM	670346105	23	300	SH	DEFINED	11
NUCOR CORP	COM	670346105	338	4400	SH	DEFINED	6
NUCOR CORP	COM	670346105	2464	32106	SH	DEFINED	12
NUCOR CORP	COM	670346105	80	1042	SH	DEFINED	2
NUI CORP	COM	629431107	10	700	SH	DEFINED	12
NUTRI SYS INC NEW	COM	67069D108	1	650	SH	DEFINED	12
NUVEEN ARIZ DIVID ADVANTAG M	COM SH BEN INT	67069L100	0	1	SH	DEFINED	12
NUVEEN AZ DIV ADV MUN FD 3	COM	67072E101	32	2463	SH	DEFINED	12
NUVEEN CALIF PERFORM PLUS MU	COM	67062Q106	13	1000	SH	DEFINED	12
NUVEEN CALIF PREM INCOME MUN	COM	6706L0102	13	1000	SH	DEFINED	12
NUVEEN CALIF QUALITY INCM MU	COM	670985100	10	700	SH	DEFINED	12
NUVEEN CT DIV ADV MUN FD 3	COM	67071Y108	191	14159	SH	DEFINED	12
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	3205	240448	SH	DEFINED	12
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	3882	276692	SH	DEFINED	12
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	609	45817	SH	DEFINED	12
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	844	59178	SH	DEFINED	12
NUVEEN FLA INVT QUALITY MUN	COM	670970102	636	45300	SH	DEFINED	12
NUVEEN FLA QUALITY INCOME MU	COM	670978105	366	26475	SH	DEFINED	12
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	12	800	SH	DEFINED	12
NUVEEN INS FL TX FR ADV MUN	COM	670655109	142	11000	SH	DEFINED	12
NUVEEN INS NY TX FR ADV MUN	COM	670656107	32	2500	SH	DEFINED	12
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	468	34828	SH	DEFINED	12
NUVEEN INSD FLA PREM INCOME	COM	67101V108	496	34837	SH	DEFINED	12
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	972	68279	SH	DEFINED	12
NUVEEN INSD NEW YORK DIVID	COM	67071N102	39	2867	SH	DEFINED	12
NUVEEN INSD NY PREM INCOME F	COM	67101R107	23	1700	SH	DEFINED	12
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	161	12814	SH	DEFINED	12
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	318	21945	SH	DEFINED	12
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	1079	77304	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	1286	47992	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	16	600	SH	DEFINED	11
NUVEEN MASS DIVID ADVANTAG M	COM SH BEN INT	67069P101	20	1345	SH	DEFINED	12
NUVEEN MD DIV ADV MUN FD 3	COM	67072A109	248	18847	SH	DEFINED	12
NUVEEN MD DIV ADV MUNI FD 2	COM SH BEN INT	67070V105	263	18557	SH	DEFINED	12
NUVEEN MD DIVID ADVANTAGE MU	COM SH BEN INT	67069R107	760	53650	SH	DEFINED	12
NUVEEN MD PREM INCOME MUN FD	COM	67061Q107	539	36633	SH	DEFINED	12
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	2797	198232	SH	DEFINED	12
NUVEEN MUN HIGH INC OPP FD	COM	670682103	660	46010	SH	DEFINED	12
NUVEEN MUN INCOME FD INC	COM	67062J102	89	9337	SH	DEFINED	12
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	2532	188225	SH	DEFINED	12
NUVEEN MUN VALUE FD INC	COM	670928100	903	102968	SH	DEFINED	12
NUVEEN N C DIV ADV FD 2	COM	67071D104	237	15901	SH	DEFINED	12
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	135	9010	SH	DEFINED	12
NUVEEN NC DIV ADV MUN FD 3	COM	67072D103	221	16134	SH	DEFINED	12
NUVEEN NC DIVID ADVANTAGE MU	COM SH BEN INT	67069N106	145	9725	SH	DEFINED	12
NUVEEN NEW JERSEY DIVID	COM	67071T109	14	1000	SH	DEFINED	12
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	34	2500	SH	DEFINED	12
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	116	8164	SH	DEFINED	12
NUVEEN NJ PREM INCOME MUN FD	COM	67101N106	59	4174	SH	DEFINED	12
NUVEEN NY DIV ADVANTG MUN FD	COM	67070A101	34	2500	SH	DEFINED	12
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	7	500	SH	DEFINED	12
NUVEEN NY SELECT QUALITY MUN	COM	670976109	15	1040	SH	DEFINED	12
NUVEEN OH DIV ADV MUNI FD 2	COM SH BEN INT	67070R104	35	2550	SH	DEFINED	12
NUVEEN OH DIV ADVANTAGE MUN	COM	67070C107	97	6821	SH	DEFINED	12
NUVEEN OHIO DIVID ADVANTAGE	COM	67071V104	81	6015	SH	DEFINED	12
NUVEEN OHIO QUALITY INCOME M	COM	670980101	210	13350	SH	DEFINED	12
NUVEEN PA DIV ADVANTAGE MUN	COM	67070E103	365	25337	SH	DEFINED	12
NUVEEN PA DIVID ADVANTAGE MU	COM	67071W102	171	12670	SH	DEFINED	12
NUVEEN PA INVT QUALITY MUN F	COM	670972108	346	25514	SH	DEFINED	12
NUVEEN PA PREM INCOME MUN FD	COM	67061F101	169	12182	SH	DEFINED	12
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	1569	114764	SH	DEFINED	12
NUVEEN PFD & CONV INC FD	COM	67073B106	1629	122573	SH	DEFINED	12

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

NUVEEN PFD & CONV INCOME FD	COM SHS	67073D102	1477	114504	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD	COM	67062T100	2737	208007	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	907	67638	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	256	22067	SH	DEFINED	12
NUVEEN PREMIER INSD MUN INCO	COM	670987106	57	4050	SH	DEFINED	12
NUVEEN PREMIER MUN INCOME FD	COM	670988104	252	18736	SH	DEFINED	12
NUVEEN QUALITY INCOME MUN FD	COM	670977107	532	39977	SH	DEFINED	12
NUVEEN QUALITY PFD INC FD 3	COM	67072W101	290	21410	SH	DEFINED	12
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	1478	105204	SH	DEFINED	12
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	848	63126	SH	DEFINED	12
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	113	6700	SH	DEFINED	11
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	847	50467	SH	DEFINED	12
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	165	17900	SH	DEFINED	12
NUVEEN SELECT QUALITY MUN FD	COM	670973106	2317	167534	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	271	21181	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	19	1500	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	252	18870	SH	DEFINED	12
NUVEEN SR INCOME FD	COM	67067Y104	283	29350	SH	DEFINED	12
NUVEEN TAX FREE ADV MUN FD	COM	670657105	320	24238	SH	DEFINED	12
NUVEEN TX ADV TOTAL RET STRG	COM	67090H102	47	2778	SH	DEFINED	12
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	298	19697	SH	DEFINED	12
NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M108	858	56449	SH	DEFINED	12
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	252	16669	SH	DEFINED	12
NUVELO INC	COM NEW	67072M301	5	543	SH	DEFINED	2
NVE CORP	COM NEW	629445206	180	4500	SH	DEFINED	12
NVIDIA CORP	COM	67066G104	212	10345	SH	DEFINED	12
NVIDIA CORP	COM	67066G104	265	12950	SH	DEFINED	5
NVR INC	COM	62944T105	28511	58882	SH	DEFINED	3
NYMAGIC INC	COM	629484106	2062	78100	SH	DEFINED	6
NYMOX PHARMACEUTICAL CORP	COM	67076P102	8	2000	SH	DEFINED	12
O CHARLEYS INC	COM	670823103	5	300	SH	DEFINED	6
O REILLY AUTOMOTIVE INC	COM	686091109	5	104	SH	DEFINED	12
O REILLY AUTOMOTIVE INC	COM	686091109	226	5000	SH	DEFINED	6
O REILLY AUTOMOTIVE INC	COM	686091109	1071	23700	SH	DEFINED	11
OAKLEY INC	COM	673662102	6	500	SH	DEFINED	12
OCCIDENTAL PETE CORP DEL	COM	674599105	24	500	SH	DEFINED	9
OCCIDENTAL PETE CORP DEL	COM	674599105	63	1306	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	78	1620	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	1178	24325	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	1506	31105	SH	DEFINED	12
OCCIDENTAL PETE CORP DEL	COM	674599105	3879	80120	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	9	180	SH	DEFINED	6
OCEANFIRST FINL CORP	COM	675234108	74	3100	SH	DEFINED	11
OCEANFIRST FINL CORP	COM	675234108	34	1400	SH	DEFINED	12
OCTEL CORP	COM	675727101	57	2181	SH	DEFINED	12
OCULAR SCIENCES INC	COM	675744106	8962	235830	SH	DEFINED	3
OCWEN FINL CORP	COM	675746101	12	1000	SH	DEFINED	12
ODYSSEY HEALTHCARE INC	COM	67611V101	160	8525	SH	DEFINED	12
ODYSSEY RE HLDGS CORP	COM	67612W108	18820	784170	SH	DEFINED	6
ODYSSEY RE HLDGS CORP	COM	67612W108	297	12355	SH	DEFINED	4
ODYSSEY RE HLDGS CORP	COM	67612W108	12	500	SH	DEFINED	11
OFFICE DEPOT INC	COM	676220106	6086	339833	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	156	8690	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	230	12857	SH	DEFINED	12
OFFICE DEPOT INC	COM	676220106	10	400	SH	DEFINED	7
OFFICE DEPOT INC	COM	676220106	263	14675	SH	DEFINED	5
OFFSHORE LOGISTICS INC	COM	676255102	9337	332050	SH	DEFINED	6
OFFSHORE LOGISTICS INC	COM	676255102	1499	53300	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	18611	730690	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	18	712	SH	DEFINED	2
OGE ENERGY CORP	COM	670837103	14	550	SH	DEFINED	11
OGE ENERGY CORP	COM	670837103	1127	44257	SH	DEFINED	12

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

OHIO CAS CORP	COM	677240103	103	5100	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	835	41465	SH	DEFINED	12
OIL STS INTL INC	COM	678026105	18117	1184100	SH	DEFINED	6
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	43	600	SH	DEFINED	12
OILGEAR CO	COM	678042102	4	924	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	733	24860	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	1462	49600	SH	DEFINED	3
OLD DOMINION FGHT LINES INC	COM	679580100	13	450	SH	DEFINED	11
OLD LINE BANCSHARES INC	COM	67984M100	5	500	SH	DEFINED	12
OLD POINT FINL CORP	COM	680194107	181	6061	SH	DEFINED	6
OLD POINT FINL CORP	COM	680194107	397	13202	SH	DEFINED	12
OLD REP INTL CORP	COM	680223104	5080	214165	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	26	1095	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	1234	52015	SH	DEFINED	12
OLD SECOND BANCORP INC ILL	COM	680277100	37	705	SH	DEFINED	12
OLIN CORP	COM PAR \$1	680665205	1166	66184	SH	DEFINED	12
OLYMPIC STEEL INC	COM	68162K106	12085	591800	SH	DEFINED	3
OM GROUP INC	COM	670872100	15733	476610	SH	DEFINED	3
OM GROUP INC	COM	670872100	1	41	SH	DEFINED	11
OMEGA FINL CORP	COM	682092101	103	3000	SH	DEFINED	12
OMEGA HEALTHCARE INVS INC	COM	681936100	16	1640	SH	DEFINED	3
OMEGA HEALTHCARE INVS INC	COM	681936100	11	1057	SH	DEFINED	12
OMEGA PROTEIN CORP	COM	68210P107	11	1100	SH	DEFINED	12
OMI CORP NEW	COM	Y6476W104	3987	335050	SH	DEFINED	3
OMI CORP NEW	COM	Y6476W104	43	3580	SH	DEFINED	12
OMNICARE INC	COM	681904108	2	48	SH	DEFINED	9
OMNICARE INC	COM	681904108	6	140	SH	DEFINED	6
OMNICARE INC	COM	681904108	299	6992	SH	DEFINED	12
OMNICARE INC	COM	681904108	4137	96640	SH	DEFINED	3
OMNICARE INC	COM	681904108	77058	1800000	SH	DEFINED	13
OMNICARE INC	COM	681904108	13057	305000	SH	DEFINED	8
OMNICELL INC	COM	68213N109	6	400	SH	DEFINED	12
OMNICOM GROUP INC	COM	681919106	1119	14743	SH	DEFINED	12
OMNICOM GROUP INC	COM	681919106	952	12550	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	66	864	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	53	700	SH	DEFINED	4
OMNICOM GROUP INC	COM	681919106	15	200	SH	DEFINED	2
OMNICOM GROUP INC	COM	681919106	0	0	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	4	250	SH	DEFINED	12
OMNOVA SOLUTIONS INC	COM	682129101	3	475	SH	DEFINED	12
ON ASSIGNMENT INC	COM	682159108	5	900	SH	DEFINED	12
ON SEMICONDUCTOR CORP	COM	682189105	1	100	SH	DEFINED	12
ON SEMICONDUCTOR CORP	COM	682189105	11217	2234500	SH	DEFINED	3
ON TRACK INNOVATION LTD	SHS	M8791A109	7	750	SH	DEFINED	12
ONE LIBERTY PPTYS INC	COM	682406103	32	1735	SH	DEFINED	12
ONEOK INC NEW	COM	682680103	91	4150	SH	DEFINED	12
ONEOK INC NEW	COM	682680103	37038	1684290	SH	DEFINED	6
ONVIA COM INC	COM NEW	68338T403	0	30	SH	DEFINED	12
ONYX ACCEP CORP	COM	682914106	997	60550	SH	DEFINED	6
ONYX PHARMACEUTICALS INC	COM	683399109	4264	100650	SH	DEFINED	3
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	6076	63000	SH	DEFINED	3
OPEN TEXT CORP	COM	683715106	11	332	SH	DEFINED	12
OPENWAVE SYS INC	COM NEW	683718308	10	749	SH	DEFINED	12
OPINION RESH CORP	COM	683755102	120	17300	SH	DEFINED	6
OPNET TECHNOLOGIES INC	COM	683757108	8	600	SH	DEFINED	12
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	19	700	SH	DEFINED	11
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	192	24416	SH	DEFINED	12
OPSWARE INC	COM	68383A101	16	2000	SH	DEFINED	12
OPTELECOM INC	COM PAR \$0.03	683818207	7	700	SH	DEFINED	12
OPTICAL CABLE CORP	COM NEW	683827208	13	2504	SH	DEFINED	12
OPTIMAL GROUP INC	CL A NEW	68388R208	46	6100	SH	DEFINED	12
OPTION CARE INC	COM	683948103	2137	140020	SH	DEFINED	3

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

OPTION CARE INC	COM	683948103	3	175	SH	DEFINED	11
ORACLE CORP	COM	68389X105	134	11218	SH	DEFINED	11
ORACLE CORP	COM	68389X105	8591	720096	SH	DEFINED	12
ORACLE CORP	COM	68389X105	6950	582541	SH	DEFINED	3
ORACLE CORP	COM	68389X105	4006	335798	SH	DEFINED	2
ORACLE CORP	COM	68389X105	3809	319318	SH	DEFINED	1
ORACLE CORP	COM	68389X105	481	40300	SH	DEFINED	5
ORACLE CORP	COM	68389X105	32	2000	SH	DEFINED	7
ORACLE CORP	COM	68389X105	14	1139	SH	DEFINED	4
ORACLE CORP	COM	68389X105	812	68049	SH	DEFINED	9
ORASURE TECHNOLOGIES INC	COM	68554V108	99	10200	SH	DEFINED	12
ORBITAL SCIENCES CORP	COM	685564106	8757	634090	SH	DEFINED	3
ORBITAL SCIENCES CORP	COM	685564106	47	3380	SH	DEFINED	12
ORBITZ INC	CL A	68556Y100	17	800	SH	DEFINED	12
ORBOTECH LTD	ORD	M75253100	47	2300	SH	DEFINED	11
ORBOTECH LTD	ORD	M75253100	220	10800	SH	DEFINED	6
ORCHID BIOSCIENCES INC	COM PAR \$0.01	68571P506	131	17046	SH	DEFINED	12
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	13	750	SH	DEFINED	12
ORIENTAL FINL GROUP INC	COM	68618W100	12717	469789	SH	DEFINED	3
ORIENTAL FINL GROUP INC	COM	68618W100	2434	89923	SH	DEFINED	6
ORIX CORP	SPONSORED ADR	686330101	747	13030	SH	DEFINED	6
ORPHAN MED INC	COM	687303107	76	7600	SH	DEFINED	12
ORTHODONTIC CTRS AMER INC	COM	68750P103	12	1500	SH	DEFINED	12
ORTHODONTIC CTRS AMER INC	COM	68750P103	6969	850900	SH	DEFINED	6
ORTHOFIX INTL N V	COM	N6748L102	825	19300	SH	DEFINED	3
ORTHOVITA INC	COM	68750U102	44	8500	SH	DEFINED	9
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	75	14700	SH	DEFINED	12
OSHKOSH B GOSH INC	CL A	688222207	4001	160425	SH	DEFINED	6
OSHKOSH TRUCK CORP	COM	688239201	3574	62360	SH	DEFINED	3
OSI PHARMACEUTICALS INC	COM	671040103	0	5	SH	DEFINED	9
OSI PHARMACEUTICALS INC	COM	671040103	0	7	SH	DEFINED	12
OUTBACK STEAKHOUSE INC	COM	689899102	3027	73195	SH	DEFINED	12
OUTBACK STEAKHOUSE INC	COM	689899102	242	5845	SH	DEFINED	11
OVERLAND STORAGE INC	COM	690310107	1040	78400	SH	DEFINED	3
OVERLAND STORAGE INC	COM	690310107	411	31000	SH	DEFINED	6
OVERNITE CORP	COM	690322102	1185	40300	SH	DEFINED	3
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	324	7343	SH	DEFINED	12
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	4849	109880	SH	DEFINED	3
OWENS & MINOR INC NEW	COM	690732102	9	360	SH	DEFINED	11
OWENS & MINOR INC NEW	COM	690732102	233	9000	SH	DEFINED	9
OWENS & MINOR INC NEW	COM	690732102	1629	62897	SH	DEFINED	12
OWENS & MINOR INC NEW	COM	690732102	17505	675850	SH	DEFINED	6
OWENS & MINOR INC NEW	COM	690732102	19688	760170	SH	DEFINED	3
OWENS ILL INC	PFD CONV \$.01	690768502	168	5000	SH	DEFINED	12
OWENS ILL INC	COM NEW	690768403	21	1250	SH	DEFINED	12
OXFORD HEALTH PLANS INC	COM	691471106	6	110	SH	DEFINED	6
OXFORD HEALTH PLANS INC	COM	691471106	61	1115	SH	DEFINED	12
OXFORD INDS INC	COM	691497309	34	785	SH	DEFINED	11
OXFORD INDS INC	COM	691497309	9	200	SH	DEFINED	12
P & F INDS INC	CL A NEW	692830508	29	3800	SH	DEFINED	6
P F CHANGS CHINA BISTRO INC	COM	69333Y108	69	1665	SH	DEFINED	12
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	381	24500	SH	DEFINED	3
PAB BANKSHARES INC	COM	69313P101	620	51100	SH	DEFINED	6
PAC-WEST TELECOM INC	COM	69371Y101	0	70	SH	DEFINED	12
PACCAR INC	COM	693718108	38	658	SH	DEFINED	11
PACCAR INC	COM	693718108	300	5175	SH	DEFINED	2
PACCAR INC	COM	693718108	15359	264848	SH	DEFINED	3
PACCAR INC	COM	693718108	3	58	SH	DEFINED	12
PACER INTL INC TENN	COM	69373H106	7763	419610	SH	DEFINED	3
PACHOLDER HIGH YIELD FD INC	COM	693742108	26	3000	SH	DEFINED	12
PACIFIC AMERN INCOME SHS INC	COM	693796104	3392	243526	SH	DEFINED	12
PACIFIC CAP BANCORP NEW	COM	69404P101	13306	473004	SH	DEFINED	3

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

PACIFIC CAP BANCORP NEW	COM	69404P101	3398	120796	SH	DEFINED	1
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	890	34165	SH	DEFINED	12
PACIFIC INTERNET LTD	ORD	Y66183107	1363	148100	SH	DEFINED	3
PACIFIC INTERNET LTD	ORD	Y66183107	5	550	SH	DEFINED	12
PACIFIC SUNWEAR CALIF INC	COM	694873100	5802	296185	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	COM	695112102	35	912	SH	DEFINED	11
PACIFICARE HEALTH SYS DEL	COM	695112102	3119	80665	SH	DEFINED	12
PACIFICARE HEALTH SYS DEL	COM	695112102	25273	654139	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	COM	695112102	12993	336092	SH	DEFINED	3
PACKAGING CORP AMER	COM	695156109	20	850	SH	DEFINED	12
PACTIV CORP	COM	695257105	4	156	SH	DEFINED	9
PACTIV CORP	COM	695257105	43	1725	SH	DEFINED	11
PACTIV CORP	COM	695257105	925	37076	SH	DEFINED	12
PACTIV CORP	COM	695257105	5	200	SH	DEFINED	6
PAIN THERAPEUTICS INC	COM	69562K100	24	3000	SH	DEFINED	12
PALL CORP	COM	696429307	1099	41974	SH	DEFINED	12
PALL CORP	COM	696429307	5266	150000	SH	DEFINED	7
PALL CORP	COM	696429307	63	2400	SH	DEFINED	2
PALL CORP	COM	696429307	87	3330	SH	DEFINED	11
PALMONE INC	COM	69713P107	34	986	SH	DEFINED	12
PALMONE INC	COM	69713P107	2	50	SH	DEFINED	7
PALMSOURCE INC	COM	697154102	0	15	SH	DEFINED	7
PALMSOURCE INC	COM	697154102	10	576	SH	DEFINED	12
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	1	44	SH	DEFINED	2
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	9	550	SH	DEFINED	12
PAMRAPO BANCORP INC	COM	697738102	19	800	SH	DEFINED	12
PAN AMERICAN SILVER CORP	COM	697900108	424	32270	SH	DEFINED	12
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	2	39	SH	DEFINED	12
PANAMSAT CORP NEW	COM	697933109	98	4230	SH	DEFINED	6
PANAMSAT CORP NEW	COM	697933109	12	500	SH	DEFINED	12
PANERA BREAD CO	CL A	69840W108	131	3640	SH	DEFINED	12
PANTRY INC	COM	698657103	5288	242550	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	10571	357850	SH	DEFINED	6
PAR PHARMACEUTICAL COS INC	COM	69888P106	183	5200	SH	DEFINED	12
PAR PHARMACEUTICAL COS INC	COM	69888P106	9	264	SH	DEFINED	11
PARADIGM GENETICS INC	COM	69900R106	1	1806	SH	DEFINED	12
PARAGON TECHNOLOGIES INC	COM	69912T108	3	300	SH	DEFINED	12
PARALLEL PETE CORP DEL	COM	699157103	1212	239000	SH	DEFINED	6
PARAMETRIC TECHNOLOGY CORP	COM	699173100	636	127100	SH	DEFINED	3
PARAMETRIC TECHNOLOGY CORP	COM	699173100	30	6000	SH	DEFINED	12
PARK ELECTROCHEMICAL CORP	COM	700416209	240	9500	SH	DEFINED	3
PARK NATL CORP	COM	700658107	225	1765	SH	DEFINED	12
PARK NATL CORP	COM	700658107	20	160	SH	DEFINED	2
PARKER DRILLING CO	COM	701081101	47	12200	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	7	110	SH	DEFINED	9
PARKER HANNIFIN CORP	COM	701094104	60	1012	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	314	5275	SH	DEFINED	5
PARKER HANNIFIN CORP	COM	701094104	593	9967	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	23109	388646	SH	DEFINED	3
PARKVALE FINL CORP	COM	701492100	572	21728	SH	DEFINED	12
PARKVALE FINL CORP	COM	701492100	1706	64799	SH	DEFINED	6
PARKWAY PPTYS INC	COM	70159Q104	44	1000	SH	DEFINED	3
PARLUX FRAGRANCES INC	COM	701645103	262	23950	SH	DEFINED	6
PARTNERRE LTD	COM	G6852T105	2720	47945	SH	DEFINED	12
PARTNERRE LTD	COM	G6852T105	29	520	SH	DEFINED	11
PARTNERRE LTD	COM	G6852T105	269	4750	SH	DEFINED	5
PARTNERS TRUST FINCL GROUP I	COM	70213A103	31	1600	SH	DEFINED	11
PARTNERS TRUST FINCL GROUP I	COM	70213A103	17	855	SH	DEFINED	12
PARTY CITY CORP	COM	702145103	236	18900	SH	DEFINED	3
PATHMARK STORES INC NEW	COM	70322A101	177	23200	SH	DEFINED	3
PATHMARK STORES INC NEW	COM	70322A101	4090	536695	SH	DEFINED	6
PATINA OIL & GAS CORP	COM	703224105	77	2579	SH	DEFINED	12

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

PATINA OIL & GAS CORP	COM	703224105	6592	220700	SH	DEFINED	3
PATRICK INDS INC	COM	703343103	9	900	SH	DEFINED	11
PATTERSON DENTAL CO	COM	703412106	115	1500	SH	DEFINED	12
PATTERSON DENTAL CO	COM	703412106	7519	98300	SH	DEFINED	1
PATTERSON DENTAL CO	COM	703412106	6	75	SH	DEFINED	9
PATTERSON UTI ENERGY INC	COM	703481101	2132	63811	SH	DEFINED	3
PATTERSON UTI ENERGY INC	COM	703481101	144	4317	SH	DEFINED	12
PAXAR CORP	COM	704227107	44	2276	SH	DEFINED	12
PAXAR CORP	COM	704227107	3227	165300	SH	DEFINED	3
PAXSON COMMUNICATIONS CORP	COM	704231109	36	11150	SH	DEFINED	12
PAYCHEX INC	COM	704326107	602	17758	SH	DEFINED	11
PAYCHEX INC	COM	704326107	2931	86504	SH	DEFINED	12
PAYCHEX INC	COM	704326107	75	2217	SH	DEFINED	9
PAYCHEX INC	COM	704326107	17	500	SH	DEFINED	2
PAYCHEX INC	COM	704326107	10983	324180	SH	DEFINED	1
PAYLESS SHOESOURCE INC	COM	704379106	6	432	SH	DEFINED	12
PCCW LTD	SPONS ADR NEW	70454G207	7136	1024786	SH	DEFINED	6
PDI INC	COM	69329V100	14731	484890	SH	DEFINED	3
PDI INC	COM	69329V100	129	4250	SH	DEFINED	12
PEABODY ENERGY CORP	COM	704549104	2939	52490	SH	DEFINED	12
PEABODY ENERGY CORP	COM	704549104	80	1430	SH	DEFINED	6
PEABODY ENERGY CORP	COM	704549104	12	210	SH	DEFINED	9
PEAPACK-GLADSTONE FINL CORP	COM	704699107	17	519	SH	DEFINED	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1395	43446	SH	DEFINED	1
PEARSON PLC	SPONSORED ADR	705015105	17943	1442938	SH	DEFINED	6
PEDIATRIC SVCS OF AMERICA	COM	705323103	861	67888	SH	DEFINED	6
PEDIATRIC SVCS OF AMERICA	COM	705323103	421	33200	SH	DEFINED	3
PEDIATRIX MED GROUP	COM	705324101	5	74	SH	DEFINED	12
PEDIATRIX MED GROUP	COM	705324101	36583	523740	SH	DEFINED	3
PEETS COFFEE & TEA INC	COM	705560100	38	1525	SH	DEFINED	12
PEETS COFFEE & TEA INC	COM	705560100	105	4200	SH	DEFINED	2
PEMSTAR INC	COM	706552106	81	35000	SH	DEFINED	12
PENFORD CORP	COM	707051108	5	300	SH	DEFINED	12
PENGROWTH ENERGY TR	COM	706902103	250	13400	SH	DEFINED	7
PENGROWTH ENERGY TR	COM	706902103	1278	91381	SH	DEFINED	12
PENINSULA RES CORP	COM	707176103	0	500	SH	DEFINED	12
PENN NATL GAMING INC	COM	707569109	20	600	SH	DEFINED	4
PENN NATL GAMING INC	COM	707569109	53	1600	SH	DEFINED	12
PENN NATL GAMING INC	COM	707569109	22229	669550	SH	DEFINED	3
PENN TREATY AMERN CORP	COM	707874103	10	5000	SH	DEFINED	12
PENN VA RESOURCES PARTNERS L	COM	707884102	1551	43396	SH	DEFINED	12
PENNEY J C INC	COM	708160106	664	17592	SH	DEFINED	12
PENNEY J C INC	COM	708160106	113	3000	SH	DEFINED	11
PENNEY J C INC	COM	708160106	7903	209300	SH	DEFINED	6
PENNEY J C INC	COM	708160106	49276	1304973	SH	DEFINED	3
PENNEY J C INC	COM	708160106	14	358	SH	DEFINED	9
PENNFED FINL SVCS INC	COM	708167101	1156	34800	SH	DEFINED	6
PENNFED FINL SVCS INC	COM	708167101	34	1006	SH	DEFINED	12
PENNS WOODS BANCORP INC	COM	708430103	303	6800	SH	DEFINED	12
PENNS WOODS BANCORP INC	COM	708430103	1484	33338	SH	DEFINED	6
PENNSYLVANIA COMM BANCORP IN	COM	708677109	163	3395	SH	DEFINED	12
PENNSYLVANIA COMM BANCORP IN	COM	708677109	835	17346	SH	DEFINED	1
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	808	23599	SH	DEFINED	9
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1011	29509	SH	DEFINED	12
PENTAIR INC	COM	709631105	844	25099	SH	DEFINED	12
PENTAIR INC	COM	709631105	3894	115760	SH	DEFINED	2
PENTAIR INC	COM	709631105	60552	1800000	SH	DEFINED	13
PENWEST PHARMACEUTICALS CO	COM	709754105	1	100	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	70	2623	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	1730	64194	SH	DEFINED	6
PEOPLES BANCORP N C INC	COM	710577107	6	297	SH	DEFINED	12
PEOPLES BK BRIDGEPORT CONN	COM	710198102	5	166	SH	DEFINED	12

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

PEOPLES ENERGY CORP	COM	711030106	33048	784050	SH	DEFINED	6
PEOPLES ENERGY CORP	COM	711030106	25	600	SH	DEFINED	2
PEOPLES ENERGY CORP	COM	711030106	140	3316	SH	DEFINED	12
PEOPLES HLDG CO	COM	711148106	698	20200	SH	DEFINED	6
PEOPLESOFT INC	COM	712713106	741	40040	SH	DEFINED	5
PEOPLESOFT INC	COM	712713106	3347	180910	SH	DEFINED	6
PEOPLESOFT INC	COM	712713106	1680	90794	SH	DEFINED	12
PEOPLESOFT INC	COM	712713106	1960	105919	SH	DEFINED	3
PEOPLESOFT INC	COM	712713106	292	15800	SH	DEFINED	11
PEOPLESOFT INC	COM	712713106	2	100	SH	DEFINED	2
PEP BOYS MANNY MOE & JACK	COM	713278109	230	9085	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	1409	77097	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	62	3370	SH	DEFINED	6
PEPCO HOLDINGS INC	COM	713291102	6	315	SH	DEFINED	9
PEPCO HOLDINGS INC	COM	713291102	72	3921	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	9	466	SH	DEFINED	11
PEPSI BOTTLING GROUP INC	COM	713409100	7907	258900	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	4706	154080	SH	DEFINED	12
PEPSI BOTTLING GROUP INC	COM	713409100	13	420	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	31	1000	SH	DEFINED	11
PEPSI BOTTLING GROUP INC	COM	713409100	98492	3225000	SH	DEFINED	10
PEPSI BOTTLING GROUP INC	COM	713409100	249	8150	SH	DEFINED	3
PEPSIAMERICAS INC	COM	71343P200	12	575	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	132	6213	SH	DEFINED	12
PEPSIAMERICAS INC	COM	71343P200	85	4010	SH	DEFINED	6
PEPSICO INC	COM	713448108	177	2450	SH	DEFINED	7
PEPSICO INC	COM	713448108	27484	510095	SH	DEFINED	2
PEPSICO INC	COM	713448108	2131	39557	SH	DEFINED	5
PEPSICO INC	COM	713448108	863	16020	SH	DEFINED	6
PEPSICO INC	COM	713448108	11390	211398	SH	DEFINED	3
PEPSICO INC	COM	713448108	14808	274822	SH	DEFINED	1
PEPSICO INC	COM	713448108	18946	351625	SH	DEFINED	12
PEPSICO INC	COM	713448108	135	2508	SH	DEFINED	4
PEPSICO INC	COM	713448108	19103	354548	SH	DEFINED	11
PEPSICO INC	COM	713448108	4570	84812	SH	DEFINED	9
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	24	SH	DEFINED	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	1000	SH	DEFINED	1
PEREGRINE PHARMACEUTICALS IN	COM	713661106	3	2000	SH	DEFINED	12
PERFORMANCE FOOD GROUP CO	COM	713755106	286	10785	SH	DEFINED	12
PERFORMANCE FOOD GROUP CO	COM	713755106	12	435	SH	DEFINED	9
PERFORMANCE FOOD GROUP CO	COM	713755106	7	282	SH	DEFINED	11
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	16	1700	SH	DEFINED	3
PERINI CORP	COM	713839108	1163	109000	SH	DEFINED	6
PERINI CORP	COM	713839108	1427	133740	SH	DEFINED	3
PERKINELMER INC	COM	714046109	2	90	SH	DEFINED	6
PERKINELMER INC	COM	714046109	4	176	SH	DEFINED	2
PERKINELMER INC	COM	714046109	64	3184	SH	DEFINED	12
PERKINELMER INC	COM	714046109	43446	2167962	SH	DEFINED	3
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	3	300	SH	DEFINED	12
PEROT SYS CORP	CL A	714265105	1939	146094	SH	DEFINED	12
PEROT SYS CORP	CL A	714265105	182	13680	SH	DEFINED	3
PERRIGO CO	COM	714290103	1981	104440	SH	DEFINED	3
PERRIGO CO	COM	714290103	184	9690	SH	DEFINED	12
PETCO ANIMAL SUPPLIES	COM NEW	716016209	1557	48350	SH	DEFINED	3
PETRO-CDA	COM	71644E102	46802	811825	SH	DEFINED	7
PETFUND ENERGY TRUST	TR UNIT	71648W108	200	17941	SH	DEFINED	12
PETROKAZAKHSTAN INC	COM	71649P102	24	885	SH	DEFINED	12
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	87	3095	SH	DEFINED	11
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	23	900	SH	DEFINED	11
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	2	90	SH	DEFINED	9
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	2	75	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	6896	246331	SH	DEFINED	6

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

PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	22	800	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	42	1500	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	35748	1429900	SH	DEFINED	3
PETROLEUM & RES CORP	COM	716549100	81	3416	SH	DEFINED	12
PETROLEUM DEV CORP	COM	716578109	12372	451200	SH	DEFINED	3
PETROLEUM DEV CORP	COM	716578109	11	409	SH	DEFINED	12
PETROQUEST ENERGY INC	COM	716748108	71	16700	SH	DEFINED	12
PETSMART INC	COM	716768106	481	14815	SH	DEFINED	12
PFF BANCORP INC	COM	69331W104	8992	241460	SH	DEFINED	6
PFF BANCORP INC	COM	69331W104	21	560	SH	DEFINED	11
PFIZER INC	COM	717081103	5592	163133	SH	DEFINED	11
PFIZER INC	COM	717081103	70534	2057585	SH	DEFINED	3
PFIZER INC	COM	717081103	4045	118000	SH	DEFINED	10
PFIZER INC	COM	717081103	5211	152007	SH	DEFINED	9
PFIZER INC	COM	717081103	8201	239249	SH	DEFINED	5
PFIZER INC	COM	717081103	14604	317825	SH	DEFINED	7
PFIZER INC	COM	717081103	29649	864911	SH	DEFINED	1
PFIZER INC	COM	717081103	37080	1081682	SH	DEFINED	6
PFIZER INC	COM	717081103	62042	1809873	SH	DEFINED	12
PFIZER INC	COM	717081103	39790	1160736	SH	DEFINED	2
PG&E CORP	COM	69331C108	6065	217090	SH	DEFINED	6
PG&E CORP	COM	69331C108	251	8989	SH	DEFINED	12
PG&E CORP	COM	69331C108	6	210	SH	DEFINED	9
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	258	3300	SH	DEFINED	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	339	10660	SH	DEFINED	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	3	104	SH	DEFINED	11
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	104	18373	SH	DEFINED	9
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	20	3590	SH	DEFINED	12
PHARMION CORP	COM	71715B409	24	500	SH	DEFINED	12
PHELPS DODGE CORP	COM	717265102	12	150	SH	DEFINED	11
PHELPS DODGE CORP	COM	717265102	19935	257192	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	6976	90000	SH	DEFINED	10
PHELPS DODGE CORP	COM	717265102	6189	79850	SH	DEFINED	6
PHELPS DODGE CORP	COM	717265102	20	252	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	809	10437	SH	DEFINED	12
PHILADELPHIA CONS HLDG CORP	COM	717528103	7852	130708	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	3142	52300	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	90	1500	SH	DEFINED	12
PHILLIPS VAN HEUSEN CORP	COM	718592108	10321	536150	SH	DEFINED	6
PHILLIPS VAN HEUSEN CORP	COM	718592108	1832	95150	SH	DEFINED	3
PHILLIPS VAN HEUSEN CORP	COM	718592108	69	3600	SH	DEFINED	12
PHOENIX COS INC NEW	COM	71902E109	23	1894	SH	DEFINED	12
PHOENIX COS INC NEW	COM	71902E109	12	941	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	0	18	SH	DEFINED	11
PHOSPHATE RESOURCE PARTNERS	DEPOSITARY UNT	719217101	0	139	SH	DEFINED	12
PHOTON DYNAMICS INC	COM	719364101	58	1660	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	20	1050	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	4	200	SH	DEFINED	12
PHOTRONICS INC	COM	719405102	2097	110730	SH	DEFINED	3
PHSB FINANCIAL CORP	COM	69335T107	13	640	SH	DEFINED	12
PIEDMONT NAT GAS INC	COM	720186105	28	645	SH	DEFINED	11
PIEDMONT NAT GAS INC	COM	720186105	34	800	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	495	11600	SH	DEFINED	3
PIEDMONT NAT GAS INC	COM	720186105	977	22875	SH	DEFINED	12
PIER 1 IMPORTS INC	COM	720279108	67	3800	SH	DEFINED	2
PIER 1 IMPORTS INC	COM	720279108	1975	111630	SH	DEFINED	12
PIER 1 IMPORTS INC	COM	720279108	30812	1743070	SH	DEFINED	6
PILGRIMS PRIDE CORP	COM	721467108	5452	188400	SH	DEFINED	3
PIMCO CA MUNICIPAL INCOME FD	COM	72200N106	13	1000	SH	DEFINED	12
PIMCO COML MTG SECS TR INC	COM	693388100	302	23225	SH	DEFINED	12
PIMCO CORPORATE INCOME FD	COM	72200U100	179	12765	SH	DEFINED	12
PIMCO CORPORATE OPP FD	COM	72201B101	790	48991	SH	DEFINED	12



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

PIMCO FLOATING RATE INCOME F	COM	72201H108	435	21110	SH	DEFINED	12
PIMCO HIGH INCOME FD	COM SHS	722014107	557	40567	SH	DEFINED	12
PIMCO MUN INCOME FD II	COM	72200W106	11	800	SH	DEFINED	12
PIMCO MUN INCOME FD III	COM	72201A103	283	21370	SH	DEFINED	12
PIMCO MUNICIPAL INCOME FD	COM	72200R107	27	2000	SH	DEFINED	12
PIMCO NEW YORK MUN INCM FD 1	COM	72201E105	23	1800	SH	DEFINED	12
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	1018	97916	SH	DEFINED	12
PINNACLE ENTMT INC	COM	723456109	11	900	SH	DEFINED	11
PINNACLE ENTMT INC	COM	723456109	804	63792	SH	DEFINED	12
PINNACLE ENTMT INC	COM	723456109	22205	1760900	SH	DEFINED	13
PINNACLE FINL PARTNERS INC	COM	72346Q104	15	800	SH	DEFINED	12
PINNACLE SYS INC	COM	723481107	1	100	SH	DEFINED	12
PINNACLE WEST CAP CORP	COM	723484101	7	170	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	12	300	SH	DEFINED	2
PINNACLE WEST CAP CORP	COM	723484101	73	1800	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	275	6820	SH	DEFINED	12
PIONEER HIGH INCOME TR	COM	72369H106	39	2500	SH	DEFINED	12
PIONEER INTREST SHS	COM	723703104	57	5300	SH	DEFINED	12
PIONEER MUN HIGH INC ADV TR	COM	723762100	13	1000	SH	DEFINED	12
PIONEER NAT RES CO	COM	723787107	6	177	SH	DEFINED	11
PIONEER NAT RES CO	COM	723787107	148	4214	SH	DEFINED	12
PIONEER NAT RES CO	COM	723787107	8210	234025	SH	DEFINED	1
PIONEER RAILCORP	COM	723839106	2	1000	SH	DEFINED	12
PIONEER TAX ADVNTAGE BALANC	COM	72388R101	1082	94524	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	30	658	SH	DEFINED	11
PIPER JAFFRAY COS	COM	724078100	61	1352	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	7	161	SH	DEFINED	1
PIPER JAFFRAY COS	COM	724078100	2	44	SH	DEFINED	9
PIPER JAFFRAY COS	COM	724078100	0	5	SH	DEFINED	4
PIPER JAFFRAY COS	COM	724078100	111	2452	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	30	500	SH	DEFINED	7
PITNEY BOWES INC	COM	724479100	145	3278	SH	DEFINED	11
PITNEY BOWES INC	COM	724479100	1324	29920	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	1780	40236	SH	DEFINED	12
PITNEY BOWES INC	COM	724479100	1984	44830	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	3768	85156	SH	DEFINED	9
PITTSBURGH & W VA RR	SH BEN INT	724819107	9	1000	SH	DEFINED	12
PIXAR	COM	725811103	58	840	SH	DEFINED	12
PIXAR	COM	725811103	63	900	SH	DEFINED	11
PIXELWORKS INC	COM	72581M107	0	0	SH	DEFINED	12
PLACER DOME INC	COM	725906101	19051	850500	SH	DEFINED	7
PLACER DOME INC	COM	725906101	334	20054	SH	DEFINED	12
PLACER DOME INC	COM	725906101	34	2042	SH	DEFINED	2
PLACER DOME INC	COM	725906101	7	442	SH	DEFINED	11
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	562	16825	SH	DEFINED	12
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	33	1000	SH	DEFINED	11
PLAINS EXPL& PRODTN CO	COM	726505100	36741	2002222	SH	DEFINED	3
PLAINS EXPL& PRODTN CO	COM	726505100	13095	713634	SH	DEFINED	6
PLAINS EXPL& PRODTN CO	COM	726505100	440	24000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM	726505100	0	10	SH	DEFINED	12
PLAINS RES INC	COM PAR \$0.10	726540503	42	2470	SH	DEFINED	12
PLAINS RES INC	COM PAR \$0.10	726540503	407	24000	SH	DEFINED	2
PLANAR SYS INC	COM	726900103	1375	102700	SH	DEFINED	6
PLANAR SYS INC	COM	726900103	2	171	SH	DEFINED	11
PLANTRONICS INC NEW	COM	727493108	4	100	SH	DEFINED	12
PLANTRONICS INC NEW	COM	727493108	8111	192660	SH	DEFINED	3
PLANTRONICS INC NEW	COM	727493108	4	100	SH	DEFINED	9
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	8542	280710	SH	DEFINED	3
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	25099	824805	SH	DEFINED	6
PLAYTEX PRODS INC	COM	72813P100	34	4350	SH	DEFINED	12
PLC SYS INC	COM	69341D104	20	25300	SH	DEFINED	12
PLUG POWER INC	COM	72919P103	25	3296	SH	DEFINED	12

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

PLUM CREEK TIMBER CO INC	COM	729251108	3551	108982	SH	DEFINED	12
PLUM CREEK TIMBER CO INC	COM	729251108	560	17200	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	185	5693	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	72	2200	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	13	411	SH	DEFINED	9
PLUM CREEK TIMBER CO INC	COM	729251108	23	708	SH	DEFINED	1
PMC COML TR	SH BEN INT	693434102	7	518	SH	DEFINED	2
PMC COML TR	SH BEN INT	693434102	7	495	SH	DEFINED	12
PMC-SIERRA INC	COM	69344F106	8	550	SH	DEFINED	9
PMC-SIERRA INC	COM	69344F106	4	277	SH	DEFINED	12
PMI GROUP INC	COM	69344M101	4026	92514	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	422	9700	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	327	7525	SH	DEFINED	5
PMI GROUP INC	COM	69344M101	262	6013	SH	DEFINED	12
PMI GROUP INC	COM	69344M101	15787	362746	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	73	1025	SH	DEFINED	7
PNC FINL SVCS GROUP INC	COM	693475105	5964	112365	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	7408	139554	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	7665	144400	SH	DEFINED	3
PNC FINL SVCS GROUP INC	COM	693475105	13722	258517	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	3296	62095	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	3461	65199	SH	DEFINED	9
PNC FINL SVCS GROUP INC	COM	693475105	3873	72964	SH	DEFINED	12
PNC FINL SVCS GROUP INC	COM	693475105	136	2555	SH	DEFINED	11
PNM RES INC	COM	69349H107	20618	992674	SH	DEFINED	6
PNM RES INC	COM	69349H107	5753	276975	SH	DEFINED	3
POCAHONTAS BANCORP INC	COM	730234101	17	1000	SH	DEFINED	12
POGO PRODUCING CO	COM	730448107	4	89	SH	DEFINED	12
POINT 360	COM	730698107	400	108160	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	11990	249800	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	35	730	SH	DEFINED	11
POLARIS INDS INC	COM	731068102	19	388	SH	DEFINED	12
POLO RALPH LAUREN CORP	CL A	731572103	107	3100	SH	DEFINED	12
POLO RALPH LAUREN CORP	CL A	731572103	18	525	SH	DEFINED	9
POLO RALPH LAUREN CORP	CL A	731572103	4	130	SH	DEFINED	6
POLYCOM INC	COM	73172K104	2639	117745	SH	DEFINED	12
POLYCOM INC	COM	73172K104	30652	1367779	SH	DEFINED	3
POLYMEDICA CORP	COM	731738100	6	200	SH	DEFINED	12
POLYMEDICA CORP	COM	731738100	22	706	SH	DEFINED	11
POLYONE CORP	COM	73179P106	1838	247150	SH	DEFINED	6
POLYONE CORP	COM	73179P106	166	22350	SH	DEFINED	3
POMEROY IT SOLUTIONS INC	COM	731822102	7	585	SH	DEFINED	2
POMEROY IT SOLUTIONS INC	COM	731822102	825	69400	SH	DEFINED	6
POPE & TALBOT INC	COM	732827100	9	450	SH	DEFINED	12
POPULAR INC	COM	733174106	24	550	SH	DEFINED	6
POPULAR INC	COM	733174106	3700	86511	SH	DEFINED	12
PORTAL SOFTWARE INC	COM NEW	736126301	7	1909	SH	DEFINED	12
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	2	211	SH	DEFINED	9
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	25	2320	SH	DEFINED	11
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	216	19898	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	772	23030	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	19	580	SH	DEFINED	11
POSSIS MEDICAL INC	COM	737407106	27	800	SH	DEFINED	2
POST PPTYS INC	COM	737464107	1121	38460	SH	DEFINED	12
POST PPTYS INC	COM	737464107	16	550	SH	DEFINED	9
POST PPTYS INC	COM	737464107	434	14900	SH	DEFINED	2
POTASH CORP SASK INC	COM	73755L107	141	1455	SH	DEFINED	12
POTLATCH CORP	COM	737628107	3527	84700	SH	DEFINED	3
POTLATCH CORP	COM	737628107	4318	103700	SH	DEFINED	6
POWER-ONE INC	COM	739308104	1	100	SH	DEFINED	2
POWER-ONE INC	COM	739308104	752	68480	SH	DEFINED	12
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X104	302	8125	SH	DEFINED	12

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

POWERSHARES ETF TRUST	DYNAMIC OTC PT	73935X203	161	3975	SH	DEFINED	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	4	500	SH	DEFINED	12
POZEN INC	COM	73941U102	103	15000	SH	DEFINED	12
PPG INDS INC	COM	693506107	106	1701	SH	DEFINED	9
PPG INDS INC	COM	693506107	772	12352	SH	DEFINED	2
PPG INDS INC	COM	693506107	27957	447380	SH	DEFINED	6
PPG INDS INC	COM	693506107	5789	92647	SH	DEFINED	12
PPG INDS INC	COM	693506107	20530	328530	SH	DEFINED	3
PPG INDS INC	COM	693506107	11	175	SH	DEFINED	11
PPL CORP	COM	69351T106	2071	45113	SH	DEFINED	12
PPL CORP	COM	69351T106	14	300	SH	DEFINED	2
PPL CORP	COM	69351T106	797	17362	SH	DEFINED	9
PPL CORP	COM	69351T106	661	14400	SH	DEFINED	5
PPL CORP	COM	69351T106	162	3520	SH	DEFINED	6
PPL CORP	COM	69351T106	80	1750	SH	DEFINED	11
PRAECIS PHARMACEUTICALS INC	COM	739421105	13	3400	SH	DEFINED	2
PRAECIS PHARMACEUTICALS INC	COM	739421105	9	2375	SH	DEFINED	12
PRAECIS PHARMACEUTICALS INC	COM	739421105	2	528	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	283	7100	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	2721	68180	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	28	700	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	468	11719	SH	DEFINED	12
PRAXAIR INC	COM	74005P104	2219	55610	SH	DEFINED	6
PRE PAID LEGAL SVCS INC	COM	740065107	6529	274000	SH	DEFINED	6
PRE PAID LEGAL SVCS INC	COM	740065107	40	1675	SH	DEFINED	12
PRECIS INC	COM	740184106	530	211339	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	7833	143230	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	123	2250	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	1141	20871	SH	DEFINED	12
PRECISION DRILLING CORP	COM	74022D100	17882	372462	SH	DEFINED	3
PRECISION DRILLING CORP	COM	74022D100	24511	384600	SH	DEFINED	7
PREFERRED & CORP INC STRATEG	COM	74039B105	21	1004	SH	DEFINED	12
PREFERRED INCOME STRATEGIES	COM	74038E100	30	1400	SH	DEFINED	12
PREMCOR INC	COM	74045Q104	9362	249660	SH	DEFINED	6
PRENTISS PPTYS TR	SH BEN INT	740706106	1019	30400	SH	DEFINED	3
PRENTISS PPTYS TR	SH BEN INT	740706106	17	500	SH	DEFINED	12
PRESIDENTIAL LIFE CORP	COM	740884101	6165	342474	SH	DEFINED	6
PRESIDENTIAL LIFE CORP	COM	740884101	46	2535	SH	DEFINED	12
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	256	46800	SH	DEFINED	12
PRICE T ROWE GROUP INC	COM	74144T108	822	16313	SH	DEFINED	11
PRICE T ROWE GROUP INC	COM	74144T108	5950	118053	SH	DEFINED	12
PRICE T ROWE GROUP INC	COM	74144T108	10	195	SH	DEFINED	2
PRICELINE COM INC	COM NEW	741503403	66	2464	SH	DEFINED	12
PRIDE INTL INC DEL	COM	74153Q102	64	3740	SH	DEFINED	6
PRIDE INTL INC DEL	COM	74153Q102	265	15500	SH	DEFINED	12
PRIMA ENERGY CORP	COM PAR \$0.015	741901201	5	127	SH	DEFINED	12
PRIME HOSPITALITY CORP	COM	741917108	3	300	SH	DEFINED	9
PRIME MED SVCS INC NEW	COM	74156D108	428	53854	SH	DEFINED	6
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	106	6060	SH	DEFINED	12
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	116	5000	SH	DEFINED	7
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	18616	3664583	SH	DEFINED	3
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	37	7200	SH	DEFINED	12
PRINCETON REVIEW INC	COM	742352107	15	2000	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	416	11970	SH	DEFINED	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	395	11371	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	8606	247429	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	316	9090	SH	DEFINED	6
PRIORITY HEALTHCARE CORP	CL B	74264T102	59670	2600000	SH	DEFINED	10
PRIORITY HEALTHCARE CORP	CL B	74264T102	21	913	SH	DEFINED	11
PRIORITY HEALTHCARE CORP	CL B	74264T102	168	7326	SH	DEFINED	12
PRIORITY HEALTHCARE CORP	CL B	74264T102	5882	256300	SH	DEFINED	8
PRIVATEBANCORP INC	COM	742962103	103	3744	SH	DEFINED	12

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

PRO PHARMACEUTICALS INC	COM	74267T109	37	9000	SH	DEFINED	12
PROASSURANCE CORP	COM	74267C106	7	200	SH	DEFINED	11
PROASSURANCE CORP	COM	74267C106	79	2312	SH	DEFINED	12
PROCTER & GAMBLE CO	COM	742718109	18275	335697	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	75790	1392172	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	33259	610937	SH	DEFINED	12
PROCTER & GAMBLE CO	COM	742718109	8403	154350	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	3030	55654	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	824	15130	SH	DEFINED	9
PROCTER & GAMBLE CO	COM	742718109	174	3200	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	117	1600	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	1	10	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	52678	967638	SH	DEFINED	3
PROGRESS ENERGY INC	COM	743263105	7	150	SH	DEFINED	4
PROGRESS ENERGY INC	COM	743263105	2782	63157	SH	DEFINED	12
PROGRESS ENERGY INC	COM	743263105	1892	42958	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	592	13429	SH	DEFINED	2
PROGRESS ENERGY INC	COM	743263105	189	4300	SH	DEFINED	9
PROGRESS ENERGY INC	COM	743263105	213	4837	SH	DEFINED	6
PROGRESS SOFTWARE CORP	COM	743312100	11099	512180	SH	DEFINED	3
PROGRESS SOFTWARE CORP	COM	743312100	100	4600	SH	DEFINED	11
PROGRESS SOFTWARE CORP	COM	743312100	47	2188	SH	DEFINED	12
PROGRESSIVE CORP OHIO	COM	743315103	529	6207	SH	DEFINED	12
PROGRESSIVE CORP OHIO	COM	743315103	20	230	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	13	150	SH	DEFINED	9
PROGRESSIVE CORP OHIO	COM	743315103	30	354	SH	DEFINED	2
PROLOGIS	SH BEN INT	743410102	224	6800	SH	DEFINED	12
PROLOGIS	SH BEN INT	743410102	100	3050	SH	DEFINED	2
PROLOGIS	SH BEN INT	743410102	43	1300	SH	DEFINED	11
PROQUEST COMPANY	COM	74346P102	5	200	SH	DEFINED	12
PROQUEST COMPANY	COM	74346P102	713	26150	SH	DEFINED	3
PROSOFTTRAINING	COM	743477101	0	650	SH	DEFINED	12
PROSPERITY BANCSHARES INC	COM	743606105	44	1800	SH	DEFINED	3
PROTECTIVE LIFE CORP	COM	743674103	25	650	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	88	2275	SH	DEFINED	12
PROTECTIVE LIFE CORP	COM	743674103	18213	470980	SH	DEFINED	6
PROTEIN DESIGN LABS INC	COM	74369L103	6	300	SH	DEFINED	2
PROTEIN DESIGN LABS INC	COM	74369L103	17	900	SH	DEFINED	4
PROTEIN DESIGN LABS INC	COM	74369L103	964	50410	SH	DEFINED	12
PROVIDENT BANCORP INC DEL	COM	74383A109	23	2000	SH	DEFINED	1
PROVIDENT BANKSHARES CORP	COM	743859100	1669	57855	SH	DEFINED	12
PROVIDENT BANKSHARES CORP	COM	743859100	7562	262214	SH	DEFINED	6
PROVIDENT BANKSHARES CORP	COM	743859100	12	414	SH	DEFINED	4
PROVIDENT ENERGY TR	TR UNIT	74386K104	63	8200	SH	DEFINED	12
PROVIDENT FINL GROUP INC	COM	743866105	427	10824	SH	DEFINED	2
PROVIDENT FINL GROUP INC	COM	743866105	2363	59891	SH	DEFINED	4
PROVIDENT FINL GROUP INC	COM	743866105	131	3325	SH	DEFINED	12
PROVIDENT FINL GROUP INC	COM	743866105	13390	339340	SH	DEFINED	6
PROVIDENT FINL SVCS INC	COM	74386T105	212	12061	SH	DEFINED	12
PROVIDENT FINL SVCS INC	COM	74386T105	128	7300	SH	DEFINED	11
PROVIDIAN FINL CORP	COM	74406A102	200246	13650000	SH	DEFINED	10
PROVIDIAN FINL CORP	COM	74406A102	146700	10000000	SH	DEFINED	13
PROVIDIAN FINL CORP	COM	74406A102	30407	2072700	SH	DEFINED	8
PROVIDIAN FINL CORP	COM	74406A102	4102	279651	SH	DEFINED	12
PROVIDIAN FINL CORP	COM	74406A102	6	400	SH	DEFINED	6
PROVINCE HEALTHCARE CO	COM	743977100	15	900	SH	DEFINED	12
PROVINCE HEALTHCARE CO	COM	743977100	36204	2111030	SH	DEFINED	3
PROXIM CORP	CL A	744283102	6	5000	SH	DEFINED	12
PROXYMED PHARMACY INC	COM NEW	744290305	4	246	SH	DEFINED	12
PRUDENTIAL FINL INC	COM	744320102	10498	225907	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	1156	24871	SH	DEFINED	12
PRUDENTIAL FINL INC	COM	744320102	96	2061	SH	DEFINED	2

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

PRUDENTIAL FINL INC	COM	744320102	93	1500	SH	DEFINED	7
PRUDENTIAL FINL INC	COM	744320102	6	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	5	100	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	1	26	SH	DEFINED	9
PSS WORLD MED INC	COM	69366A100	9	800	SH	DEFINED	12
PSS WORLD MED INC	COM	69366A100	1885	168300	SH	DEFINED	3
PSS WORLD MED INC	COM	69366A100	4	364	SH	DEFINED	11
PTEK HLDGS INC	COM	69366M104	624	54125	SH	DEFINED	12
PTEK HLDGS INC	COM	69366M104	35396	3069910	SH	DEFINED	3
PUBLIC STORAGE INC	COM	74460D109	23	500	SH	DEFINED	2
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	0	6	SH	DEFINED	12
PUBLIC STORAGE INC	COM	74460D109	72	1555	SH	DEFINED	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	115	2862	SH	DEFINED	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	24	606	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	659	16473	SH	DEFINED	9
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	182	4550	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3011	75229	SH	DEFINED	12
PUBLICIS S A NEW	SPONSORED ADR	74463M106	17123	581027	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	298	13600	SH	DEFINED	12
PUGET ENERGY INC NEW	COM	745310102	41	1880	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	4	202	SH	DEFINED	9
PULASKI FINL CORP	COM	745548107	539	30000	SH	DEFINED	12
PULTE HOMES INC	COM	745867101	59	1140	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	7	132	SH	DEFINED	12
PURADYN FILTER TECHNOLOGIES	COM	746091107	4	2000	SH	DEFINED	12
PURE WORLD INC	COM	74622C106	12	6017	SH	DEFINED	12
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	4	600	SH	DEFINED	12
PUTNAM HIGH INCOME OPP TR	SH BEN INT	746479104	20	1200	SH	DEFINED	12
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	6	940	SH	DEFINED	12
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	33	4200	SH	DEFINED	12
PUTNAM MANAGED MUN INCOM TR	COM	746823103	94	13604	SH	DEFINED	12
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	455	74111	SH	DEFINED	12
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	1454	228545	SH	DEFINED	12
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	47	4000	SH	DEFINED	12
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	134	11000	SH	DEFINED	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	4621	762467	SH	DEFINED	5
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	889	146434	SH	DEFINED	12
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	141	11947	SH	DEFINED	12
PXRE GROUP LTD	COM	G73018106	3401	134600	SH	DEFINED	3
PXRE GROUP LTD	COM	G73018106	2	95	SH	DEFINED	11
Q E P INC	COM	74727K102	350	23575	SH	DEFINED	6
QAD INC	COM	74727D108	1651	155580	SH	DEFINED	3
QIAGEN N V	ORD	N72482107	355	29338	SH	DEFINED	12
QLOGIC CORP	COM	747277101	981	36887	SH	DEFINED	12
QLT INC	COM	746927102	10	500	SH	DEFINED	2
QLT INC	COM	746927102	18	900	SH	DEFINED	12
QLT INC	COM	746927102	32927	1643048	SH	DEFINED	3
QLT INC	COM	746927102	999	37550	SH	DEFINED	7
QUAKER CHEM CORP	COM	747316107	19	700	SH	DEFINED	12
QUAKER CHEM CORP	COM	747316107	44	1600	SH	DEFINED	3
QUAKER CITY BANCORP INC	COM	74731K106	1218	22175	SH	DEFINED	6
QUALCOMM INC	COM	747525103	624	8550	SH	DEFINED	9
QUALCOMM INC	COM	747525103	16665	228350	SH	DEFINED	3
QUALCOMM INC	COM	747525103	15440	211570	SH	DEFINED	10
QUALCOMM INC	COM	747525103	6967	95461	SH	DEFINED	12
QUALCOMM INC	COM	747525103	911	12480	SH	DEFINED	5
QUALCOMM INC	COM	747525103	282	3863	SH	DEFINED	2
QUALCOMM INC	COM	747525103	10	100	SH	DEFINED	7
QUALCOMM INC	COM	747525103	928	12713	SH	DEFINED	11
QUALITY DISTR INC FLA	COM	74756M102	145	13110	SH	DEFINED	12
QUALITY SYS INC	COM	747582104	981	19977	SH	DEFINED	12
QUANEX CORP	COM	747620102	11471	235550	SH	DEFINED	6

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

QUANEX CORP	COM	747620102	37	770	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	488	157415	SH	DEFINED	12
QUANTUM CORP	COM DSSG	747906204	52	16900	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	51	16600	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	4	1410	SH	DEFINED	4
QUEBECOR WORLD INC	COM NON-VTG	748203106	240	10900	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	8	100	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	199	2344	SH	DEFINED	12
QUEST DIAGNOSTICS INC	COM	74834L100	325	3826	SH	DEFINED	11
QUEST SOFTWARE INC	COM	74834T103	206	16000	SH	DEFINED	12
QUESTAR CORP	COM	748356102	143	3693	SH	DEFINED	9
QUESTAR CORP	COM	748356102	718	18590	SH	DEFINED	3
QUESTAR CORP	COM	748356102	10112	261700	SH	DEFINED	2
QUESTAR CORP	COM	748356102	402	10400	SH	DEFINED	5
QUESTAR CORP	COM	748356102	345	8940	SH	DEFINED	11
QUESTAR CORP	COM	748356102	140	3620	SH	DEFINED	12
QUESTCOR PHARMACEUTICALS INC	COM	74835Y101	7	8500	SH	DEFINED	12
QUIGLEY CORP	COM NEW	74838L304	15	1500	SH	DEFINED	12
QUIKSILVER INC	COM	74838C106	22	918	SH	DEFINED	12
QUILMES INDL QUINSA SOCIETE	SP ADR CL B	74838Y207	3457	205400	SH	DEFINED	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	5605	1561200	SH	DEFINED	7
QWEST COMMUNICATIONS INTL IN	COM	749121109	227059	63247700	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	1812	504634	SH	DEFINED	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	199	55510	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	104	29000	SH	DEFINED	5
QWEST COMMUNICATIONS INTL IN	COM	749121109	36	10000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	17	4723	SH	DEFINED	9
QWEST COMMUNICATIONS INTL IN	COM	749121109	17	4655	SH	DEFINED	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	4955711	138041981	SH	DEFINED	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	0	13	SH	DEFINED	1
R & B INC	COM	749124103	1386	70750	SH	DEFINED	6
R & G FINANCIAL CORP	CL B	749136107	42816	1295109	SH	DEFINED	3
R & G FINANCIAL CORP	CL B	749136107	4	124	SH	DEFINED	11
R H DONNELLEY CORP	COM NEW	74955W307	68	1561	SH	DEFINED	12
R H DONNELLEY CORP	COM NEW	74955W307	97	2224	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	284	6500	SH	DEFINED	9
R H DONNELLEY CORP	COM NEW	74955W307	9463	216350	SH	DEFINED	6
R H DONNELLEY CORP	COM NEW	74955W307	11182	255651	SH	DEFINED	3
RADA ELECTR INDS LTD	SHS NEW	M81863108	1	360	SH	DEFINED	12
RADIAN GROUP INC	COM	750236101	119750	2500000	SH	DEFINED	10
RADIAN GROUP INC	COM	750236101	73	1529	SH	DEFINED	2
RADIAN GROUP INC	COM	750236101	3227	67370	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	33	681	SH	DEFINED	12
RADIAN GROUP INC	COM	750236101	14128	294948	SH	DEFINED	8
RADIAN GROUP INC	COM	750236101	3	55	SH	DEFINED	11
RADIO ONE INC	CL D NON VTG	75040P405	239	14900	SH	DEFINED	5
RADIO ONE INC	CL A	75040P108	16	1000	SH	DEFINED	12
RADIO ONE INC	CL D NON VTG	75040P405	16	1000	SH	DEFINED	12
RADIOSHACK CORP	COM	750438103	10253	358104	SH	DEFINED	3
RADIOSHACK CORP	COM	750438103	1056	36871	SH	DEFINED	12
RADIOSHACK CORP	COM	750438103	212	7400	SH	DEFINED	5
RADIOSHACK CORP	COM	750438103	89	3100	SH	DEFINED	11
RADYNE COMSTREAM INC	COM NEW	750611402	65	8100	SH	DEFINED	3
RADYNE COMSTREAM INC	COM NEW	750611402	8	1000	SH	DEFINED	12
RAILAMERICA INC	COM	750753105	1094	74900	SH	DEFINED	3
RAILAMERICA INC	COM	750753105	62	4280	SH	DEFINED	12
RAINDANCE COMM	COM	75086X106	2	1000	SH	DEFINED	12
RAINING DATA CORP	COM	75087R108	20	6500	SH	DEFINED	12
RAIT INVT TR	COM	749227104	37	1500	SH	DEFINED	12
RAMBUS INC DEL	COM	750917106	3	150	SH	DEFINED	9
RAMBUS INC DEL	COM	750917106	11	600	SH	DEFINED	2
RAMBUS INC DEL	COM	750917106	46	2600	SH	DEFINED	12

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

RAMTRON INTL CORP	COM NEW	751907304	0	0	SH	DEFINED	12
RARE HOSPITALITY INTL INC	COM	753820109	13	521	SH	DEFINED	11
RARE HOSPITALITY INTL INC	COM	753820109	1567	62920	SH	DEFINED	3
RAVEN INDS INC	COM	754212108	165	4643	SH	DEFINED	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	96	3628	SH	DEFINED	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	16	600	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	16960	641192	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM	754730109	1	50	SH	DEFINED	6
RAYONIER INC	COM	754907103	18	400	SH	DEFINED	3
RAYONIER INC	COM	754907103	29	649	SH	DEFINED	2
RAYONIER INC	COM	754907103	244	5500	SH	DEFINED	9
RAYONIER INC	COM	754907103	1938	43590	SH	DEFINED	12
RAYOVAC CORP	COM	755081106	17051	606800	SH	DEFINED	6
RAYOVAC CORP	COM	755081106	37	1319	SH	DEFINED	12
RAYOVAC CORP	COM	755081106	20546	731170	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	5417	151441	SH	DEFINED	12
RAYTHEON CO	COM NEW	755111507	0	8	SH	DEFINED	1
RAYTHEON CO	COM NEW	755111507	367	10270	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	1828	51100	SH	DEFINED	9
RAYTHEON CO	COM NEW	755111507	41487	1159806	SH	DEFINED	6
RAYTHEON CO	COM NEW	755111507	36	1000	SH	DEFINED	11
RC2 CORP	COM	749388104	14842	418090	SH	DEFINED	3
RC2 CORP	COM	749388104	21	590	SH	DEFINED	11
RC2 CORP	COM	749388104	12	332	SH	DEFINED	12
RCG COMPANIES INC	COM	749328100	8	3858	SH	DEFINED	12
RCM TECHNOLOGIES INC	COM NEW	749360400	42	6500	SH	DEFINED	6
READERS DIGEST ASSN INC	COM	755267101	160	10028	SH	DEFINED	12
READERS DIGEST ASSN INC	COM	755267101	1671	104500	SH	DEFINED	3
REAL ESTATE INCOME FUND INC	COM	755881109	91	5700	SH	DEFINED	12
REALNETWORKS INC	COM	75605L104	33	4850	SH	DEFINED	12
REALTY INCOME CORP	COM	756109104	363	8700	SH	DEFINED	12
REAVES UTIL INCOME FD	COM SH BEN INT	756158101	61	3791	SH	DEFINED	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	803	29230	SH	DEFINED	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	26	950	SH	DEFINED	11
RED HAT INC	COM	756577102	408	17760	SH	DEFINED	5
RED HAT INC	COM	756577102	341	14850	SH	DEFINED	12
RED HAT INC	COM	756577102	26	1150	SH	DEFINED	2
RED ROBIN GOURMET BURGERS IN	COM	75689M101	7	250	SH	DEFINED	12
REDBACK NETWORKS INC	COM NEW	757209507	0	21	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	15097	271140	SH	DEFINED	3
REDWOOD TR INC	COM	758075402	7	126	SH	DEFINED	11
REDWOOD TR INC	COM	758075402	598	10741	SH	DEFINED	12
REEBOK INTL LTD	COM	758110100	27776	771993	SH	DEFINED	3
REEBOK INTL LTD	COM	758110100	320	8892	SH	DEFINED	12
REEBOK INTL LTD	COM	758110100	14	400	SH	DEFINED	11
REEBOK INTL LTD	COM	758110100	21	590	SH	DEFINED	6
REED ELSEVIER N V	SPONSORED ADR	758204101	90	3155	SH	DEFINED	6
REED ELSEVIER N V	SPONSORED ADR	758204101	7	259	SH	DEFINED	2
REED ELSEVIER P L C	SPONSORED ADR	758205108	16934	431305	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	25	1120	SH	DEFINED	12
REGAL ENTMT GROUP	CL A	758766109	5263	290790	SH	DEFINED	6
REGENCY CTRS CORP	COM	758849103	90	2100	SH	DEFINED	12
REGENERATION TECH INC DEL	COM	75886N100	70	6500	SH	DEFINED	12
REGENERON PHARMACEUTICALS	COM	75886F107	699	66370	SH	DEFINED	3
REGENERON PHARMACEUTICALS	COM	75886F107	5	500	SH	DEFINED	2
REGENT COMMUNICATIONS INC DE	COM	758865109	4	636	SH	DEFINED	11
REGIONS FINL CORP	COM	758940100	52	1420	SH	DEFINED	11
REGIONS FINL CORP	COM	758940100	99	2720	SH	DEFINED	2
REGIONS FINL CORP	COM	758940100	231	6310	SH	DEFINED	6
REGIONS FINL CORP	COM	758940100	1427	39046	SH	DEFINED	12
REGIONS FINL CORP	COM	758940100	9	236	SH	DEFINED	9
REGIS CORP MINN	COM	758932107	4477	100395	SH	DEFINED	12

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

REGISTER COM INC	COM	75914G101	6	1050	SH	DEFINED	12
REHABCARE GROUP INC	COM	759148109	8560	321450	SH	DEFINED	3
REHABCARE GROUP INC	COM	759148109	19	700	SH	DEFINED	12
REINSURANCE GROUP AMER INC	COM	759351109	16362	402520	SH	DEFINED	6
REINSURANCE GROUP AMER INC	COM	759351109	7	170	SH	DEFINED	9
REINSURANCE GROUP AMER INC	COM	759351109	167	4100	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	8556	212209	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	20	500	SH	DEFINED	11
RELIANT ENERGY INC	COM	75952B105	3	315	SH	DEFINED	9
RELIANT ENERGY INC	COM	75952B105	86	7939	SH	DEFINED	12
RELIANT ENERGY INC	COM	75952B105	114	10536	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	104796	9678570	SH	DEFINED	6
REMINGTON OIL & GAS CORP	COM	759594302	1090	46200	SH	DEFINED	3
RENAISSANCE LEARNING INC	COM	75968L105	348	15500	SH	DEFINED	3
RENAISSANCE RE HLDGS LTD	COM	G7496G103	18143	336290	SH	DEFINED	6
RENAISSANCE RE HLDGS LTD	COM	G7496G103	914	16950	SH	DEFINED	11
RENAISSANCE RE HLDGS LTD	COM	G7496G103	290	5375	SH	DEFINED	5
RENAISSANCE RE HLDGS LTD	COM	G7496G103	227	4206	SH	DEFINED	12
RENAL CARE GROUP INC	COM	759930100	204	6155	SH	DEFINED	12
RENAL CARE GROUP INC	COM	759930100	1531	46200	SH	DEFINED	3
RENT A CTR INC NEW	COM	76009N100	14345	479295	SH	DEFINED	6
RENT WAY INC	COM	76009U104	45	5000	SH	DEFINED	12
RENT WAY INC	COM	76009U104	1808	200900	SH	DEFINED	3
RENTECH INC	COM	760112102	9	11000	SH	DEFINED	12
REPSOL YPF S A	SPONSORED ADR	76026T205	1096	50132	SH	DEFINED	6
REPSOL YPF S A	SPONSORED ADR	76026T205	22	985	SH	DEFINED	11
REPSOL YPF S A	SPONSORED ADR	76026T205	11	505	SH	DEFINED	9
REPSOL YPF S A	SPONSORED ADR	76026T205	324	14800	SH	DEFINED	2
REPUBLIC BANCORP INC	COM	760282103	15726	1131390	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	40	2880	SH	DEFINED	12
REPUBLIC BANCORP INC	COM	760282103	27	1951	SH	DEFINED	11
REPUBLIC BANCORP KY	CL A	760281204	251	12440	SH	DEFINED	12
REPUBLIC FIRST BANCORP INC	COM	760416107	807	62400	SH	DEFINED	6
REPUBLIC FIRST BANCORP INC	COM	760416107	3	264	SH	DEFINED	9
REPUBLIC SVCS INC	COM	760759100	149330	5160000	SH	DEFINED	10
REPUBLIC SVCS INC	COM	760759100	26911	929900	SH	DEFINED	13
REPUBLIC SVCS INC	COM	760759100	18776	648800	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	453	15643	SH	DEFINED	12
REPUBLIC SVCS INC	COM	760759100	341	11800	SH	DEFINED	3
REPUBLIC SVCS INC	COM	760759100	12	400	SH	DEFINED	11
REPUBLIC SVCS INC	COM	760759100	3	110	SH	DEFINED	6
RES-CARE INC	COM	760943100	446	35100	SH	DEFINED	3
RESEARCH FRONTIERS INC	COM	760911107	6	900	SH	DEFINED	12
RESEARCH IN MOTION LTD	COM	760975102	30152	329600	SH	DEFINED	7
RESEARCH IN MOTION LTD	COM	760975102	99	1450	SH	DEFINED	12
RESOURCES CONNECTION INC	COM	76122Q105	19	476	SH	DEFINED	12
RESPIRONICS INC	COM	761230101	42703	726867	SH	DEFINED	3
RETALIX LTD	ORD	M8215W109	22	1100	SH	DEFINED	12
REUTERS GROUP PLC	SPONSORED ADR	76132M102	7	170	SH	DEFINED	9
REVLON INC	CL A	761525500	1	300	SH	DEFINED	12
REX STORES CORP	COM	761624105	2052	167523	SH	DEFINED	6
REXAM PLC	SP ADR NEW2001	761655406	18229	440993	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	7	300	SH	DEFINED	2
REYNOLDS & REYNOLDS CO	CL A	761695105	136	5860	SH	DEFINED	12
REYNOLDS & REYNOLDS CO	CL A	761695105	2	90	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	416	18000	SH	DEFINED	5
REYNOLDS R J TOB HLDGS INC	COM	76182K105	7	100	SH	DEFINED	6
REYNOLDS R J TOB HLDGS INC	COM	76182K105	142	2100	SH	DEFINED	12
REYNOLDS R J TOB HLDGS INC	COM	76182K105	61	900	SH	DEFINED	3
REYNOLDS R J TOB HLDGS INC	COM	76182K105	8	120	SH	DEFINED	2
RF MICRODEVICES INC	COM	749941100	32	4250	SH	DEFINED	11
RF MICRODEVICES INC	COM	749941100	8	1000	SH	DEFINED	9



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

RF MICRODEVICES INC	COM	749941100	1929	257190	SH	DEFINED	3
RF MICRODEVICES INC	COM	749941100	4623	616450	SH	DEFINED	12
RGC RES INC	COM	74955L103	27	1141	SH	DEFINED	12
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	530	37310	SH	DEFINED	3
RIGGS NATL CORP WASH DC	COM	766570105	460	21799	SH	DEFINED	12
RIO TINTO PLC	SPONSORED ADR	767204100	11584	118139	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	906	9240	SH	DEFINED	11
RIO TINTO PLC	SPONSORED ADR	767204100	842	8585	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	15	150	SH	DEFINED	9
RITE AID CORP	COM	767754104	454	87002	SH	DEFINED	12
RITE AID CORP	COM	767754104	70	13500	SH	DEFINED	2
RITE AID CORP	COM	767754104	21	4000	SH	DEFINED	9
RIVIANA FOODS INC	COM	769536103	3682	140709	SH	DEFINED	6
RIVIANA FOODS INC	COM	769536103	120	4600	SH	DEFINED	12
RLI CORP	COM	749607107	6453	176800	SH	DEFINED	1
RLI CORP	COM	749607107	65	1786	SH	DEFINED	12
RMK HIGH INCOME FD INC	COM SHS	74963B105	537	33118	SH	DEFINED	12
RMK STRATEGIC INCOME FD INC	COM	74963H102	84	5650	SH	DEFINED	12
RMR HOSPITALITY REAL ESTATE	COM	74963J108	101	5800	SH	DEFINED	12
RMR REAL ESTATE FD	SH BEN INT	74963F106	127	10101	SH	DEFINED	12
ROANOKE ELEC STL CORP	COM	769841107	16	1200	SH	DEFINED	12
ROBERT HALF INTL INC	COM	770323103	257	8620	SH	DEFINED	12
ROCK-TENN CO	CL A	772739207	10	600	SH	DEFINED	11
ROCK-TENN CO	CL A	772739207	8	490	SH	DEFINED	12
ROCK-TENN CO	CL A	772739207	42	2500	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	30	800	SH	DEFINED	9
ROCKWELL AUTOMATION INC	COM	773903109	371	9882	SH	DEFINED	12
ROCKWELL AUTOMATION INC	COM	773903109	4476	119325	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	29272	780379	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	38	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	8	240	SH	DEFINED	6
ROCKWELL COLLINS INC	COM	774341101	1610	48314	SH	DEFINED	12
ROCKWELL COLLINS INC	COM	774341101	70	2100	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	33	1000	SH	DEFINED	2
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	20	785	SH	DEFINED	11
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	0	0	SH	DEFINED	12
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	17000	669539	SH	DEFINED	3
ROGERS COMMUNICATIONS INC	CL B	775109200	725	40000	SH	DEFINED	12
ROGERS COMMUNICATIONS INC	CL B	775109200	21471	889050	SH	DEFINED	7
ROGERS CORP	COM	775133101	20	293	SH	DEFINED	11
ROGERS CORP	COM	775133101	37	534	SH	DEFINED	12
ROGERS CORP	COM	775133101	4081	58380	SH	DEFINED	3
ROHM & HAAS CO	COM	775371107	263	6325	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	118	2829	SH	DEFINED	12
ROHM & HAAS CO	COM	775371107	5348	128614	SH	DEFINED	3
ROHM & HAAS CO	COM	775371107	37	900	SH	DEFINED	11
ROLLINS INC	COM	775711104	9	384	SH	DEFINED	12
ROLLINS INC	COM	775711104	21	900	SH	DEFINED	9
ROLLINS INC	COM	775711104	14922	648510	SH	DEFINED	3
ROPER INDS INC NEW	COM	776696106	11	200	SH	DEFINED	12
ROSS STORES INC	COM	778296103	4	150	SH	DEFINED	12
ROSS SYS INC	COM NEW	778303206	2	100	SH	DEFINED	12
ROSTELECOM OPEN JT STK LNG D	SPONSORED ADR	778529107	1817	140600	SH	DEFINED	3
ROUSE CO	COM	779273101	17	350	SH	DEFINED	11
ROUSE CO	COM	779273101	14	288	SH	DEFINED	2
ROUSE CO	COM	779273101	156	3292	SH	DEFINED	9
ROUSE CO	COM	779273101	764	16076	SH	DEFINED	12
ROWAN COS INC	COM	779382100	29	1200	SH	DEFINED	6
ROWAN COS INC	COM	779382100	12	493	SH	DEFINED	11
ROWAN COS INC	COM	779382100	25	1009	SH	DEFINED	12
ROWE COS	COM	779528108	3	600	SH	DEFINED	12
ROXIO INC	COM	780008108	0	5	SH	DEFINED	7

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

ROXIO INC	COM	780008108	1	180	SH	DEFINED	12
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	10	1335	SH	DEFINED	11
ROYAL BANCSHARES PA INC	CL A	780081105	39	1590	SH	DEFINED	6
ROYAL BANCSHARES PA INC	CL A	780081105	3	102	SH	DEFINED	12
ROYAL BK CDA MONTREAL QUE	COM	780087102	73564	1244100	SH	DEFINED	7
ROYAL BK CDA MONTREAL QUE	COM	780087102	2134	48150	SH	DEFINED	12
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	2375	54663	SH	DEFINED	6
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	106	2436	SH	DEFINED	12
ROYAL CARIBBEAN CRUISES LTD	NOTE	2/0 780153AK8	364	7000	SH	DEFINED	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	728	14080	SH	DEFINED	5
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	807	15606	SH	DEFINED	1
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	4383	84830	SH	DEFINED	3
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1371	26536	SH	DEFINED	9
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	2067	40000	SH	DEFINED	10
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	10	200	SH	DEFINED	4
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	78	1500	SH	DEFINED	6
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	201	3884	SH	DEFINED	11
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	332	4800	SH	DEFINED	7
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	10535	203884	SH	DEFINED	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	3633	70318	SH	DEFINED	2
ROYAL GOLD INC	COM	780287108	13	900	SH	DEFINED	12
ROYAL KPN NV	SPONSORED ADR	780641205	11684	1523883	SH	DEFINED	6
ROYCE FOCUS TR	COM	78080N108	73	8462	SH	DEFINED	12
ROYCE MICRO-CAP TR INC	COM	780915104	2942	219535	SH	DEFINED	12
ROYCE VALUE TR INC	COM	780910105	5287	300240	SH	DEFINED	12
RPM INTL INC	COM	749685103	3466	228020	SH	DEFINED	11
RPM INTL INC	COM	749685103	3198	210400	SH	DEFINED	6
RPM INTL INC	COM	749685103	263	17329	SH	DEFINED	12
RPM INTL INC	COM	749685103	1777	116900	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	1607	58549	SH	DEFINED	12
RUBY TUESDAY INC	COM	781182100	13404	488295	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	4	149	SH	DEFINED	11
RUBY TUESDAY INC	COM	781182100	101	3680	SH	DEFINED	2
RUDDICK CORP	COM	781258108	22121	985350	SH	DEFINED	6
RUDDICK CORP	COM	781258108	7200	320710	SH	DEFINED	3
RUDDICK CORP	COM	781258108	124	5502	SH	DEFINED	12
RUSS BERRIE & CO	COM	782233100	14346	738500	SH	DEFINED	6
RUSSELL CORP	COM	782352108	14463	805280	SH	DEFINED	6
RUSSELL CORP	COM	782352108	8	450	SH	DEFINED	12
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	21548	656656	SH	DEFINED	6
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	2606	59300	SH	DEFINED	7
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	12	377	SH	DEFINED	2
RYANS RESTAURANT GROUP INC	COM	783520109	11383	720425	SH	DEFINED	6
RYANS RESTAURANT GROUP INC	COM	783520109	5531	350080	SH	DEFINED	3
RYANS RESTAURANT GROUP INC	COM	783520109	204	12931	SH	DEFINED	12
RYDER SYS INC	COM	783549108	42	1050	SH	DEFINED	11
RYDER SYS INC	COM	783549108	1094	27300	SH	DEFINED	12
RYDER SYS INC	COM	783549108	1224	30550	SH	DEFINED	6
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	698	4885	SH	DEFINED	12
RYERSON TULL INC NEW	COM	78375P107	1639	103200	SH	DEFINED	3
RYERSON TULL INC NEW	COM	78375P107	559	35172	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	12	150	SH	DEFINED	11
RYLAND GROUP INC	COM	783764103	53	683	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	59798	764676	SH	DEFINED	3
S & T BANCORP INC	COM	783859101	3841	120109	SH	DEFINED	6
S Y BANCORP INC	COM	785060104	23	1000	SH	DEFINED	12
S&K FAMOUS BRANDS INC	COM	783774102	346	20900	SH	DEFINED	6
S&P 500 PROTECTED EQUITY FD	COM	78379P103	18	2080	SH	DEFINED	12
S1 CORPORATION	COM	78463B101	16	1600	SH	DEFINED	12
SABINE ROYALTY TR	UNIT BEN INT	785688102	2542	74453	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	1710	61725	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	15417	556360	SH	DEFINED	3

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

SABRE HLDGS CORP	CL A	785905100	17466	630309	SH	DEFINED	6
SAFECO CORP	COM	786429100	97	2200	SH	DEFINED	11
SAFECO CORP	COM	786429100	3606	81961	SH	DEFINED	2
SAFECO CORP	COM	786429100	1498	34038	SH	DEFINED	12
SAFECO CORP	COM	786429100	1085	24664	SH	DEFINED	3
SAFECO CORP	COM	786429100	119	2710	SH	DEFINED	6
SAFEGUARD SCIENTIFICS INC	COM	786449108	606	263440	SH	DEFINED	12
SAFEGUARD SCIENTIFICS INC	COM	786449108	2	1000	SH	DEFINED	9
SAFENET INC	COM	78645R107	10	374	SH	DEFINED	11
SAFENET INC	COM	78645R107	0	14	SH	DEFINED	12
SAFETY INS GROUP INC	COM	78648T100	3983	185960	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	8	325	SH	DEFINED	4
SAFEWAY INC	COM NEW	786514208	204	8043	SH	DEFINED	11
SAFEWAY INC	COM NEW	786514208	426	16800	SH	DEFINED	12
SAFEWAY INC	COM NEW	786514208	828	32665	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	2202	86900	SH	DEFINED	8
SAFEWAY INC	COM NEW	786514208	2313	91260	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	3224	127210	SH	DEFINED	6
SAKS INC	COM	79377W108	28087	1872494	SH	DEFINED	3
SAKS INC	COM	79377W108	12	800	SH	DEFINED	1
SAKS INC	COM	79377W108	56	3700	SH	DEFINED	6
SAKS INC	COM	79377W108	637	42455	SH	DEFINED	12
SALISBURY BANCORP INC	COM	795226109	7	200	SH	DEFINED	12
SALIX PHARMACEUTICALS INC	COM	795435106	165	5000	SH	DEFINED	12
SALOMON BR EMRG MKTS INC II.	COM	794910109	14	1000	SH	DEFINED	9
SALOMON BR EMRG MKTS INC II.	COM	794910109	72	5000	SH	DEFINED	12
SALOMON BR GLBL PRTNRS INC F	COM	794914101	7	500	SH	DEFINED	12
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	316	29129	SH	DEFINED	12
SALOMON BROS EMERG MKT DEBT	COM	79550E107	101	6370	SH	DEFINED	12
SALOMON BROS GLBL HIGH INC F	COM	79550G102	4	325	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	79547Q106	136	12100	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	794907105	397	33037	SH	DEFINED	12
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	476	32500	SH	DEFINED	12
SALOMON BROTHERS FD INC	COM	795477108	209	17080	SH	DEFINED	12
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	169	6950	SH	DEFINED	12
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	256	10523	SH	DEFINED	2
SANDERSON FARMS INC	COM	800013104	3	60	SH	DEFINED	11
SANDERSON FARMS INC	COM	800013104	20877	389345	SH	DEFINED	3
SANDERSON FARMS INC	COM	800013104	2405	44850	SH	DEFINED	6
SANDERSON FARMS INC	COM	800013104	96	1786	SH	DEFINED	12
SANDISK CORP	COM	80004C101	4361	150000	SH	DEFINED	7
SANDISK CORP	COM	80004C101	31	1421	SH	DEFINED	12
SANDISK CORP	COM	80004C101	28	1310	SH	DEFINED	2
SANDISK CORP	COM	80004C101	6	270	SH	DEFINED	4
SANDY SPRING BANCORP INC	COM	800363103	1253	36061	SH	DEFINED	12
SANDY SPRING BANCORP INC	COM	800363103	36	1048	SH	DEFINED	11
SANFILIPPO JOHN B & SON INC	COM	800422107	196	7350	SH	DEFINED	6
SANGAMO BIOSCIENCES INC	COM	800677106	23	3850	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	121	13300	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	314	34500	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	204	22472	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	247	27150	SH	DEFINED	5
SANOFI-SYNTHELABO	SPONSORED ADR	80105N105	21	650	SH	DEFINED	11
SANTOS LIMITED	SPONSORED ADR	803021609	0	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	87	2070	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	22	538	SH	DEFINED	9
SAPIENT CORP	COM	803062108	4	600	SH	DEFINED	12
SAPPI LTD	SPON ADR NEW	803069202	38559	2511950	SH	DEFINED	6
SARA LEE CORP	COM	803111103	78	3400	SH	DEFINED	11
SARA LEE CORP	COM	803111103	26364	1146760	SH	DEFINED	6
SARA LEE CORP	COM	803111103	6025	262052	SH	DEFINED	12
SARA LEE CORP	COM	803111103	2190	95259	SH	DEFINED	2

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

SARA LEE CORP	COM	803111103	1373	59704	SH	DEFINED	9
SARA LEE CORP	COM	803111103	15	500	SH	DEFINED	7
SARA LEE CORP	COM	803111103	638	27750	SH	DEFINED	5
SARA LEE CORP	COM	803111103	1252	54440	SH	DEFINED	3
SAUER-DANFOSS INC	COM	804137107	34	2000	SH	DEFINED	12
SAUL CTRS INC	COM	804395101	75	2350	SH	DEFINED	11
SAUL CTRS INC	COM	804395101	709	22070	SH	DEFINED	12
SAVVIS COMMUNICATIONS CORP	COM	805423100	62	45000	SH	DEFINED	12
SBA COMMUNICATIONS CORP	COM	78388J106	149	33500	SH	DEFINED	12
SBC COMMUNICATIONS INC	COM	78387G103	10528	434162	SH	DEFINED	3
SBC COMMUNICATIONS INC	COM	78387G103	40	1646	SH	DEFINED	4
SBC COMMUNICATIONS INC	COM	78387G103	235	9671	SH	DEFINED	1
SBC COMMUNICATIONS INC	COM	78387G103	351	14463	SH	DEFINED	9
SBC COMMUNICATIONS INC	COM	78387G103	449	18504	SH	DEFINED	5
SBC COMMUNICATIONS INC	COM	78387G103	634	26125	SH	DEFINED	11
SBC COMMUNICATIONS INC	COM	78387G103	4876	150000	SH	DEFINED	7
SBC COMMUNICATIONS INC	COM	78387G103	9280	382671	SH	DEFINED	12
SBC COMMUNICATIONS INC	COM	78387G103	21318	879092	SH	DEFINED	6
SBC COMMUNICATIONS INC	COM	78387G103	7244	298720	SH	DEFINED	2
SBS TECHNOLOGIES INC	COM	78387P103	1276	79410	SH	DEFINED	3
SCANA CORP NEW	COM	80589M102	158	4352	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	13	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	80	2200	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	378	10400	SH	DEFINED	3
SCANA CORP NEW	COM	80589M102	2375	65290	SH	DEFINED	12
SCANSOFT INC	COM	80603P107	362	73154	SH	DEFINED	11
SCANSOFT INC	COM	80603P107	43	8775	SH	DEFINED	12
SCANSOURCE INC	COM	806037107	12	196	SH	DEFINED	12
SCANSOURCE INC	COM	806037107	6125	103080	SH	DEFINED	3
SCHEIN HENRY INC	COM	806407102	496	7850	SH	DEFINED	3
SCHEIN HENRY INC	COM	806407102	5	74	SH	DEFINED	11
SCHEIN HENRY INC	COM	806407102	41	656	SH	DEFINED	12
SCHERING A G	SPONSORED ADR	806585204	40	680	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	187	10131	SH	DEFINED	9
SCHERING PLOUGH CORP	COM	806605101	6835	369885	SH	DEFINED	12
SCHERING PLOUGH CORP	COM	806605101	1309	70811	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	118	6373	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	96	5200	SH	DEFINED	4
SCHERING PLOUGH CORP	COM	806605101	3148	170329	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	1094	17226	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	1862	29321	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	7066	83000	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	3459	54467	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	6999	110210	SH	DEFINED	12
SCHLUMBERGER LTD	COM	806857108	930	14650	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	803	12647	SH	DEFINED	9
SCHLUMBERGER LTD	COM	806857108	361	5685	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	438	6900	SH	DEFINED	1
SCHNITZER STL INDS	CL A	806882106	5	160	SH	DEFINED	12
SCHNITZER STL INDS	CL A	806882106	37966	1117969	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	16	550	SH	DEFINED	12
SCHOLASTIC CORP	COM	807066105	34	1130	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	4538	151525	SH	DEFINED	6
SCHOOL SPECIALTY INC	COM	807863105	11439	315031	SH	DEFINED	6
SCHULMAN A INC	COM	808194104	417	19390	SH	DEFINED	12
SCHULMAN A INC	COM	808194104	15	700	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	813	84569	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	176	18322	SH	DEFINED	12
SCHWAB CHARLES CORP NEW	COM	808513105	701	72918	SH	DEFINED	9
SCHWAB CHARLES CORP NEW	COM	808513105	8	810	SH	DEFINED	11
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	23	750	SH	DEFINED	11
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	2849	93020	SH	DEFINED	3

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

SCHWEITZER-MAUDUIT INTL INC	COM	808541106	10119	330350	SH	DEFINED	6
SCICLONE PHARMACEUTICALS INC	COM	80862K104	2235	437400	SH	DEFINED	12
SCIENTIFIC ATLANTA INC	COM	808655104	2274	65904	SH	DEFINED	12
SCIENTIFIC ATLANTA INC	COM	808655104	466	13500	SH	DEFINED	5
SCIENTIFIC ATLANTA INC	COM	808655104	431	12500	SH	DEFINED	11
SCIENTIFIC ATLANTA INC	COM	808655104	3	100	SH	DEFINED	9
SCIENTIFIC ATLANTA INC	COM	808655104	115	3320	SH	DEFINED	3
SCIENTIFIC ATLANTA INC	COM	808655104	207	6000	SH	DEFINED	2
SCIENTIFIC GAMES CORP	CL A	80874P109	21	1100	SH	DEFINED	12
SCIENTIFIC GAMES CORP	CL A	80874P109	54	2800	SH	DEFINED	9
SCIENTIFIC GAMES CORP	CL A	80874P109	12337	644586	SH	DEFINED	3
SCIQUEST INC	COM NEW	80908Q404	2	266	SH	DEFINED	12
SCITEX LTD	ORD	809090103	30	4875	SH	DEFINED	12
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	16	526	SH	DEFINED	9
SCOTTISH RE GROUP LTD	ORD	G7885T104	15	660	SH	DEFINED	11
SCOTTS CO	CL A	810186106	1	20	SH	DEFINED	6
SCOTTS CO	CL A	810186106	415	6500	SH	DEFINED	2
SCOTTS CO	CL A	810186106	1662	26020	SH	DEFINED	12
SCP POOL CORP	COM	784028102	446	9910	SH	DEFINED	11
SCP POOL CORP	COM	784028102	100	2213	SH	DEFINED	12
SCRIPPS E W CO OHIO	CL A	811054204	26	250	SH	DEFINED	11
SCRIPPS E W CO OHIO	CL A	811054204	171	1632	SH	DEFINED	12
SCRIPPS E W CO OHIO	CL A	811054204	473	4500	SH	DEFINED	2
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	20	3000	SH	DEFINED	12
SCUDDER INTER GOVT TR	SH BEN INT	811163104	27	4225	SH	DEFINED	12
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	84	10900	SH	DEFINED	12
SCUDDER RREEF REAL EST FD II	COM	81119R108	484	35359	SH	DEFINED	12
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	490	26860	SH	DEFINED	12
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	60	5150	SH	DEFINED	12
SEA CONTAINERS LTD	CL B	811371103	26	1496	SH	DEFINED	12
SEA CONTAINERS LTD	CL A	811371707	46	2635	SH	DEFINED	12
SEABOARD CORP	COM	811543107	25	50	SH	DEFINED	12
SEABULK INTL INC	COM	81169P101	1	174	SH	DEFINED	12
SEACHANGE INTL INC	COM	811699107	51	3000	SH	DEFINED	12
SEACHANGE INTL INC	COM	811699107	3418	202470	SH	DEFINED	3
SEACOAST BKG CORP FLA	COM	811707306	23	1100	SH	DEFINED	11
SEACOAST BKG CORP FLA	COM	811707306	1694	80916	SH	DEFINED	12
SEACOAST BKG CORP FLA	COM	811707306	124	5940	SH	DEFINED	1
SEACOAST FINL SVCS CORP	COM	81170Q106	3	100	SH	DEFINED	12
SEAGATE TECHNOLOGY	SHS	G7945J104	184378	12777400	SH	DEFINED	10
SEAGATE TECHNOLOGY	SHS	G7945J104	88463	6130500	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS	G7945J104	10698	741455	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	2940	203753	SH	DEFINED	12
SEAGATE TECHNOLOGY	SHS	G7945J104	2459	164600	SH	DEFINED	7
SEAGATE TECHNOLOGY	SHS	G7945J104	120	8300	SH	DEFINED	11
SEALED AIR CORP NEW	COM	81211K100	97	1819	SH	DEFINED	4
SEALED AIR CORP NEW	COM	81211K100	26	480	SH	DEFINED	11
SEALED AIR CORP NEW	COM	81211K100	36	675	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	187	3515	SH	DEFINED	12
SEALED AIR CORP NEW	COM	81211K100	29008	544549	SH	DEFINED	3
SEALED AIR CORP NEW	COM	81211K100	10	195	SH	DEFINED	9
SEARS ROEBUCK & CO	COM	812387108	59	1552	SH	DEFINED	2
SEARS ROEBUCK & CO	COM	812387108	15104	400000	SH	DEFINED	10
SEARS ROEBUCK & CO	COM	812387108	3761	99610	SH	DEFINED	6
SEARS ROEBUCK & CO	COM	812387108	930	24617	SH	DEFINED	12
SEARS ROEBUCK & CO	COM	812387108	1352	35800	SH	DEFINED	8
SEARS ROEBUCK & CO	COM	812387108	9	248	SH	DEFINED	9
SEATTLE GENETICS INC	COM	812578102	1131	160951	SH	DEFINED	12
SECOND BANCORP INC	COM	813114105	3463	110613	SH	DEFINED	6
SECURE COMPUTING CORP	COM	813705100	15	1250	SH	DEFINED	12
SEI INVESTMENTS CO	COM	784117103	5	180	SH	DEFINED	9
SEI INVESTMENTS CO	COM	784117103	759	26150	SH	DEFINED	12

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

SELECT COMFORT CORP	COM	81616X103	12	430	SH	DEFINED	12
SELECT MEDICAL CORP	COM	816196109	22210	1655010	SH	DEFINED	3
SELECT MEDICAL CORP	COM	816196109	36905	2750000	SH	DEFINED	10
SELECT MEDICAL CORP	COM	816196109	8969	668300	SH	DEFINED	8
SELECT MEDICAL CORP	COM	816196109	13	1000	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	493	20762	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	288	13904	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	43	1483	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	196	6871	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	104	3293	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	7	219	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	19	844	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	167	5458	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	65	2414	SH	DEFINED	12
SELECTIVE INS GROUP INC	COM	816300107	86	2150	SH	DEFINED	11
SELECTIVE INS GROUP INC	COM	816300107	5579	139900	SH	DEFINED	3
SELECTIVE INS GROUP INC	COM	816300107	12	300	SH	DEFINED	12
SELIGMAN QUALITY MUN FD INC	COM	816343107	10	835	SH	DEFINED	12
SELIGMAN SELECT MUN FD INC	COM	816344105	68	6700	SH	DEFINED	12
SEMCO ENERGY INC	COM	78412D109	6	1000	SH	DEFINED	12
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	329	8700	SH	DEFINED	12
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	16	420	SH	DEFINED	2
SEMITOOL INC	COM	816909105	693	61200	SH	DEFINED	3
SEMOTUS SOLUTIONS INC	COM	81684P107	1	2600	SH	DEFINED	12
SEMPRA ENERGY	COM	816851109	45	1316	SH	DEFINED	11
SEMPRA ENERGY	INCOME EQTY UT	816851208	10763	265000	SH	DEFINED	7
SEMPRA ENERGY	COM	816851109	22992	667793	SH	DEFINED	3
SEMPRA ENERGY	COM	816851109	147	4260	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	507	14720	SH	DEFINED	12
SEMTECH CORP	COM	816850101	214	9100	SH	DEFINED	3
SEMTECH CORP	COM	816850101	19	805	SH	DEFINED	11
SENECA FOODS CORP NEW	CL B	817070105	7	400	SH	DEFINED	12
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	139	24923	SH	DEFINED	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	10051	598640	SH	DEFINED	3
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1982	118023	SH	DEFINED	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	3	187	SH	DEFINED	9
SENSIENT TECHNOLOGIES CORP	COM	81725T100	23302	1084800	SH	DEFINED	6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2325	108235	SH	DEFINED	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	30	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	15	700	SH	DEFINED	11
SENSYTECH INC	COM	81726S101	28	1225	SH	DEFINED	12
SEPRACOR INC	COM	817315104	142830	2700000	SH	DEFINED	13
SEPRACOR INC	COM	817315104	27773	525000	SH	DEFINED	8
SEPRACOR INC	COM	817315104	100510	1900000	SH	DEFINED	10
SEPRACOR INC	COM	817315104	169	3195	SH	DEFINED	12
SEQUA CORPORATION	CL A	817320104	1	14	SH	DEFINED	12
SERENA SOFTWARE INC	COM	817492101	8	400	SH	DEFINED	11
SERENA SOFTWARE INC	COM	817492101	1258	65900	SH	DEFINED	3
SERVICE CORP INTL	COM	817565104	5	700	SH	DEFINED	11
SERVICE CORP INTL	COM	817565104	6	860	SH	DEFINED	6
SERVICE CORP INTL	COM	817565104	55	7500	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	1806	245080	SH	DEFINED	12
SERVICE CORP INTL	COM	817565104	3506	475669	SH	DEFINED	3
SERVICE CORP INTL	COM	817565104	4	500	SH	DEFINED	9
SERVICEMASTER CO	COM	81760N109	270	21886	SH	DEFINED	2
SERVICEMASTER CO	COM	81760N109	531	43113	SH	DEFINED	9
SERVICEMASTER CO	COM	81760N109	2887	234362	SH	DEFINED	12
SERVICEMASTER CO	COM	81760N109	1076	87369	SH	DEFINED	3
SFBC INTL INC	COM	784121105	13	400	SH	DEFINED	12
SFBC INTL INC	COM	784121105	17071	544875	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1027	61090	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	31	1400	SH	DEFINED	7

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

SHAW COMMUNICATIONS INC	CL B CONV	82028K200	338	20100	SH	DEFINED	12
SHAW GROUP INC	COM	820280105	952	93999	SH	DEFINED	12
SHAW GROUP INC	COM	820280105	2494	246200	SH	DEFINED	6
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	698	15612	SH	DEFINED	2
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	4074	91150	SH	DEFINED	12
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	34	770	SH	DEFINED	9
SHENANDOAH TELECOMMUNICATION	COM	82312B106	183	6760	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	959	23080	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	725	17444	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	374	9000	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	6	140	SH	DEFINED	9
SHERWIN WILLIAMS CO	COM	824348106	32704	787107	SH	DEFINED	3
SHILOH INDS INC	COM	824543102	35	2400	SH	DEFINED	3
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	19118	715117	SH	DEFINED	6
SHOE CARNIVAL INC	COM	824889109	1826	121630	SH	DEFINED	6
SHOE CARNIVAL INC	COM	824889109	8	500	SH	DEFINED	12
SHOPKO STORES INC	COM	824911101	8	570	SH	DEFINED	11
SHOPKO STORES INC	COM	824911101	69	4900	SH	DEFINED	12
SHOPKO STORES INC	COM	824911101	9922	701695	SH	DEFINED	6
SHORE BANCSHARES INC	COM	825107105	282	10999	SH	DEFINED	12
SHUFFLE MASTER INC	COM	825549108	3530	97229	SH	DEFINED	12
SHURGARD STORAGE CTRS INC	COM	82567D104	89	2386	SH	DEFINED	12
SHURGARD STORAGE CTRS INC	COM	82567D104	10	275	SH	DEFINED	9
SI INTL INC	COM	78427V102	6	300	SH	DEFINED	12
SI INTL INC	COM	78427V102	7080	347240	SH	DEFINED	3
SIEBEL SYS INC	COM	826170102	15	1400	SH	DEFINED	1
SIEBEL SYS INC	COM	826170102	12	1150	SH	DEFINED	2
SIEBEL SYS INC	COM	826170102	4256	398120	SH	DEFINED	3
SIEBEL SYS INC	COM	826170102	32	2990	SH	DEFINED	12
SIEMENS A G	SPONSORED ADR	826197501	5	70	SH	DEFINED	2
SIERRA BANCORP	COM	82620P102	11	700	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	18	408	SH	DEFINED	12
SIERRA HEALTH SVCS INC	COM	826322109	25	550	SH	DEFINED	11
SIERRA HEALTH SVCS INC	COM	826322109	50708	1134410	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	23	3028	SH	DEFINED	12
SIERRA PAC RES NEW	COM	826428104	325	42200	SH	DEFINED	6
SIERRA WIRELESS INC	COM	826516106	0	0	SH	DEFINED	12
SIERRA WIRELESS INC	COM	826516106	11	300	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	349	5862	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	131	2200	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	11093	186089	SH	DEFINED	3
SIGMA ALDRICH CORP	COM	826552101	1099	18437	SH	DEFINED	12
SIGMA ALDRICH CORP	COM	826552101	376	6300	SH	DEFINED	5
SIGMA DESIGNS INC	COM	826565103	116	14570	SH	DEFINED	12
SILGAN HOLDINGS INC	COM	827048109	177	4400	SH	DEFINED	12
SILGAN HOLDINGS INC	COM	827048109	20497	508474	SH	DEFINED	3
SILGAN HOLDINGS INC	COM	827048109	24302	603194	SH	DEFINED	6
SILICON GRAPHICS INC	COM	827056102	2	1000	SH	DEFINED	12
SILICON LABORATORIES INC	COM	826919102	46	1000	SH	DEFINED	12
SILICON STORAGE TECHNOLOGY I	COM	827057100	3	300	SH	DEFINED	9
SILICON STORAGE TECHNOLOGY I	COM	827057100	126	12200	SH	DEFINED	12
SILICON STORAGE TECHNOLOGY I	COM	827057100	13297	1290980	SH	DEFINED	3
SILICON VY BANCSHARES	COM	827064106	389	9800	SH	DEFINED	11
SILICON VY BANCSHARES	COM	827064106	604	15240	SH	DEFINED	3
SILICONIX INC	COM NEW	827079203	7	150	SH	DEFINED	12
SILICONIX INC	COM NEW	827079203	645	13000	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	1629	401300	SH	DEFINED	3
SILVER STD RES INC	COM	82823L106	83	5000	SH	DEFINED	7
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	2564	98500	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	402	6600	SH	DEFINED	7
SIMON PPTY GROUP INC NEW	COM	828806109	141	2750	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	COM	828806109	103	2000	SH	DEFINED	2

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

SIMON PPTY GROUP INC NEW	COM	828806109	4143	80575	SH	DEFINED	12
SIMON PPTY GROUP INC NEW	COM	828806109	2319	45093	SH	DEFINED	9
SIMPSON MANUFACTURING CO INC	COM	829073105	93	1650	SH	DEFINED	12
SINA CORP	ORD	G81477104	754	22870	SH	DEFINED	12
SINCLAIR BROADCAST GROUP INC	CL A	829226109	151	14750	SH	DEFINED	12
SINCLAIR BROADCAST GROUP INC	PFD CV EXCH D	829226505	62	1445	SH	DEFINED	12
SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	13	400	SH	DEFINED	2
SIRIUS SATELLITE RADIO INC	COM	82966U103	8	2500	SH	DEFINED	1
SIRIUS SATELLITE RADIO INC	COM	82966U103	405	131470	SH	DEFINED	12
SIRNA THERAPEUTICS INC	COM	829669100	2	664	SH	DEFINED	12
SIX FLAGS INC	COM	83001P109	8	1170	SH	DEFINED	12
SK TELECOM LTD	SPONSORED ADR	78440P108	10952	520803	SH	DEFINED	3
SK TELECOM LTD	SPONSORED ADR	78440P108	70	3350	SH	DEFINED	2
SKECHERS U S A INC	CL A	830566105	1994	153370	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	171	6900	SH	DEFINED	12
SKY FINL GROUP INC	COM	83080P103	9724	393221	SH	DEFINED	6
SKY FINL GROUP INC	COM	83080P103	38	1525	SH	DEFINED	11
SKYLINE CORP	COM	830830105	4	100	SH	DEFINED	12
SKYWEST INC	COM	830879102	11916	684428	SH	DEFINED	6
SKYWORKS SOLUTIONS INC	COM	83088M102	466	53400	SH	DEFINED	3
SKYWORKS SOLUTIONS INC	COM	83088M102	2285	261690	SH	DEFINED	12
SKYWORKS SOLUTIONS INC	COM	83088M102	0	52	SH	DEFINED	6
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	9
SL GREEN RLTY CORP	COM	78440X101	5	100	SH	DEFINED	12
SLM CORP	COM	78442P106	200	4950	SH	DEFINED	11
SLM CORP	COM	78442P106	59	1455	SH	DEFINED	9
SLM CORP	COM	78442P106	93	2290	SH	DEFINED	2
SLM CORP	COM	78442P106	766	18932	SH	DEFINED	12
SLM CORP	COM	78442P106	5	132	SH	DEFINED	4
SM&A	COM	78465D105	8	900	SH	DEFINED	12
SMART & FINAL INC	COM	831683107	4	356	SH	DEFINED	12
SMEDVIG A S	SPON ADR REP A	83169H105	212	19045	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	741	13408	SH	DEFINED	6
SMITH & WOLLENSKY RESTAURANT	COM	831758107	10	1600	SH	DEFINED	12
SMITH A O	COM	831865209	6	200	SH	DEFINED	12
SMITH A O	COM	831865209	44	1385	SH	DEFINED	11
SMITH A O	COM	831865209	35	1100	SH	DEFINED	2
SMITH INTL INC	COM	832110100	5	90	SH	DEFINED	12
SMITH INTL INC	COM	832110100	5911	106008	SH	DEFINED	11
SMITHFIELD FOODS INC	COM	832248108	235	8000	SH	DEFINED	2
SMITHFIELD FOODS INC	COM	832248108	5159	175470	SH	DEFINED	12
SMITHFIELD FOODS INC	COM	832248108	61	2070	SH	DEFINED	6
SMITHFIELD FOODS INC	COM	832248108	9883	336170	SH	DEFINED	3
SMTEK INTL INC	COM NEW	832688204	0	17	SH	DEFINED	12
SMUCKER J M CO	COM NEW	832696405	1425	31032	SH	DEFINED	12
SMUCKER J M CO	COM NEW	832696405	9	204	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	1	28	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	10	228	SH	DEFINED	9
SMUCKER J M CO	COM NEW	832696405	1818	39604	SH	DEFINED	2
SMURFIT-STONE CONTAINER CORP	COM	832727101	399	20000	SH	DEFINED	5
SMURFIT-STONE CONTAINER CORP	COM	832727101	138	6930	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	75	3735	SH	DEFINED	12
SNAP ON INC	COM	833034101	716	21330	SH	DEFINED	12
SNAP ON INC	COM	833034101	36	1080	SH	DEFINED	6
SNAP ON INC	COM	833034101	7	200	SH	DEFINED	2
SNAP ON INC	COM	833034101	39	1175	SH	DEFINED	11
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	82	2000	SH	DEFINED	2
SOLA INTL INC	COM	834092108	7483	434300	SH	DEFINED	6
SOLETRON CORP	COM	834182107	16	2516	SH	DEFINED	2
SOLETRON CORP	COM	834182107	32	4900	SH	DEFINED	11
SOLETRON CORP	COM	834182107	98	15100	SH	DEFINED	12
SOLETRON CORP	COM	834182107	474	73300	SH	DEFINED	4



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

SOLETRON CORP	COM	834182107	593	91703	SH	DEFINED	5
SONIC AUTOMOTIVE INC	CL A	83545G102	10120	456900	SH	DEFINED	6
SONIC AUTOMOTIVE INC	CL A	83545G102	11	500	SH	DEFINED	12
SONIC CORP	COM	835451105	14	600	SH	DEFINED	12
SONIC FDY INC	COM	83545R108	0	200	SH	DEFINED	12
SONIC INNOVATIONS INC	COM	83545M109	513	90500	SH	DEFINED	3
SONIC INNOVATIONS INC	COM	83545M109	6	1000	SH	DEFINED	12
SONIC SOLUTIONS	COM	835460106	16	750	SH	DEFINED	12
SONICWALL INC	COM	835470105	347	40350	SH	DEFINED	3
SONICWALL INC	COM	835470105	14	1600	SH	DEFINED	12
SONOCO PRODS CO	COM	835495102	24786	971900	SH	DEFINED	6
SONOCO PRODS CO	COM	835495102	3091	121230	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	6	225	SH	DEFINED	11
SONOCO PRODS CO	COM	835495102	1565	61357	SH	DEFINED	12
SONOSITE INC	COM	83568G104	189	7910	SH	DEFINED	12
SONUS NETWORKS INC	COM	835916107	179	37550	SH	DEFINED	12
SONY CORP	ADR NEW	835699307	1031	27100	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	9	237	SH	DEFINED	9
SORRENTO NETWORKS CORP	COM NEW	83586Q209	0	40	SH	DEFINED	12
SOTHEBYS HLDGS INC	CL A	835898107	24	1475	SH	DEFINED	12
SOURCE INTERLINK COS INC	COM NEW	836151209	2488	223730	SH	DEFINED	3
SOURCE INTERLINK COS INC	COM NEW	836151209	1	100	SH	DEFINED	12
SOURCECORP	COM	836167106	12	425	SH	DEFINED	12
SOURCECORP	COM	836167106	2797	101650	SH	DEFINED	3
SOURCECORP	COM	836167106	5165	187691	SH	DEFINED	6
SOUTH FINL GROUP INC	COM	837841105	10804	380820	SH	DEFINED	3
SOUTH FINL GROUP INC	COM	837841105	11	400	SH	DEFINED	11
SOUTH FINL GROUP INC	COM	837841105	341	12050	SH	DEFINED	12
SOUTH JERSEY INDS INC	COM	838518108	10391	236150	SH	DEFINED	6
SOUTHERN AFRICA FD INC	COM	842157109	25	1400	SH	DEFINED	12
SOUTHERN CMNTY FINL CORP	COM	842632101	163	15657	SH	DEFINED	12
SOUTHERN CMNTY FINL CORP VA	COM	84263N105	1	100	SH	DEFINED	12
SOUTHERN CO	COM	842587107	106	3640	SH	DEFINED	2
SOUTHERN CO	COM	842587107	9	300	SH	DEFINED	6
SOUTHERN CO	COM	842587107	97	3340	SH	DEFINED	11
SOUTHERN CO	COM	842587107	152	3900	SH	DEFINED	7
SOUTHERN CO	COM	842587107	4024	138054	SH	DEFINED	12
SOUTHERN CO	COM	842587107	878	30133	SH	DEFINED	9
SOUTHERN PERU COPPER CORP	COM	843611104	10542	255078	SH	DEFINED	3
SOUTHERN PERU COPPER CORP	COM	843611104	5	132	SH	DEFINED	12
SOUTHERN UN CO NEW	COM	844030106	15	735	SH	DEFINED	9
SOUTHERN UN CO NEW	COM	844030106	114	5415	SH	DEFINED	12
SOUTHERN UN CO NEW	COM	844030106	10	482	SH	DEFINED	4
SOUTHSIDE BANCSHARES INC	COM	84470P109	82	3900	SH	DEFINED	12
SOUTHTRUST CORP	COM	844730101	6	160	SH	DEFINED	6
SOUTHTRUST CORP	COM	844730101	2376	61218	SH	DEFINED	12
SOUTHTRUST CORP	COM	844730101	559	14400	SH	DEFINED	5
SOUTHTRUST CORP	COM	844730101	47	1200	SH	DEFINED	2
SOUTHTRUST CORP	COM	844730101	124	3200	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	84	5034	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	103	6169	SH	DEFINED	9
SOUTHWEST AIRLS CO	COM	844741108	1960	116884	SH	DEFINED	12
SOUTHWEST AIRLS CO	COM	844741108	49	2900	SH	DEFINED	2
SOUTHWEST BANCORP INC OKLA	COM	844767103	7	400	SH	DEFINED	12
SOUTHWEST BANCORP INC OKLA	COM	844767103	1889	103500	SH	DEFINED	6
SOUTHWEST BANCORPORATION TEX	COM	84476R109	9	200	SH	DEFINED	11
SOUTHWEST BANCORPORATION TEX	COM	84476R109	145	3295	SH	DEFINED	12
SOUTHWEST GAS CORP	COM	844895102	157	6492	SH	DEFINED	12
SOUTHWEST GAS CORP	COM	844895102	854	35400	SH	DEFINED	6
SOUTHWEST GAS CORP	COM	844895102	2321	96170	SH	DEFINED	3
SOUTHWEST WTR CO	COM	845331107	4	300	SH	DEFINED	12
SOUTHWESTERN ENERGY CO	COM	845467109	31	1093	SH	DEFINED	12

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

SOUTHWESTERN ENERGY CO	COM	845467109	8340	290880	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	3	142	SH	DEFINED	9
SOVEREIGN BANCORP INC	COM	845905108	31	1387	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	37	1673	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	2807	127002	SH	DEFINED	12
SOVEREIGN BANCORP INC	COM	845905108	5596	253200	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	6642	300565	SH	DEFINED	1
SOVEREIGN BANCORP INC	COM	845905108	7116	322000	SH	DEFINED	8
SOVEREIGN BANCORP INC	COM	845905108	8547	386740	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	79560	3600000	SH	DEFINED	10
SOVRAN SELF STORAGE INC	COM	84610H108	13	353	SH	DEFINED	9
SOVRAN SELF STORAGE INC	COM	84610H108	16	425	SH	DEFINED	12
SPARTAN MTRS INC	COM	846819100	17	1400	SH	DEFINED	11
SPARTECH CORP	COM NEW	847220209	13	500	SH	DEFINED	12
SPATIALIGHT INC	COM	847248101	12	2000	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	361	3150	SH	DEFINED	5
SPDR TR	UNIT SER 1	78462F103	2008	13088	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	26	225	SH	DEFINED	4
SPDR TR	UNIT SER 1	78462F103	3188	27833	SH	DEFINED	12
SPECTRUM CTL INC	COM	847615101	8	1065	SH	DEFINED	12
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	5	733	SH	DEFINED	12
SPECTRUM SIGNAL PROCESSING I	COM	84763F107	20	8000	SH	DEFINED	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	15	440	SH	DEFINED	12
SPHERION CORP	COM	848420105	246	24294	SH	DEFINED	12
SPHERIX INC	COM	84842R106	48	9330	SH	DEFINED	12
SPINNAKER EXPL CO	COM	84855W109	24	620	SH	DEFINED	12
SPINNAKER EXPL CO	COM	84855W109	19	470	SH	DEFINED	11
SPINNAKER EXPL CO	COM	84855W109	14958	379850	SH	DEFINED	6
SPORTS AUTH INC NEW	COM	84917U109	27	740	SH	DEFINED	12
SPORTSMANS GUIDE INC	COM NEW	848907200	7	302	SH	DEFINED	12
SPORTSMANS GUIDE INC	COM NEW	848907200	1448	61900	SH	DEFINED	3
SPRINT CORP	COM FON GROUP	852061100	503	28575	SH	DEFINED	5
SPRINT CORP	COM FON GROUP	852061100	69	3900	SH	DEFINED	11
SPRINT CORP	COM FON GROUP	852061100	108	6150	SH	DEFINED	9
SPRINT CORP	COM FON GROUP	852061100	176	10000	SH	DEFINED	4
SPRINT CORP	COM FON GROUP	852061100	373	21186	SH	DEFINED	2
SPRINT CORP	COM FON GROUP	852061100	5665	321873	SH	DEFINED	6
SPRINT CORP	COM FON GROUP	852061100	3026	171905	SH	DEFINED	3
SPRINT CORP	COM FON GROUP	852061100	5023	285398	SH	DEFINED	12
SPSS INC	COM	78462K102	10	550	SH	DEFINED	12
SPSS INC	COM	78462K102	3	145	SH	DEFINED	11
SPX CORP	COM	784635104	63	1356	SH	DEFINED	12
SPX CORP	COM	784635104	164	3522	SH	DEFINED	9
SPX CORP	COM	784635104	4346	93590	SH	DEFINED	3
SPX CORP	COM	784635104	5031	108330	SH	DEFINED	6
SPX CORP	COM	784635104	4	94	SH	DEFINED	11
SRA INTL INC	CL A	78464R105	53	1250	SH	DEFINED	12
SS&C TECHNOLOGIES INC	COM	85227Q100	9816	524945	SH	DEFINED	3
ST JOE CO	COM	790148100	10	250	SH	DEFINED	2
ST JOE CO	COM	790148100	47	1175	SH	DEFINED	11
ST JOE CO	COM	790148100	2202	55477	SH	DEFINED	12
ST JUDE MED INC	COM	790849103	606	8009	SH	DEFINED	12
ST JUDE MED INC	COM	790849103	509	6730	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	61	805	SH	DEFINED	9
ST MARY LD & EXPL CO	COM	792228108	46	1300	SH	DEFINED	12
ST MARY LD & EXPL CO	COM	792228108	11971	335900	SH	DEFINED	6
ST MARY LD & EXPL CO	COM	792228108	406	11400	SH	DEFINED	2
ST PAUL TRAVELERS INC	COM	792860108	79	1954	SH	DEFINED	11
ST PAUL TRAVELERS INC	COM	792860108	1932	47653	SH	DEFINED	12
ST PAUL TRAVELERS INC	COM	792860108	4711	86691	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	18107	446642	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	35926	886178	SH	DEFINED	6

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

ST PAUL TRAVELERS INC	EQUITY UNIT	792860306	4961	50000	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	402	9927	SH	DEFINED	5
ST PAUL TRAVELERS INC	COM	792860108	140	3460	SH	DEFINED	2
ST PAUL TRAVELERS INC	EQUITY UNIT	792860306	33	450	SH	DEFINED	12
ST PAUL TRAVELERS INC	COM	792860108	56	1370	SH	DEFINED	9
ST PAUL TRAVELERS INC	COM	792860108	10	255	SH	DEFINED	1
ST PAUL TRAVELERS INC	COM	792860108	8	200	SH	DEFINED	4
STAAR SURGICAL CO	COM PAR \$0.01	852312305	8	1000	SH	DEFINED	12
STAGE STORES INC	COM NEW	85254C305	14292	379498	SH	DEFINED	6
STAGE STORES INC	COM NEW	85254C305	13618	361600	SH	DEFINED	3
STANCORP FINL GROUP INC	COM	852891100	87	1300	SH	DEFINED	3
STANCORP FINL GROUP INC	COM	852891100	6533	97500	SH	DEFINED	1
STANCORP FINL GROUP INC	COM	852891100	3	50	SH	DEFINED	12
STANCORP FINL GROUP INC	COM	852891100	8786	131140	SH	DEFINED	6
STANDARD COML CORP	COM	853258101	3156	174850	SH	DEFINED	6
STANDARD MICROSYSTEMS CORP	COM	853626109	16976	727980	SH	DEFINED	3
STANDARD MICROSYSTEMS CORP	COM	853626109	21	880	SH	DEFINED	4
STANDARD MTR PRODS INC	COM	853666105	11	750	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	47	950	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	13845	280836	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	20979	425545	SH	DEFINED	6
STANDEX INTL CORP	COM	854231107	189	6935	SH	DEFINED	12
STANDEX INTL CORP	COM	854231107	2288	84100	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	3	79	SH	DEFINED	11
STANLEY FURNITURE INC	COM NEW	854305208	3101	73650	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	2919	69317	SH	DEFINED	3
STANLEY WKS	COM	854616109	1051	23056	SH	DEFINED	12
STANLEY WKS	COM	854616109	6	125	SH	DEFINED	11
STANLEY WKS	COM	854616109	2575	56500	SH	DEFINED	6
STAPLES INC	COM	855030102	44	1500	SH	DEFINED	3
STAPLES INC	COM	855030102	105	3573	SH	DEFINED	9
STAPLES INC	COM	855030102	251	8550	SH	DEFINED	2
STAPLES INC	COM	855030102	258	8766	SH	DEFINED	5
STAPLES INC	COM	855030102	506	17263	SH	DEFINED	12
STAPLES INC	COM	855030102	7713	263150	SH	DEFINED	1
STAPLES INC	COM	855030102	7	236	SH	DEFINED	11
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C105	175	7460	SH	DEFINED	12
STAR SCIENTIFIC INC	COM	85517P101	28	7100	SH	DEFINED	12
STARBUCKS CORP	COM	855244109	39	894	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	1520	34970	SH	DEFINED	12
STARBUCKS CORP	COM	855244109	78	1800	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	10	232	SH	DEFINED	9
STARBUCKS CORP	COM	855244109	850	19555	SH	DEFINED	5
STARTEK INC	COM	85569C107	11	300	SH	DEFINED	12
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	6	100	SH	DEFINED	7
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	-304	-6781	SH	DEFINED	12
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	1232	27475	SH	DEFINED	1
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	115	2559	SH	DEFINED	9
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	93	2068	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	87	1930	SH	DEFINED	6
STATE AUTO FINL CORP	COM	855707105	92	3000	SH	DEFINED	12
STATE FINL SVCS CORP	CL A	856855101	15	500	SH	DEFINED	12
STATE STR CORP	UNIT 99/99/9999	857477202	3869	16878	SH	DEFINED	2
STATE STR CORP	COM	857477103	33	680	SH	DEFINED	3
STATE STR CORP	COM	857477103	32242	657468	SH	DEFINED	1
STATE STR CORP	COM	857477103	51	1043	SH	DEFINED	9
STATE STR CORP	UNIT 99/99/9999	857477202	29	125	SH	DEFINED	12
STATE STR CORP	COM	857477103	346	7050	SH	DEFINED	5
STATE STR CORP	COM	857477103	453	9235	SH	DEFINED	11
STATE STR CORP	COM	857477103	3711	75677	SH	DEFINED	12
STATE STR CORP	COM	857477103	35	704	SH	DEFINED	4
STATE STR CORP	COM	857477103	49	1000	SH	DEFINED	2

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

STATION CASINOS INC	COM	857689103	53	1086	SH	DEFINED	12
STEAK N SHAKE CO	COM	857873103	9	503	SH	DEFINED	12
STEAK N SHAKE CO	COM	857873103	988	54200	SH	DEFINED	3
STEEL DYNAMICS INC	COM	858119100	6	200	SH	DEFINED	6
STEEL DYNAMICS INC	COM	858119100	29	1000	SH	DEFINED	12
STEEL DYNAMICS INC	COM	858119100	1011	35300	SH	DEFINED	3
STEEL TECHNOLOGIES INC	COM	858147101	5	240	SH	DEFINED	12
STEELCASE INC	CL A	858155203	18	1300	SH	DEFINED	12
STEELCASE INC	CL A	858155203	59	4190	SH	DEFINED	6
STEIN MART INC	COM	858375108	8	500	SH	DEFINED	12
STEIN MART INC	COM	858375108	2539	156140	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	1567	71260	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	2	100	SH	DEFINED	12
STEMCELLS INC	COM	85857R105	5	3000	SH	DEFINED	12
STERICYCLE INC	COM	858912108	96	1850	SH	DEFINED	12
STERIS CORP	COM	859152100	1618	71710	SH	DEFINED	12
STERIS CORP	COM	859152100	59	2622	SH	DEFINED	2
STERIS CORP	COM	859152100	1	50	SH	DEFINED	6
STERLING BANCSHARES INC	COM	858907108	141	9934	SH	DEFINED	12
STERLING CONSTRUCTION CO INC	COM	859241101	0	11	SH	DEFINED	12
STERLING FINL CORP	COM	859317109	271	10393	SH	DEFINED	12
STERLING FINL CORP WASH	COM	859319105	4710	147786	SH	DEFINED	6
STERLING FINL CORP WASH	COM	859319105	4068	127656	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	5	151	SH	DEFINED	12
STERLING FINL CORP WASH	COM	859319105	14	440	SH	DEFINED	11
STEWART & STEVENSON SVCS INC	COM	860342104	1129	63000	SH	DEFINED	12
STEWART ENTERPRISES INC	CL A	860370105	6501	798659	SH	DEFINED	3
STEWART ENTERPRISES INC	CL A	860370105	84	10335	SH	DEFINED	12
STEWART INFORMATION SVCS COR	COM	860372101	10090	298800	SH	DEFINED	6
STEWART INFORMATION SVCS COR	COM	860372101	1	36	SH	DEFINED	11
STIFEL FINL CORP	COM	860630102	5	183	SH	DEFINED	12
STILLWATER MNG CO	COM	86074Q102	3	214	SH	DEFINED	9
STILLWATER MNG CO	COM	86074Q102	18	872	SH	DEFINED	7
STILLWATER MNG CO	COM	86074Q102	14	900	SH	DEFINED	12
STILLWATER MNG CO	COM	86074Q102	1821	121300	SH	DEFINED	3
STMICROELECTRONICS N V	NY REGISTRY	861012102	68	3105	SH	DEFINED	12
STONE ENERGY CORP	COM	861642106	1651	36148	SH	DEFINED	2
STONE ENERGY CORP	COM	861642106	20280	443950	SH	DEFINED	3
STONE ENERGY CORP	COM	861642106	44823	981125	SH	DEFINED	6
STONE ENERGY CORP	COM	861642106	37	804	SH	DEFINED	12
STONEPATH GROUP INC	COM	861837102	248	115900	SH	DEFINED	6
STONERIDGE INC	COM	86183P102	1601	94150	SH	DEFINED	3
STONERIDGE INC	COM	86183P102	3652	214850	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	10167	748700	SH	DEFINED	5
STORA ENSO CORP	SPON ADR REP R	86210M106	3672	270402	SH	DEFINED	6
STORAGE COMPUTER CORP	COM	86211A101	12	38700	SH	DEFINED	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	23947	825771	SH	DEFINED	3
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	244	8412	SH	DEFINED	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	3	100	SH	DEFINED	6
STRATEGIC DISTR INC	COM NEW	862701307	0	3	SH	DEFINED	12
STRATEGIC GLOBAL INCOME FD	COM	862719101	79	6500	SH	DEFINED	12
STRATEX NETWORKS INC	COM	86279T109	8	2818	SH	DEFINED	9
STRATTEC SEC CORP	COM	863111100	2347	34300	SH	DEFINED	6
STRATTEC SEC CORP	COM	863111100	11	168	SH	DEFINED	12
STRATUS PPTYS INC	COM NEW	863167201	5	417	SH	DEFINED	12
STRAYER ED INC	COM	863236105	702	6288	SH	DEFINED	12
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	482	2835	SH	DEFINED	12
STRIDE RITE CORP	COM	863314100	10	900	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	9702	880632	SH	DEFINED	6
STRIDE RITE CORP	COM	863314100	1705	154540	SH	DEFINED	3
STRIDE RITE CORP	COM	863314100	146	13200	SH	DEFINED	12
STRYKER CORP	COM	863667101	25818	469402	SH	DEFINED	1

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

STRYKER CORP	COM	863667101	5087	92488	SH	DEFINED	11
STRYKER CORP	COM	863667101	372	6760	SH	DEFINED	5
STRYKER CORP	COM	863667101	2535	46098	SH	DEFINED	12
STRYKER CORP	COM	863667101	264	4800	SH	DEFINED	2
STRYKER CORP	COM	863667101	28	500	SH	DEFINED	9
STUDENT LN CORP	COM	863902102	20	150	SH	DEFINED	12
STURGIS BANCORP INC	COM	864087101	15	1100	SH	DEFINED	12
STURM RUGER & CO INC	COM	864159108	20	1650	SH	DEFINED	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	519	16120	SH	DEFINED	12
SUEZ	SPONSORED ADR	864686100	13	600	SH	DEFINED	2
SUEZ	SPONSORED ADR	864686100	19	900	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	0	4	SH	DEFINED	12
SUFFOLK BANCORP	COM	864739107	13	400	SH	DEFINED	11
SUMMA INDS	COM	86562T105	641	59100	SH	DEFINED	6
SUMMA INDS	COM	86562T105	5	500	SH	DEFINED	11
SUMMIT BANCSHARES INC TEX	COM	866011109	97	3338	SH	DEFINED	12
SUMMIT PPTYS INC	COM	866239106	2322	90550	SH	DEFINED	9
SUMMIT PPTYS INC	COM	866239106	160	6221	SH	DEFINED	12
SUMMIT PPTYS INC	COM	866239106	62	2425	SH	DEFINED	11
SUN BANCORP INC	COM	86663B102	3	163	SH	DEFINED	12
SUN BANCORP INC	COM	866634108	8	368	SH	DEFINED	12
SUN BANCORP INC	COM	86663B102	179	8400	SH	DEFINED	1
SUN COMMUNITIES INC	COM	866674104	24	650	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	24	650	SH	DEFINED	11
SUN HYDRAULICS CORP	COM	866942105	4	200	SH	DEFINED	12
SUN LIFE FINL INC	COM	866796105	24819	646157	SH	DEFINED	7
SUN LIFE FINL INC	COM	866796105	18	606	SH	DEFINED	12
SUN MICROSYSTEMS INC	COM	866810104	6045	1396021	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	12287	2837632	SH	DEFINED	4
SUN MICROSYSTEMS INC	COM	866810104	2191	504747	SH	DEFINED	12
SUN MICROSYSTEMS INC	COM	866810104	465	107158	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	298	51300	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	180	41471	SH	DEFINED	9
SUN MICROSYSTEMS INC	COM	866810104	61	14144	SH	DEFINED	11
SUNCOR ENERGY INC	COM	867229106	82	3194	SH	DEFINED	12
SUNCOR ENERGY INC	COM	867229106	29941	880350	SH	DEFINED	7
SUNGARD DATA SYS INC	COM	867363103	3580	137694	SH	DEFINED	2
SUNGARD DATA SYS INC	COM	867363103	6	240	SH	DEFINED	6
SUNGARD DATA SYS INC	COM	867363103	2062	79325	SH	DEFINED	12
SUNGARD DATA SYS INC	COM	867363103	161	6175	SH	DEFINED	11
SUNGARD DATA SYS INC	COM	867363103	9281	356970	SH	DEFINED	3
SUNGARD DATA SYS INC	COM	867363103	31	1200	SH	DEFINED	4
SUNOCO INC	COM	86764P109	92	1440	SH	DEFINED	6
SUNOCO INC	COM	86764P109	22012	345984	SH	DEFINED	3
SUNOCO INC	COM	86764P109	946	14868	SH	DEFINED	12
SUNOCO INC	COM	86764P109	134	2103	SH	DEFINED	9
SUNOCO INC	COM	86764P109	32	500	SH	DEFINED	11
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	142	3969	SH	DEFINED	12
SUNOPTA INC	COM	8676EP108	5	547	SH	DEFINED	11
SUNOPTA INC	COM	8676EP108	21	2500	SH	DEFINED	12
SUNRISE SENIOR LIVING INC	COM	86768K106	6992	178643	SH	DEFINED	12
SUNRISE SENIOR LIVING INC	COM	86768K106	5464	139600	SH	DEFINED	6
SUNRISE SENIOR LIVING INC	COM	86768K106	20	500	SH	DEFINED	9
SUNTRUST BKS INC	COM	867914103	568	8735	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	10507	161665	SH	DEFINED	12
SUNTRUST BKS INC	COM	867914103	635	9775	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	67	1026	SH	DEFINED	9
SUNTRUST BKS INC	COM	867914103	32	491	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	10	150	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	3558	54752	SH	DEFINED	1
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	1	1100	SH	DEFINED	12

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

SUPERGEN INC	COM	868059106	26	4000	SH	DEFINED	12
SUPERIOR ENERGY SVCS INC	COM	868157108	23	2250	SH	DEFINED	12
SUPERIOR INDS INTL INC	COM	868168105	335	10000	SH	DEFINED	5
SUPERIOR INDS INTL INC	COM	868168105	11600	346800	SH	DEFINED	6
SUPERIOR INDS INTL INC	COM	868168105	168	5030	SH	DEFINED	11
SUPERIOR INDS INTL INC	COM	868168105	307	9181	SH	DEFINED	12
SUPERIOR UNIFORM GP INC	COM	868358102	199	12500	SH	DEFINED	12
SUPERVALU INC	COM	868536103	325	10625	SH	DEFINED	5
SUPERVALU INC	COM	868536103	867	28340	SH	DEFINED	12
SUPERVALU INC	COM	868536103	11518	376285	SH	DEFINED	3
SUPERVALU INC	COM	868536103	23421	765160	SH	DEFINED	6
SUPERVALU INC	COM	868536103	31	1010	SH	DEFINED	11
SUPERVALU INC	COM	868536103	6	205	SH	DEFINED	9
SUPREME INDS INC	CL A	868607102	16	2546	SH	DEFINED	11
SURMODICS INC	COM	868873100	20	800	SH	DEFINED	2
SUSQUEHANNA BANCSHARES INC P	COM	869099101	325	12900	SH	DEFINED	6
SUSQUEHANNA BANCSHARES INC P	COM	869099101	242	9637	SH	DEFINED	4
SUSQUEHANNA BANCSHARES INC P	COM	869099101	237	9424	SH	DEFINED	12
SUSQUEHANNA BANCSHARES INC P	COM	869099101	28	1125	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	11	420	SH	DEFINED	9
SWIFT ENERGY CO	COM	870738101	14674	665200	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	158	7175	SH	DEFINED	12
SWIFT TRANSN CO	COM	870756103	255	14193	SH	DEFINED	12
SWISS HELVETIA FD INC	COM	870875101	61	4669	SH	DEFINED	12
SWISSCOM AG	SPONSORED ADR	871013108	29	885	SH	DEFINED	11
SWS GROUP INC	COM	78503N107	3	220	SH	DEFINED	12
SYBASE INC	COM	871130100	3093	171812	SH	DEFINED	12
SYBASE INC	COM	871130100	89541	4974500	SH	DEFINED	10
SYBASE INC	COM	871130100	7763	431300	SH	DEFINED	8
SYBASE INC	COM	871130100	265	14700	SH	DEFINED	11
SYBASE INC	COM	871130100	31228	1734882	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	38989	1306150	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	965	32320	SH	DEFINED	12
SYBRON DENTAL SPECIALTIES IN	COM	871142105	36	1215	SH	DEFINED	11
SYCAMORE NETWORKS INC	COM	871206108	1	125	SH	DEFINED	12
SYMANTEC CORP	COM	871503108	44	1004	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	53	1200	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	3226	73697	SH	DEFINED	12
SYMANTEC CORP	COM	871503108	5105	116600	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	61292	1400000	SH	DEFINED	10
SYMANTEC CORP	COM	871503108	113	2582	SH	DEFINED	11
SYMBOL TECHNOLOGIES INC	COM	871508107	164	11112	SH	DEFINED	12
SYMBOL TECHNOLOGIES INC	COM	871508107	153	10400	SH	DEFINED	1
SYMBOL TECHNOLOGIES INC	COM	871508107	19	1282	SH	DEFINED	2
SYMYX TECHNOLOGIES	COM	87155S108	51	2100	SH	DEFINED	12
SYNAGRO TECHNOLOGIES INC	COM NEW	871562203	0	26	SH	DEFINED	12
SYNAPTICS INC	COM	87157D109	18	964	SH	DEFINED	12
SYNGENTA AG	SPONSORED ADR	87160A100	10	614	SH	DEFINED	9
SYNGENTA AG	SPONSORED ADR	87160A100	22	1340	SH	DEFINED	11
SYNOPSIS INC	COM	871607107	9094	319858	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	128	4505	SH	DEFINED	12
SYNOPSIS INC	COM	871607107	6	200	SH	DEFINED	2
SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	2827	111635	SH	DEFINED	12
SYNOVUS FINL CORP	COM	87161C105	30	1192	SH	DEFINED	2
SYPRIS SOLUTIONS INC	COM	871655106	1065	55500	SH	DEFINED	12
SYSCO CORP	COM	871829107	22877	637769	SH	DEFINED	2
SYSCO CORP	COM	871829107	46	1283	SH	DEFINED	9
SYSCO CORP	COM	871829107	221	6175	SH	DEFINED	5
SYSCO CORP	COM	871829107	452	12594	SH	DEFINED	11
SYSCO CORP	COM	871829107	1841	51337	SH	DEFINED	12
SYSCO CORP	COM	871829107	5883	164000	SH	DEFINED	1

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

TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	4427	533355	SH	DEFINED	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	79	9487	SH	DEFINED	2
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	31	1000	SH	DEFINED	1
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	41	1337	SH	DEFINED	11
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	17	550	SH	DEFINED	12
TALBOTS INC	COM	874161102	18	450	SH	DEFINED	12
TALBOTS INC	COM	874161102	384	9800	SH	DEFINED	9
TALISMAN ENERGY INC	COM	87425E103	56	2559	SH	DEFINED	12
TALISMAN ENERGY INC	COM	87425E103	6	270	SH	DEFINED	1
TALISMAN ENERGY INC	COM	87425E103	15787	542500	SH	DEFINED	7
TALK AMERICA HLDGS INC	COM NEW	87426R202	79	10345	SH	DEFINED	12
TANDY BRANDS ACCESSORIES INC	COM	875378101	1414	103768	SH	DEFINED	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	192	4900	SH	DEFINED	1
TANGER FACTORY OUTLET CTRS I	COM	875465106	199	5100	SH	DEFINED	3
TANGER FACTORY OUTLET CTRS I	COM	875465106	1657	42380	SH	DEFINED	12
TANOX INC	COM	87588Q109	31	1600	SH	DEFINED	2
TAPESTRY PHARMACEUTICALS INC	COM	876031105	1	500	SH	DEFINED	12
TARAGON RLTY INVS INC	COM	876287103	21	1424	SH	DEFINED	9
TARGET CORP	COM	87612E106	285	6700	SH	DEFINED	5
TARGET CORP	COM	87612E106	32794	772160	SH	DEFINED	2
TARGET CORP	COM	87612E106	22240	523674	SH	DEFINED	6
TARGET CORP	COM	87612E106	14250	335540	SH	DEFINED	3
TARGET CORP	COM	87612E106	859	20220	SH	DEFINED	9
TARGET CORP	COM	87612E106	185	3250	SH	DEFINED	7
TARGET CORP	COM	87612E106	4397	103530	SH	DEFINED	12
TARGET CORP	COM	87612E106	36	838	SH	DEFINED	4
TARGET CORP	COM	87612E106	4520	106439	SH	DEFINED	11
TARGET CORP	COM	87612E106	8732	205602	SH	DEFINED	1
TASER INTL INC	COM	87651B104	-4	-90	SH	DEFINED	12
TASTY BAKING CO	COM	876553306	47	5000	SH	DEFINED	9
TASTY BAKING CO	COM	876553306	332	35150	SH	DEFINED	12
TAUBMAN CTRS INC	COM	876664103	57	2500	SH	DEFINED	12
TAYLOR CAP GROUP INC	COM	876851106	941	43277	SH	DEFINED	6
TBC CORP	COM	872180104	17	700	SH	DEFINED	11
TBC CORP	COM	872180104	164	6887	SH	DEFINED	12
TC PIPELINES LP	UT COM LTD PRT	87233Q108	484	15035	SH	DEFINED	12
TCF FINL CORP	COM	872275102	5013	86350	SH	DEFINED	1
TCF FINL CORP	COM	872275102	153	2640	SH	DEFINED	12
TCW CONV SECS FD INC	COM	872340104	104	21400	SH	DEFINED	12
TDK CORP	AMERN DEP SH	872351408	13852	180935	SH	DEFINED	6
TDK CORP	AMERN DEP SH	872351408	15	190	SH	DEFINED	11
TEAM INC	COM	878155100	10	641	SH	DEFINED	12
TEAMSTAFF INC	COM NEW	87815U204	1	285	SH	DEFINED	12
TECH DATA CORP	COM	878237106	230	5875	SH	DEFINED	5
TECH DATA CORP	COM	878237106	12	300	SH	DEFINED	11
TECH DATA CORP	COM	878237106	3787	96770	SH	DEFINED	3
TECH DATA CORP	COM	878237106	127	3250	SH	DEFINED	12
TECH DATA CORP	COM	878237106	59	1500	SH	DEFINED	6
TECHNE CORP	COM	878377100	12	280	SH	DEFINED	12
TECHNE CORP	COM	878377100	16123	371073	SH	DEFINED	3
TECHNE CORP	COM	878377100	1608	37000	SH	DEFINED	11
TECHNIP NEW	SPONSORED ADR	878546209	17675	516669	SH	DEFINED	6
TECHNITROL INC	COM	878555101	10028	457922	SH	DEFINED	4
TECHNITROL INC	COM	878555101	6225	284228	SH	DEFINED	5
TECHNITROL INC	COM	878555101	83	3797	SH	DEFINED	12
TECHNITROL INC	COM	878555101	22	995	SH	DEFINED	11
TECHNITROL INC	COM	878555101	6	200	SH	DEFINED	7
TECHNOLOGY INVT CAP CORP	COM	878717305	4588	339560	SH	DEFINED	12
TECHNOLOGY INVT CAP CORP	COM	878717305	27	2013	SH	DEFINED	11
TECHNOLOGY RESH CORP	COM NEW	878727304	334	27100	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	24	2000	SH	DEFINED	11
TECO ENERGY INC	COM	872375100	1314	109574	SH	DEFINED	12

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

TECO ENERGY INC	COM	872375100	5320	443670	SH	DEFINED	6
TECUMSEH PRODS CO	CL A	878895200	12491	303257	SH	DEFINED	6
TECUMSEH PRODS CO	CL A	878895200	9	225	SH	DEFINED	11
TECUMSEH PRODS CO	CL A	878895200	89	2170	SH	DEFINED	12
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	85	2282	SH	DEFINED	12
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	4	100	SH	DEFINED	11
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	49	1320	SH	DEFINED	3
TEGAL CORP	COM	879008100	9	5000	SH	DEFINED	12
TEJON RANCH CO DEL	COM	879080109	29	837	SH	DEFINED	12
TEKELEC	COM	879101103	31	1700	SH	DEFINED	11
TEKELEC	COM	879101103	24	1300	SH	DEFINED	12
TEKTRONIX INC	COM	879131100	166	4885	SH	DEFINED	12
TEKTRONIX INC	COM	879131100	2221	65282	SH	DEFINED	2
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	1	116	SH	DEFINED	11
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	0	30	SH	DEFINED	9
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	10	1080	SH	DEFINED	11
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	41	1360	SH	DEFINED	11
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	33	1061	SH	DEFINED	11
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	3	82	SH	DEFINED	9
TELECOMMUNICATION SYS INC	CL A	87929J103	119	21000	SH	DEFINED	12
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	10	350	SH	DEFINED	11
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	3	90	SH	DEFINED	9
TELEDYNE TECHNOLOGIES INC	COM	879360105	49	2431	SH	DEFINED	12
TELEDYNE TECHNOLOGIES INC	COM	879360105	2043	102040	SH	DEFINED	3
TELEFLEX INC	COM	879369106	5983	119300	SH	DEFINED	3
TELEFLEX INC	COM	879369106	427	8520	SH	DEFINED	6
TELEFLEX INC	COM	879369106	50	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	46	914	SH	DEFINED	11
TELEFLEX INC	COM	879369106	7	140	SH	DEFINED	9
TELEFLEX INC	COM	879369106	7020	139989	SH	DEFINED	12
TELEFONICA S A	SPONSORED ADR	879382208	23	522	SH	DEFINED	11
TELEFONICA S A	SPONSORED ADR	879382208	118	2643	SH	DEFINED	9
TELEFONICA S A	SPONSORED ADR	879382208	706	15809	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	15750	353178	SH	DEFINED	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	77	2306	SH	DEFINED	9
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1588	35600	SH	DEFINED	7
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	126	3774	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	19673	591707	SH	DEFINED	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	12452	374500	SH	DEFINED	3
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	26	785	SH	DEFINED	11
TELEGLOBE INTL HLDGS LTD	COM	G87340108	26	5188	SH	DEFINED	12
TELEPHONE & DATA SYS INC	COM	879433100	9	125	SH	DEFINED	9
TELEPHONE & DATA SYS INC	COM	879433100	1874	26314	SH	DEFINED	12
TELEPHONE & DATA SYS INC	COM	879433100	361	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	111	1560	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	7	95	SH	DEFINED	11
TELIK INC	COM	87959M109	1281	53669	SH	DEFINED	12
TELIK INC	COM	87959M109	1291	54080	SH	DEFINED	3
TELKONET INC	COM	879604106	0	100	SH	DEFINED	12
TELLABS INC	COM	879664100	287	32847	SH	DEFINED	9
TELLABS INC	COM	879664100	221	25300	SH	DEFINED	5
TELLABS INC	COM	879664100	5646	645940	SH	DEFINED	3
TELLABS INC	COM	879664100	101	11610	SH	DEFINED	6
TELLABS INC	COM	879664100	16	1800	SH	DEFINED	11
TELLABS INC	COM	879664100	404	46221	SH	DEFINED	12
TELULAR CORP	COM NEW	87970T208	377	52500	SH	DEFINED	3
TELUS CORP	NON-VTG SHS	87971M202	49	2430	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	161	2330	SH	DEFINED	12
TEMPLE INLAND INC	COM	879868107	85	1234	SH	DEFINED	9
TEMPLE INLAND INC	COM	879868107	166	2400	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	35	504	SH	DEFINED	11
TEMPLE INLAND INC	COM	879868107	1160	16750	SH	DEFINED	6



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

TEMPLETON DRAGON FD INC	COM	88018T101	91	6250	SH	DEFINED	12
TEMPLETON DRAGON FD INC	COM	88018T101	4834	332474	SH	DEFINED	5
TEMPLETON EMERG MKTS INCOME	COM	880192109	3481	302128	SH	DEFINED	12
TEMPLETON EMERGING MKTS FD I	COM	880191101	193	15500	SH	DEFINED	12
TEMPLETON GLOBAL INCOME FD	COM	880198106	904	114101	SH	DEFINED	5
TEMPLETON GLOBAL INCOME FD	COM	880198106	1928	243432	SH	DEFINED	12
TEMPLETON RUS AND EAST EUR F	COM	88022F105	107	3000	SH	DEFINED	12
TEMPUR PEDIC INTL INC	COM	88023U101	70	5000	SH	DEFINED	12
TENARIS S A	SPONSORED ADR	88031M109	3261	99600	SH	DEFINED	3
TENET HEALTHCARE CORP	COM	88033G100	5	402	SH	DEFINED	9
TENET HEALTHCARE CORP	COM	88033G100	274115	20441079	SH	DEFINED	10
TENET HEALTHCARE CORP	COM	88033G100	110987	8276400	SH	DEFINED	8
TENET HEALTHCARE CORP	COM	88033G100	17045	1271021	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	3067	220900	SH	DEFINED	7
TENET HEALTHCARE CORP	COM	88033G100	87	6500	SH	DEFINED	11
TENET HEALTHCARE CORP	COM	88033G100	1300	96965	SH	DEFINED	12
TENGASCO INC	COM NEW	88033R205	4	10000	SH	DEFINED	12
TENNANT CO	COM	880345103	37	900	SH	DEFINED	2
TENNANT CO	COM	880345103	564	13600	SH	DEFINED	3
TENNECO AUTOMOTIVE INC	COM	880349105	22789	1722560	SH	DEFINED	3
TENNECO AUTOMOTIVE INC	COM	880349105	3	251	SH	DEFINED	12
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1536	40342	SH	DEFINED	12
TERADYNE INC	COM	880770102	522	23005	SH	DEFINED	12
TERAYON COMMUNICATION SYS	COM	880775101	11	4820	SH	DEFINED	12
TEREX CORP NEW	COM	880779103	53849	1577751	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	14	410	SH	DEFINED	12
TEREX CORP NEW	COM	880779103	14	400	SH	DEFINED	11
TERRA INDS INC	COM	880915103	247	43900	SH	DEFINED	3
TERRA NITROGEN CO L P	COM UNIT	881005201	18	1500	SH	DEFINED	12
TESORO PETE CORP	COM	881609101	76551	2773586	SH	DEFINED	3
TESSCO TECHNOLOGIES INC	COM	872386107	749	43050	SH	DEFINED	3
TESSCO TECHNOLOGIES INC	COM	872386107	45	2575	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	1206	73870	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	3464	212240	SH	DEFINED	3
TETRA TECH INC NEW	COM	88162G103	7	450	SH	DEFINED	11
TETRA TECHNOLOGIES INC DEL	COM	88162F105	17	650	SH	DEFINED	12
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	584	8700	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	81	1200	SH	DEFINED	9
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	102	1500	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	27	401	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	33625	499700	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	40	600	SH	DEFINED	11
TEXAS GENCO HLDGS INC	COM	882443104	1	20	SH	DEFINED	9
TEXAS GENCO HLDGS INC	COM	882443104	3	56	SH	DEFINED	2
TEXAS GENCO HLDGS INC	COM	882443104	5	118	SH	DEFINED	12
TEXAS GENCO HLDGS INC	COM	882443104	424	9400	SH	DEFINED	3
TEXAS INDS INC	COM	882491103	8	200	SH	DEFINED	9
TEXAS INDS INC	COM	882491103	42	1030	SH	DEFINED	12
TEXAS INSTRS INC	COM	882508104	48	1970	SH	DEFINED	4
TEXAS INSTRS INC	COM	882508104	16636	687991	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	8577	354709	SH	DEFINED	12
TEXAS INSTRS INC	COM	882508104	1889	78110	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	632	26150	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	183	7588	SH	DEFINED	9
TEXAS INSTRS INC	COM	882508104	332	13726	SH	DEFINED	11
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	23	350	SH	DEFINED	12
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	129	2815	SH	DEFINED	12
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	7588	165275	SH	DEFINED	1
TEXTRON INC	COM	883203101	5513	92886	SH	DEFINED	12
TEXTRON INC	COM	883203101	51642	870129	SH	DEFINED	6
TEXTRON INC	COM	883203101	12	200	SH	DEFINED	2
TEXTRON INC	COM	883203101	59	1000	SH	DEFINED	11

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

TEXTRON INC	COM	883203101	594	10000	SH	DEFINED	9
TEXTRON INC	COM	883203101	1095	18450	SH	DEFINED	5
TEXTRON INC	COM	883203101	2064	34771	SH	DEFINED	3
TF FINL CORP	COM	872391107	12	400	SH	DEFINED	11
THAI CAP FD INC	COM NEW	882905201	3	350	SH	DEFINED	12
THERAGENICS CORP	COM	883375107	7	1500	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	40	1312	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	50	1635	SH	DEFINED	2
THERMO ELECTRON CORP	COM	883556102	140	4560	SH	DEFINED	6
THERMO ELECTRON CORP	COM	883556102	43	1413	SH	DEFINED	11
THOMAS & BETTS CORP	COM	884315102	110	4025	SH	DEFINED	12
THOMAS & BETTS CORP	COM	884315102	4885	179400	SH	DEFINED	3
THOMAS INDS INC	COM	884425109	62	1875	SH	DEFINED	12
THOMAS INDS INC	COM	884425109	7634	229950	SH	DEFINED	6
THOMSON CORP	COM	884903105	54	1600	SH	DEFINED	12
THOMSON CORP	COM	884903105	26127	586735	SH	DEFINED	7
THOR INDS INC	COM	885160101	8	225	SH	DEFINED	12
THOR INDS INC	COM	885160101	28	850	SH	DEFINED	11
THOR INDS INC	COM	885160101	3818	114120	SH	DEFINED	3
THORATEC CORP	COM NEW	885175307	221	20625	SH	DEFINED	12
THORATEC CORP	COM NEW	885175307	23	2100	SH	DEFINED	2
THORATEC CORP	COM NEW	885175307	5	501	SH	DEFINED	11
THORNBURG MTG INC	COM	885218107	26630	988122	SH	DEFINED	3
THORNBURG MTG INC	COM	885218107	81	3000	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	155	5750	SH	DEFINED	12
THQ INC	COM NEW	872443403	412	17975	SH	DEFINED	12
THREE FIVE SYS INC	COM	88554L108	2	300	SH	DEFINED	12
TIBCO SOFTWARE INC	COM	88632Q103	15	1800	SH	DEFINED	9
TIBCO SOFTWARE INC	COM	88632Q103	2	290	SH	DEFINED	6
TIBCO SOFTWARE INC	COM	88632Q103	8	1000	SH	DEFINED	12
TIDEWATER INC	COM	886423102	5	175	SH	DEFINED	9
TIDEWATER INC	COM	886423102	17906	600900	SH	DEFINED	6
TIDEWATER INC	COM	886423102	49	1650	SH	DEFINED	11
TIDEWATER INC	COM	886423102	1912	64165	SH	DEFINED	12
TIERONE CORP	COM	88650R108	2	80	SH	DEFINED	12
TIERONE CORP	COM	88650R108	22	1000	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	7	200	SH	DEFINED	9
TIFFANY & CO NEW	COM	886547108	11	300	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	19	527	SH	DEFINED	2
TIFFANY & CO NEW	COM	886547108	230	6250	SH	DEFINED	5
TIFFANY & CO NEW	COM	886547108	278	7531	SH	DEFINED	12
TIMBERLAND BANCORP INC	COM	887098101	943	42200	SH	DEFINED	6
TIMBERLAND BANCORP INC	COM	887098101	21	950	SH	DEFINED	12
TIMBERLAND CO	CL A	887100105	56	865	SH	DEFINED	11
TIMBERLAND CO	CL A	887100105	1004	15540	SH	DEFINED	12
TIMBERLAND CO	CL A	887100105	6	100	SH	DEFINED	9
TIMBERLAND CO	CL A	887100105	51238	793288	SH	DEFINED	3
TIME WARNER INC	COM	887317105	769	43729	SH	DEFINED	11
TIME WARNER INC	COM	887317105	232561	13228700	SH	DEFINED	8
TIME WARNER INC	COM	887317105	17427	991277	SH	DEFINED	12
TIME WARNER INC	COM	887317105	13341	758876	SH	DEFINED	3
TIME WARNER INC	COM	887317105	9700	551775	SH	DEFINED	2
TIME WARNER INC	COM	887317105	8924	462300	SH	DEFINED	7
TIME WARNER INC	COM	887317105	5401	307200	SH	DEFINED	6
TIME WARNER INC	COM	887317105	508263	28911461	SH	DEFINED	10
TIME WARNER INC	COM	887317105	915	52075	SH	DEFINED	5
TIME WARNER INC	COM	887317105	426	24201	SH	DEFINED	1
TIME WARNER INC	COM	887317105	9	500	SH	DEFINED	4
TIME WARNER INC	COM	887317105	2103	119626	SH	DEFINED	9
TIMKEN CO	COM	887389104	409	15427	SH	DEFINED	12
TIMKEN CO	COM	887389104	16	600	SH	DEFINED	2
TIMKEN CO	COM	887389104	20	750	SH	DEFINED	6

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

TIMKEN CO	COM	887389104	2532	95600	SH	DEFINED	3
TIPPERARY CORP	COM PAR \$0.02	888002300	50	14000	SH	DEFINED	12
TITAN CORP	COM	888266103	8	630	SH	DEFINED	12
TITAN INTL INC ILL	COM	88830M102	1913	185940	SH	DEFINED	3
TITAN PHARMACEUTICALS INC DE	COM	888314101	3	1000	SH	DEFINED	12
TIVO INC	COM	888706108	5	700	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	19	767	SH	DEFINED	9
TJX COS INC NEW	COM	872540109	5336	221060	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	178	7376	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	241	10000	SH	DEFINED	6
TJX COS INC NEW	COM	872540109	154	6400	SH	DEFINED	4
TJX COS INC NEW	COM	872540109	15208	630000	SH	DEFINED	10
TLC VISION CORP	COM	872549100	573	49200	SH	DEFINED	3
TLC VISION CORP	COM	872549100	47	4000	SH	DEFINED	12
TLC VISION CORP	COM	872549100	1081	69800	SH	DEFINED	7
TODHUNTER INTL INC DEL	COM	889050100	280	20100	SH	DEFINED	6
TODHUNTER INTL INC DEL	COM	889050100	10	700	SH	DEFINED	11
TOFUTTI BRANDS INC	COM	88906B105	2	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	934	22070	SH	DEFINED	3
TOLL BROTHERS INC	COM	889478103	147	3475	SH	DEFINED	12
TOLL BROTHERS INC	COM	889478103	4	89	SH	DEFINED	11
TOLL BROTHERS INC	COM	889478103	17	400	SH	DEFINED	2
TOLLGRADE COMMUNICATIONS INC	COM	889542106	80	7500	SH	DEFINED	12
TOMKINS PLC	SPONSORED ADR	890030208	76	3800	SH	DEFINED	2
TOO INC	COM	890333107	7	400	SH	DEFINED	11
TOO INC	COM	890333107	17	1029	SH	DEFINED	12
TOO INC	COM	890333107	9916	593965	SH	DEFINED	6
TOO INC	COM	890333107	0	17	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	667	20537	SH	DEFINED	12
TOOTSIE ROLL INDS INC	COM	890516107	22	671	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	24	750	SH	DEFINED	9
TOOTSIE ROLL INDS INC	COM	890516107	667	20517	SH	DEFINED	2
TOPPS INC	COM	890786106	81	8300	SH	DEFINED	11
TOPPS INC	COM	890786106	127	13124	SH	DEFINED	12
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	3	500	SH	DEFINED	9
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	6	1000	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	3	50	SH	DEFINED	12
TORCHMARK CORP	COM	891027104	32	600	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	11856	220375	SH	DEFINED	6
TORO CO	COM	891092108	4	55	SH	DEFINED	11
TORO CO	COM	891092108	21808	311237	SH	DEFINED	3
TORO CO	COM	891092108	14305	204150	SH	DEFINED	6
TORO CO	COM	891092108	28	400	SH	DEFINED	9
TORO CO	COM	891092108	1264	18044	SH	DEFINED	12
TORONTO DOMINION BK ONT	COM NEW	891160509	83460	1946372	SH	DEFINED	7
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	662	28937	SH	DEFINED	12
TOTAL S A	SPONSORED ADR	89151E109	9536	99250	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	202	2100	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	3	36	SH	DEFINED	9
TOTAL S A	SPONSORED ADR	89151E109	8	80	SH	DEFINED	4
TOTAL SYS SVCS INC	COM	891906109	708	32317	SH	DEFINED	12
TOWER AUTOMOTIVE INC	COM	891707101	4	1000	SH	DEFINED	12
TOWN & CTRY TR	SH BEN INT	892081100	19	750	SH	DEFINED	11
TOWN & CTRY TR	SH BEN INT	892081100	189	7500	SH	DEFINED	12
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	3	34	SH	DEFINED	9
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	5	63	SH	DEFINED	2
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	37399	458104	SH	DEFINED	6
TOYS R US INC	COM	892335100	615	38630	SH	DEFINED	12
TOYS R US INC	COM	892335100	4090	256730	SH	DEFINED	6
TOYS R US INC	COM	892335100	1132	71047	SH	DEFINED	9
TRACK DATA CORP	COM	891918104	38	35720	SH	DEFINED	12
TRACTOR SUPPLY CO	COM	892356106	11	252	SH	DEFINED	11

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

TRACTOR SUPPLY CO	COM	892356106	163	3892	SH	DEFINED	12
TRADESTATION GROUP INC	COM	89267P105	29	4100	SH	DEFINED	12
TRAFFIX INC	COM	892721101	1	200	SH	DEFINED	12
TRAFFIX INC	COM	892721101	13	2000	SH	DEFINED	2
TRANS WORLD ENTMT CORP	COM	89336Q100	975	97320	SH	DEFINED	3
TRANSACTION SYS ARCHITECTS	CL A	893416107	67	3100	SH	DEFINED	12
TRANSACTION SYS ARCHITECTS	CL A	893416107	20046	931077	SH	DEFINED	3
TRANSALTA CORP	COM	89346D107	125	7481	SH	DEFINED	7
TRANSAMERICA INCOME SHS INC	COM	893506105	222	10300	SH	DEFINED	12
TRANSATLANTIC HLDGS INC	COM	893521104	63	777	SH	DEFINED	1
TRANSATLANTIC HLDGS INC	COM	893521104	75	920	SH	DEFINED	6
TRANSATLANTIC HLDGS INC	COM	893521104	2	25	SH	DEFINED	9
TRANSATLANTIC HLDGS INC	COM	893521104	156	1926	SH	DEFINED	12
TRANSCANADA CORP	COM	89353D107	5003	252932	SH	DEFINED	12
TRANSCANADA CORP	COM	89353D107	20	1000	SH	DEFINED	11
TRANSCANADA CORP	COM	89353D107	28921	1095511	SH	DEFINED	7
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	4	315	SH	DEFINED	9
TRANSKARYOTIC THERAPIES INC	COM	893735100	32	2120	SH	DEFINED	12
TRANSMETA CORP DEL	COM	89376R109	1	600	SH	DEFINED	12
TRANSMONTAIGNE INC	COM	893934109	3	600	SH	DEFINED	12
TRANSMONTAIGNE INC	COM	893934109	2266	421100	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	9243	319377	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	8682	300000	SH	DEFINED	10
TRANSOCEAN INC	ORD	G90078109	1128	38969	SH	DEFINED	12
TRANSOCEAN INC	ORD	G90078109	162	5612	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	40	1382	SH	DEFINED	9
TRANSPRO INC	COM	893885103	3	500	SH	DEFINED	12
TRANSWITCH CORP	COM	894065101	7	4200	SH	DEFINED	12
TRAVELZOO INC	COM	89421Q106	8	280	SH	DEFINED	12
TREDEGAR CORP	COM	894650100	22	1350	SH	DEFINED	12
TREX INC	COM	89531P105	430	11390	SH	DEFINED	12
TRI CONTL CORP	COM	895436103	362	21488	SH	DEFINED	12
TRIAD GTY INC	COM	895925105	14722	252955	SH	DEFINED	6
TRIAD GTY INC	COM	895925105	47	800	SH	DEFINED	12
TRIAD HOSPITALS INC	COM	89579K109	48	1293	SH	DEFINED	12
TRIAD HOSPITALS INC	COM	89579K109	19	520	SH	DEFINED	11
TRIAD HOSPITALS INC	COM	89579K109	3	69	SH	DEFINED	2
TRIARC COS INC	CL A	895927101	263	25500	SH	DEFINED	12
TRIARC COS INC	CL B SER 1	895927309	511	50242	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	43	935	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	189	3170	SH	DEFINED	7
TRIBUNE CO NEW	COM	896047107	805	17677	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	2946	64685	SH	DEFINED	5
TRIBUNE CO NEW	COM	896047107	3641	79959	SH	DEFINED	11
TRIBUNE CO NEW	COM	896047107	4761	104550	SH	DEFINED	4
TRIBUNE CO NEW	COM	896047107	5	109	SH	DEFINED	9
TRICO BANCSHARES	COM	896095106	1697	91200	SH	DEFINED	6
TRICO BANCSHARES	COM	896095106	907	48000	SH	DEFINED	12
TRIDENT MICROSYSTEMS INC	COM	895919108	15	1350	SH	DEFINED	11
TRIMBLE NAVIGATION LTD	COM	896239100	8	300	SH	DEFINED	2
TRIMERIS INC	COM	896263100	1	100	SH	DEFINED	12
TRINITY INDS INC	COM	896522109	13	400	SH	DEFINED	12
TRIPATH IMAGING INC	COM	896942109	15	1600	SH	DEFINED	12
TRIPATH TECHNOLOGY INC	COM	89672P104	1	333	SH	DEFINED	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	3	500	SH	DEFINED	12
TRIUMPH GROUP INC NEW	COM	896818101	2374	74360	SH	DEFINED	12
TRIUMPH GROUP INC NEW	COM	896818101	29	900	SH	DEFINED	11
TRIZEC PROPERTIES INC	COM	89687P107	1704	104793	SH	DEFINED	9
TRIZEC PROPERTIES INC	COM	89687P107	1171	72000	SH	DEFINED	12
TROVER SOLUTIONS INC	COM	897249108	14	2000	SH	DEFINED	12
TROVER SOLUTIONS INC	COM	897249108	818	118050	SH	DEFINED	6
TRUMP HOTELS & CASINO RESORT	COM	898168109	0	200	SH	DEFINED	12

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

TRUSTCO BK CORP N Y	COM		898349105	48	3700	SH	DEFINED	11
TRUSTCO BK CORP N Y	COM		898349105	456	34800	SH	DEFINED	3
TRUSTCO BK CORP N Y	COM		898349105	1614	123178	SH	DEFINED	12
TRUSTMARK CORP	COM		898402102	1283	44348	SH	DEFINED	12
TRUSTMARK CORP	COM		898402102	19948	689751	SH	DEFINED	6
TS&W CLAYMORE TAX ADVNTG BL	COM		87280R108	118	9000	SH	DEFINED	12
TSAKOS ENERGY NAVIGATION LTD	SHS		G9108L108	730	21510	SH	DEFINED	3
TSAKOS ENERGY NAVIGATION LTD	SHS		G9108L108	88	2585	SH	DEFINED	12
TSR INC	COM		872885108	388	57500	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM		87305R109	3739	315490	SH	DEFINED	3
TUESDAY MORNING CORP	COM NEW		899035505	1975	68120	SH	DEFINED	3
TULARIK INC	COM		899165104	25	1000	SH	DEFINED	12
TUPPERWARE CORP	COM		899896104	190	9800	SH	DEFINED	3
TUPPERWARE CORP	COM		899896104	75	3857	SH	DEFINED	12
TUPPERWARE CORP	COM		899896104	3	150	SH	DEFINED	11
TURKISH INVT FD INC	COM		900145103	5	500	SH	DEFINED	12
TUTOGEN MEDICAL INC	COM		901107102	1	346	SH	DEFINED	9
TXU CORP	COM		873168108	7	175	SH	DEFINED	11
TXU CORP	COM		873168108	1	17	SH	DEFINED	1
TXU CORP	COM		873168108	7390	182455	SH	DEFINED	6
TXU CORP	COM		873168108	7470	184400	SH	DEFINED	3
TXU CORP	COM		873168108	4	100	SH	DEFINED	2
TXU CORP	COM		873168108	951	23466	SH	DEFINED	12
TYCO INTL LTD NEW	NOTE	11/1	902124AC0	1157	15000	SH	DEFINED	12
TYCO INTL LTD NEW	COM		902124106	837	25271	SH	DEFINED	9
TYCO INTL LTD NEW	COM		902124106	1023	30860	SH	DEFINED	11
TYCO INTL LTD NEW	COM		902124106	4040	121918	SH	DEFINED	2
TYCO INTL LTD NEW	COM		902124106	5439	164117	SH	DEFINED	3
TYCO INTL LTD NEW	COM		902124106	12028	362965	SH	DEFINED	6
TYCO INTL LTD NEW	COM		902124106	13431	405273	SH	DEFINED	5
TYCO INTL LTD NEW	COM		902124106	20824	611125	SH	DEFINED	7
TYCO INTL LTD NEW	COM		902124106	23049	695494	SH	DEFINED	12
TYCO INTL LTD NEW	COM		902124106	27783	838341	SH	DEFINED	4
TYCO INTL LTD NEW	COM		902124106	291632	8800000	SH	DEFINED	13
TYCO INTL LTD NEW	COM		902124106	749024	22601800	SH	DEFINED	8
TYCO INTL LTD NEW	COM		902124106	1673774	50506165	SH	DEFINED	10
TYLER TECHNOLOGIES INC	COM		902252105	16870	1783278	SH	DEFINED	3
TYSON FOODS INC	CL A		902494103	385	18383	SH	DEFINED	12
TYSON FOODS INC	CL A		902494103	138	6600	SH	DEFINED	6
TYSON FOODS INC	CL A		902494103	57	2700	SH	DEFINED	9
TYSON FOODS INC	CL A		902494103	24	1169	SH	DEFINED	2
TYSON FOODS INC	CL A		902494103	41918	2000841	SH	DEFINED	3
U S B HLDG INC	COM		902910108	3704	161597	SH	DEFINED	6
U S CONCRETE INC	COM		90333L102	3	448	SH	DEFINED	11
U S G CORP	COM NEW		903293405	2052	116700	SH	DEFINED	3
U S I HLDGS	COM		90333H101	16	1000	SH	DEFINED	12
U S PHYSICAL THERAPY INC	COM		90337L108	1	57	SH	DEFINED	11
U S RESTAURANT PPTYS INC	COM		902971100	16	1080	SH	DEFINED	3
U S RESTAURANT PPTYS INC	COM		902971100	5	350	SH	DEFINED	12
UBIQUITEL INC	COM		903474302	4	1000	SH	DEFINED	12
UBS AG	NAMEN AKT		H8920M855	33	460	SH	DEFINED	3
UBS AG	NAMEN AKT		H8920M855	78	1094	SH	DEFINED	12
UCBH HOLDINGS INC	COM		90262T308	126	3200	SH	DEFINED	1
UCBH HOLDINGS INC	COM		90262T308	17	437	SH	DEFINED	12
UCBH HOLDINGS INC	COM		90262T308	1488	37660	SH	DEFINED	3
UGI CORP NEW	COM		902681105	3291	102510	SH	DEFINED	3
UGI CORP NEW	COM		902681105	29	900	SH	DEFINED	9
UGI CORP NEW	COM		902681105	0	1	SH	DEFINED	7
UGI CORP NEW	COM		902681105	14	430	SH	DEFINED	12
UICI	COM		902737105	24986	1049380	SH	DEFINED	6
UIL HLDG CORP	COM		902748102	577	11849	SH	DEFINED	12
UIL HLDG CORP	COM		902748102	2731	56090	SH	DEFINED	3

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

UIL HLDG CORP	COM	902748102	13	275	SH	DEFINED	11
ULTRA PETROLEUM CORP	COM	903914109	672	18011	SH	DEFINED	12
ULTRALIFE BATTERIES INC	COM	903899102	637	32905	SH	DEFINED	12
ULTRALIFE BATTERIES INC	COM	903899102	12	600	SH	DEFINED	11
ULTRATECH INC	COM	904034105	16	990	SH	DEFINED	11
UMB FINL CORP	COM	902788108	3326	64439	SH	DEFINED	6
UMB FINL CORP	COM	902788108	44	843	SH	DEFINED	12
UNIFI INC	COM	904677101	20	6755	SH	DEFINED	12
UNIFIRST CORP MASS	COM	904708104	171	5870	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	692	10108	SH	DEFINED	12
UNILEVER N V	N Y SHS NEW	904784709	547	7980	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	486	7092	SH	DEFINED	5
UNILEVER N V	N Y SHS NEW	904784709	288	4205	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	246	3598	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	54	784	SH	DEFINED	9
UNILEVER N V	N Y SHS NEW	904784709	40	580	SH	DEFINED	3
UNILEVER PLC	SPON ADR NEW	904767704	9	225	SH	DEFINED	9
UNILEVER PLC	SPON ADR NEW	904767704	62	1570	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	4	100	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	133	2500	SH	DEFINED	7
UNION BANKSHARES CORP	COM	905399101	13	400	SH	DEFINED	12
UNION PAC CORP	COM	907818108	31	525	SH	DEFINED	9
UNION PAC CORP	COM	907818108	8850	148872	SH	DEFINED	2
UNION PAC CORP	COM	907818108	1051	17676	SH	DEFINED	12
UNION PAC CORP	COM	907818108	306	5155	SH	DEFINED	11
UNION PAC CORP	COM	907818108	11891	20021	SH	DEFINED	6
UNION PAC CORP	COM	907818108	321	5400	SH	DEFINED	5
UNION PLANTERS CORP	COM	908068109	3415	114544	SH	DEFINED	12
UNION PLANTERS CORP	COM	908068109	344	11545	SH	DEFINED	6
UNION PLANTERS CORP	COM	908068109	263	8837	SH	DEFINED	9
UNION PLANTERS CORP	COM	908068109	25	849	SH	DEFINED	2
UNION PLANTERS CORP	COM	908068109	31	1050	SH	DEFINED	11
UNIONBANCAL CORP	COM	908906100	34302	608200	SH	DEFINED	10
UNIONBANCAL CORP	COM	908906100	32516	576516	SH	DEFINED	3
UNIONBANCAL CORP	COM	908906100	3068	54400	SH	DEFINED	8
UNISOURCE ENERGY CORP	COM	909205106	26	1060	SH	DEFINED	12
UNISYS CORP	COM	909214108	242	17444	SH	DEFINED	12
UNISYS CORP	COM	909214108	12	865	SH	DEFINED	11
UNISYS CORP	COM	909214108	10214	735906	SH	DEFINED	4
UNISYS CORP	COM	909214108	1222	88013	SH	DEFINED	9
UNISYS CORP	COM	909214108	255	18370	SH	DEFINED	6
UNISYS CORP	COM	909214108	379	20600	SH	DEFINED	7
UNISYS CORP	COM	909214108	19	1395	SH	DEFINED	2
UNISYS CORP	COM	909214108	5767	415505	SH	DEFINED	5
UNISYS CORP	COM	909214108	54132	3900000	SH	DEFINED	13
UNIT CORP	COM	909218109	16	500	SH	DEFINED	11
UNITED AUTO GROUP INC	COM	909440109	122	3970	SH	DEFINED	12
UNITED AUTO GROUP INC	COM	909440109	18643	608250	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	285	8754	SH	DEFINED	12
UNITED BANKSHARES INC WEST V	COM	909907107	62	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	16	500	SH	DEFINED	11
UNITED BANKSHARES INC WEST V	COM	909907107	10781	331733	SH	DEFINED	6
UNITED CMNTY FINL CORP OHIO	COM	909839102	7	525	SH	DEFINED	6
UNITED DEFENSE INDS INC	COM	91018B104	137	3910	SH	DEFINED	12
UNITED DEFENSE INDS INC	COM	91018B104	38621	1103470	SH	DEFINED	6
UNITED DEFENSE INDS INC	COM	91018B104	43	1223	SH	DEFINED	11
UNITED DOMINION REALTY TR IN	COM	910197102	1533	77495	SH	DEFINED	9
UNITED DOMINION REALTY TR IN	COM	910197102	753	38060	SH	DEFINED	12
UNITED DOMINION REALTY TR IN	COM	910197102	190	9600	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	77	3899	SH	DEFINED	11
UNITED FIRE & CAS CO	COM	910331107	1232	21333	SH	DEFINED	6
UNITED FIRE & CAS CO	COM	910331107	15	266	SH	DEFINED	12

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

UNITED INDL CORP	COM	910671106	15	645	SH	DEFINED	12
UNITED INDL CORP	COM	910671106	3925	168100	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	6269	1454581	SH	DEFINED	3
UNITED MOBILE HOMES INC	COM	911024107	576	43840	SH	DEFINED	12
UNITED NAT FOODS INC	COM	911163103	3807	131700	SH	DEFINED	11
UNITED NAT FOODS INC	COM	911163103	42	1444	SH	DEFINED	12
UNITED ONLINE INC	COM	911268100	2	106	SH	DEFINED	12
UNITED ONLINE INC	COM	911268100	3	180	SH	DEFINED	9
UNITED ONLINE INC	COM	911268100	7	400	SH	DEFINED	11
UNITED ONLINE INC	COM	911268100	44006	2498919	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	4725	62857	SH	DEFINED	12
UNITED PARCEL SERVICE INC	CL B	911312106	15231	202621	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	1740	23150	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	482	6418	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	247	3284	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	165	2193	SH	DEFINED	9
UNITED PARCEL SERVICE INC	CL B	911312106	40	400	SH	DEFINED	7
UNITED PARCEL SERVICE INC	CL B	911312106	17127	227840	SH	DEFINED	1
UNITED RENTALS INC	COM	911363109	43	2380	SH	DEFINED	11
UNITED RENTALS INC	COM	911363109	1544	86286	SH	DEFINED	12
UNITED SEC BANCSHARES INC	SHS	911459105	1001	50188	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	63	1630	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	7	174	SH	DEFINED	11
UNITED STATES CELLULAR CORP	COM	911684108	214	5548	SH	DEFINED	12
UNITED STATES LIME & MINERAL	COM	911922102	1675	145682	SH	DEFINED	12
UNITED STATES STL CORP NEW	COM	912909108	386	11000	SH	DEFINED	5
UNITED STATES STL CORP NEW	COM	912909108	1996	56830	SH	DEFINED	3
UNITED STATES STL CORP NEW	COM	912909108	4552	129625	SH	DEFINED	6
UNITED STATES STL CORP NEW	COM	912909108	20	575	SH	DEFINED	12
UNITED STATES STL CORP NEW	COM	912909108	7	190	SH	DEFINED	9
UNITED STATIONERS INC	COM	913004107	16809	423187	SH	DEFINED	3
UNITED SURGICAL PARTNERS INT	COM	913016309	6	142	SH	DEFINED	12
UNITED SURGICAL PARTNERS INT	COM	913016309	1975	50030	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	19596	214207	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	6916	56400	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	6715	73402	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	3345	36561	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	1294	14147	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	848	9271	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	40797	445961	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	141	1537	SH	DEFINED	9
UNITED TECHNOLOGIES CORP	COM	913017109	23	250	SH	DEFINED	4
UNITED TECHNOLOGIES CORP	COM	913017109	5417	59220	SH	DEFINED	2
UNITEDGLOBALCOM	CL A	913247508	5904	813172	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	518910	8335900	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	1147667	18436413	SH	DEFINED	10
UNITEDHEALTH GROUP INC	COM	91324P102	14750	236953	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	13952	224133	SH	DEFINED	12
UNITEDHEALTH GROUP INC	COM	91324P102	13779	217700	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	7255	116550	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	497	7977	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	382	6141	SH	DEFINED	9
UNITEDHEALTH GROUP INC	COM	91324P102	222	3569	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	52	830	SH	DEFINED	4
UNITIL CORP	COM	913259107	558	21167	SH	DEFINED	12
UNITRIN INC	COM	913275103	2	40	SH	DEFINED	6
UNITRIN INC	COM	913275103	852	20001	SH	DEFINED	12
UNIVERSAL ACCESS GLOBAL HLDG	COM NEW	91336M204	0	340	SH	DEFINED	12
UNIVERSAL AMERN FINL CORP	COM	913377107	2604	237150	SH	DEFINED	6
UNIVERSAL COMPRESSION HLDGS	COM	913431102	60	1955	SH	DEFINED	12
UNIVERSAL COMPRESSION HLDGS	COM	913431102	17689	576580	SH	DEFINED	3
UNIVERSAL CORP VA	COM	913456109	28007	549800	SH	DEFINED	6

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

UNIVERSAL CORP VA	COM	913456109	9566	187795	SH	DEFINED	12
UNIVERSAL ELECTRS INC	COM	913483103	10	600	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	12983	404572	SH	DEFINED	6
UNIVERSAL FST PRODS INC	COM	913543104	39	1200	SH	DEFINED	12
UNIVERSAL FST PRODS INC	COM	913543104	6	200	SH	DEFINED	11
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	6	200	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	289	6300	SH	DEFINED	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	381	8300	SH	DEFINED	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	803	17496	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	9927	216330	SH	DEFINED	6
UNIVEST CORP PA	COM	915271100	6	125	SH	DEFINED	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	18	550	SH	DEFINED	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	124	3891	SH	DEFINED	11
UNIVISION COMMUNICATIONS INC	CL A	914906102	11562	362105	SH	DEFINED	1
UNIVISION COMMUNICATIONS INC	CL A	914906102	370	11600	SH	DEFINED	5
UNIZAN FINANCIAL CORP	COM	91528W101	16	600	SH	DEFINED	11
UNIZAN FINANCIAL CORP	COM	91528W101	277	10600	SH	DEFINED	12
UNOCAL CORP	COM	915289102	413	10865	SH	DEFINED	12
UNOCAL CORP	COM	915289102	865	22760	SH	DEFINED	2
UNOCAL CORP	COM	915289102	80	2100	SH	DEFINED	11
UNOCAL CORP	COM	915289102	281	7390	SH	DEFINED	6
UNOCAL CORP	COM	915289102	53	1400	SH	DEFINED	9
UNUMPROVIDENT CORP	COM	91529Y106	417	26199	SH	DEFINED	6
UNUMPROVIDENT CORP	COM	91529Y106	6428	404300	SH	DEFINED	8
UNUMPROVIDENT CORP	COM	91529Y106	71550	4500000	SH	DEFINED	10
UNUMPROVIDENT CORP	COM	91529Y106	415	26131	SH	DEFINED	12
UNUMPROVIDENT CORP	COM	91529Y106	379	23855	SH	DEFINED	9
UNUMPROVIDENT CORP	COM	91529Y106	2	115	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	52470	3300000	SH	DEFINED	13
UPM KYMMENE CORP	SPONSORED ADR	915436109	76	4000	SH	DEFINED	2
UPM KYMMENE CORP	SPONSORED ADR	915436109	10971	574100	SH	DEFINED	6
URBAN OUTFITTERS INC	COM	917047102	105	1730	SH	DEFINED	12
URS CORP NEW	COM	903236107	14052	512850	SH	DEFINED	6
URS CORP NEW	COM	903236107	43	1563	SH	DEFINED	12
URS CORP NEW	COM	903236107	10253	374200	SH	DEFINED	3
URSTADT BIDDLE PPTYS INS	COM	917286106	224	15870	SH	DEFINED	12
URSTADT BIDDLE PPTYS INS	CL A	917286205	53	3600	SH	DEFINED	12
US AIRWAYS GROUP INC	CL A	911905503	103	45169	SH	DEFINED	14
US BANCORP DEL	COM NEW	902973304	43725	1586529	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	23674	858985	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	21921	795400	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	6064	220023	SH	DEFINED	12
US BANCORP DEL	COM NEW	902973304	475	17252	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	387	14051	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	16	596	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	242	8775	SH	DEFINED	9
US ONCOLOGY INC	COM	90338W103	5	337	SH	DEFINED	12
USEC INC	COM	90333E108	4	500	SH	DEFINED	12
USF CORP	COM	91729Q101	8009	227980	SH	DEFINED	6
USF CORP	COM	91729Q101	4	100	SH	DEFINED	12
UST INC	COM	902911106	865	24020	SH	DEFINED	6
UST INC	COM	902911106	522	14495	SH	DEFINED	12
UST INC	COM	902911106	324	9000	SH	DEFINED	11
UTAH MED PRODS INC	COM	917488108	38	1461	SH	DEFINED	6
UTI WORLDWIDE INC	ORD	G87210103	10	196	SH	DEFINED	12
UTSTARCOM INC	COM	918076100	3014	99625	SH	DEFINED	12
UTSTARCOM INC	COM	918076100	14407	476250	SH	DEFINED	10
UTSTARCOM INC	COM	918076100	263	8700	SH	DEFINED	9
UTSTARCOM INC	COM	918076100	66	2175	SH	DEFINED	11
UTSTARCOM INC	COM	918076100	17	550	SH	DEFINED	6
UTSTARCOM INC	COM	918076100	51425	1700000	SH	DEFINED	13
V F CORP	COM	918204108	904	18557	SH	DEFINED	12



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

V F CORP	COM	918204108	24	500	SH	DEFINED	11
V F CORP	COM	918204108	78	1600	SH	DEFINED	2
V F CORP	COM	918204108	150	3070	SH	DEFINED	6
V F CORP	COM	918204108	560	11500	SH	DEFINED	5
V F CORP	COM	918204108	3316	68100	SH	DEFINED	3
VA SOFTWARE CORP	COM	91819B105	8	3325	SH	DEFINED	12
VAIL RESORTS INC	COM	91879Q109	17744	926605	SH	DEFINED	6
VALASSIS COMMUNICATIONS INC	COM	918866104	35818	1175520	SH	DEFINED	6
VALEANT PHARMACEUTICALS INTL	COM	91911X104	479	23926	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	18	250	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM	91913Y100	32	435	SH	DEFINED	9
VALERO ENERGY CORP NEW	COM	91913Y100	273	3700	SH	DEFINED	6
VALERO ENERGY CORP NEW	COM	91913Y100	512	6940	SH	DEFINED	5
VALERO ENERGY CORP NEW	COM	91913Y100	1360	18434	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	42290	573341	SH	DEFINED	3
VALERO L P	COM UT LTD PRT	91913W104	1747	35645	SH	DEFINED	12
VALERO L P	COM UT LTD PRT	91913W104	115	2350	SH	DEFINED	3
VALLEY NATL BANCORP	COM	919794107	295	11661	SH	DEFINED	12
VALMONT INDS INC	COM	920253101	23	1000	SH	DEFINED	2
VALSPAR CORP	COM	920355104	96	1906	SH	DEFINED	11
VALSPAR CORP	COM	920355104	7507	148976	SH	DEFINED	12
VALSPAR CORP	COM	920355104	7397	146798	SH	DEFINED	3
VALSPAR CORP	COM	920355104	8103	160810	SH	DEFINED	2
VALUECLICK INC	COM	92046N102	12	963	SH	DEFINED	11
VALUEVISION MEDIA INC	CL A	92047K107	76	5800	SH	DEFINED	12
VALUEVISION MEDIA INC	CL A	92047K107	25	1922	SH	DEFINED	11
VAN KAMPEN ADVANTAGE MUN II	SH BEN INT	92112K107	20	1500	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	77	5463	SH	DEFINED	12
VAN KAMPEN ADVANTAGE PA MUN	SH BEN INT	920937109	11	800	SH	DEFINED	12
VAN KAMPEN BD FD	COM	920955101	148	8700	SH	DEFINED	12
VAN KAMPEN FLA QUALITY MUN T	COM	920921103	30	2150	SH	DEFINED	12
VAN KAMPEN HIGH INCOME TR	SH BEN INT	920911104	29	7780	SH	DEFINED	12
VAN KAMPEN INCOME TR	SH BEN INT	920957107	88	16475	SH	DEFINED	12
VAN KAMPEN MUN INCOME TR	COM	920909108	290	32701	SH	DEFINED	12
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	70	4911	SH	DEFINED	12
VAN KAMPEN MUN TR	SH BEN INT	920919107	140	10289	SH	DEFINED	12
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	71	4850	SH	DEFINED	12
VAN KAMPEN OHIO VALUE MUN IN	COM SH BEN INT	92112W101	9	650	SH	DEFINED	12
VAN KAMPEN PA QUALITY MUN TR	COM	920924107	15	1000	SH	DEFINED	12
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	86	6000	SH	DEFINED	12
VAN KAMPEN SENIOR INCOME TR	COM	920961109	344	38848	SH	DEFINED	12
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	60	4838	SH	DEFINED	12
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	285	19857	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	217	15065	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	25	1700	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE PA	COM	920934106	85	5923	SH	DEFINED	12
VAN KAMPEN VALUE MUN INCOME	COM	921132106	9	700	SH	DEFINED	12
VANGUARD INDEX TR	STK MRK VIPERS	922908769	62	560	SH	DEFINED	12
VANGUARD INDEX TR	GROWTH VIPERS	922908736	140	2800	SH	DEFINED	12
VANGUARD SECTOR INDEX FDS	HTH CARE VIPER	92204A504	25	500	SH	DEFINED	12
VANGUARD SECTOR INDEX FDS	FINLS VIPERS	92204A405	55	1100	SH	DEFINED	12
VANS INC	COM	921930103	1769	86100	SH	DEFINED	3
VARCO INTL INC DEL	COM	922122106	40	1840	SH	DEFINED	6
VARCO INTL INC DEL	COM	922122106	9	400	SH	DEFINED	11
VARIAN INC	COM	922206107	5356	127080	SH	DEFINED	3
VARIAN INC	COM	922206107	25	600	SH	DEFINED	2
VARIAN INC	COM	922206107	21	500	SH	DEFINED	12
VARIAN INC	COM	922206107	13	302	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	3916	49350	SH	DEFINED	12
VARIAN MED SYS INC	COM	92220P105	603	7600	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	95	1200	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	79	1000	SH	DEFINED	11

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

VARIAN MED SYS INC	COM	92220P105	48	604	SH	DEFINED	9
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	6523	169160	SH	DEFINED	3
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	19	500	SH	DEFINED	12
VASCULAR SOLUTIONS INC	COM	92231M109	5	500	SH	DEFINED	12
VASOGEN INC	COM	92232F103	2	500	SH	DEFINED	12
VASOMEDICAL INC	COM	922321104	27	24067	SH	DEFINED	12
VASOMEDICAL INC	COM	922321104	11	10000	SH	DEFINED	2
VAXGEN INC	COM NEW	922390208	17	1200	SH	DEFINED	12
VCA ANTECH INC	COM	918194101	1451	32380	SH	DEFINED	12
VCA ANTECH INC	COM	918194101	1367	30500	SH	DEFINED	3
VECTOR GROUP LTD	COM	92240M108	6	363	SH	DEFINED	1
VECTOR GROUP LTD	COM	92240M108	1	71	SH	DEFINED	12
VECTREN CORP	COM	92240G101	150	5982	SH	DEFINED	2
VECTREN CORP	COM	92240G101	104	4126	SH	DEFINED	12
VECTREN CORP	COM	92240G101	17149	683510	SH	DEFINED	6
VEECO INSTRS INC DEL	COM	922417100	18	700	SH	DEFINED	12
VENTANA MED SYS INC	COM	92276H106	48	1000	SH	DEFINED	12
VENTAS INC	COM	92276F100	23638	1012350	SH	DEFINED	3
VENTAS INC	COM	92276F100	246	10547	SH	DEFINED	2
VENTAS INC	COM	92276F100	33	1400	SH	DEFINED	4
VENTAS INC	COM	92276F100	208	8900	SH	DEFINED	12
VENTIV HEALTH INC	COM	922793104	2284	147520	SH	DEFINED	3
VENTIV HEALTH INC	COM	922793104	1	33	SH	DEFINED	12
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	23	800	SH	DEFINED	11
VERINT SYS INC	COM	92343X100	14	400	SH	DEFINED	12
VERISIGN INC	COM	92343E102	10	500	SH	DEFINED	2
VERISIGN INC	COM	92343E102	2	100	SH	DEFINED	11
VERISIGN INC	COM	92343E102	6452	324202	SH	DEFINED	12
VERISIGN INC	COM	92343E102	2	100	SH	DEFINED	6
VERISIGN INC	COM	92343E102	99500	5000000	SH	DEFINED	13
VERITAS DGC INC	COM	92343P107	11	477	SH	DEFINED	12
VERITAS DGC INC	COM	92343P107	105	4530	SH	DEFINED	3
VERITAS SOFTWARE CO	COM	923436109	60	2150	SH	DEFINED	2
VERITAS SOFTWARE CO	COM	923436109	154	5530	SH	DEFINED	11
VERITAS SOFTWARE CO	COM	923436109	228	8217	SH	DEFINED	12
VERITAS SOFTWARE CO	COM	923436109	24	850	SH	DEFINED	4
VERITAS SOFTWARE CO	COM	923436109	10	360	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	10069	278224	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	7275	201018	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	174	4812	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	954	26362	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM	92343V104	973	26896	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	3272	67450	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	3976	109852	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	13622	376399	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	15272	422008	SH	DEFINED	12
VERIZON COMMUNICATIONS	COM	92343V104	22081	610132	SH	DEFINED	6
VERMONT PURE HLDGS LTD NEW	COM	924237100	11	4000	SH	DEFINED	12
VERTEX PHARMACEUTICALS INC	COM	92532F100	34	3100	SH	DEFINED	12
VERTICALNET INC	COM NEW	92532L206	1	499	SH	DEFINED	12
VI TECHNOLOGIES INC	COM	917920100	0	200	SH	DEFINED	12
VIACOM INC	CL B	925524308	661	18500	SH	DEFINED	5
VIACOM INC	CL A	925524100	7	200	SH	DEFINED	11
VIACOM INC	CL A	925524100	1451	39927	SH	DEFINED	12
VIACOM INC	CL B	925524308	0	0	SH	DEFINED	6
VIACOM INC	CL B	925524308	107	3003	SH	DEFINED	9
VIACOM INC	CL B	925524308	139	3878	SH	DEFINED	2
VIACOM INC	CL B	925524308	7997	223881	SH	DEFINED	3
VIACOM INC	CL B	925524308	450	12600	SH	DEFINED	1
VIACOM INC	CL A	925524100	1	40	SH	DEFINED	2
VIACOM INC	CL B	925524308	3513	98344	SH	DEFINED	12
VIACOM INC	CL B	925524308	228	6382	SH	DEFINED	11

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

VIAD CORP	COM	92552R109	150	5536	SH	DEFINED	12
VIAD CORP	COM	92552R109	3	100	SH	DEFINED	6
VIAD CORP	COM	92552R109	45	1700	SH	DEFINED	9
VIASAT INC	COM	92552V100	19169	768286	SH	DEFINED	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	3	146	SH	DEFINED	1
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1	56	SH	DEFINED	2
VIASYS HEALTHCARE INC	COM NEW	92553Q209	5	219	SH	DEFINED	12
VICAL INC	COM	925602104	13	2300	SH	DEFINED	12
VICOR CORP	COM	925815102	42	2300	SH	DEFINED	12
VICURON PHARMACEUTICALS INC	COM	926471103	123	9800	SH	DEFINED	12
VIGNETTE CORP	COM	926734104	1	540	SH	DEFINED	12
VILLAGE SUPER MKT INC	CL A NEW	927107409	33	1000	SH	DEFINED	12
VINEYARD NATL BANCORP	COM	927426106	17	417	SH	DEFINED	12
VINTAGE PETE INC	COM	927460105	1685	99300	SH	DEFINED	3
VION PHARMACEUTICALS INC	COM	927624106	8	1850	SH	DEFINED	12
VIRGINIA COMM BANCORP INC	COM	92778Q109	299	10137	SH	DEFINED	12
VIRGINIA FINL GROUP INC	COM	927810101	70	2038	SH	DEFINED	12
VIROPHARMA INC	COM	928241108	1	500	SH	DEFINED	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	4	220	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	19	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	7	394	SH	DEFINED	9
VISHAY INTERTECHNOLOGY INC	COM	928298108	95	5101	SH	DEFINED	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	12	500	SH	DEFINED	7
VISHAY INTERTECHNOLOGY INC	COM	928298108	1136	61130	SH	DEFINED	3
VISTA MED TECHNOLOGIES INC	COM NEW	928369305	2	1475	SH	DEFINED	12
VISTACARE INC	CL A	92839Y109	328	17700	SH	DEFINED	11
VISTEON CORP	COM	92839U107	611	52320	SH	DEFINED	12
VISTEON CORP	COM	92839U107	9	600	SH	DEFINED	7
VISTEON CORP	COM	92839U107	5	390	SH	DEFINED	9
VISTEON CORP	COM	92839U107	1	72	SH	DEFINED	11
VISUAL NETWORKS INC	COM	928444108	18	6072	SH	DEFINED	12
VISX INC DEL	COM	928444S105	22	830	SH	DEFINED	12
VISX INC DEL	COM	928444S105	13340	499250	SH	DEFINED	3
VITAL SIGNS INC	COM	928469105	1060	36500	SH	DEFINED	6
VITALWORKS INC	COM	928483106	5996	1734494	SH	DEFINED	6
VITESSE SEMICONDUCTOR CORP	COM	928497106	15	3000	SH	DEFINED	2
VITESSE SEMICONDUCTOR CORP	COM	928497106	818	167600	SH	DEFINED	12
VITESSE SEMICONDUCTOR CORP	COM	928497106	5	1100	SH	DEFINED	9
VITRAN INC	COM	92850E107	3	200	SH	DEFINED	12
VITRIA TECHNOLOGY	COM NEW	92849Q401	0	137	SH	DEFINED	12
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	586	21000	SH	DEFINED	6
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	331	11880	SH	DEFINED	9
VIVUS INC	COM	928551100	0	11	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	5823	263471	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	4514	204255	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	783	35450	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	532	24075	SH	DEFINED	9
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	268	12127	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1	426	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	14031	634900	SH	DEFINED	10
VOLT INFORMATION SCIENCES IN	COM	928703107	6	200	SH	DEFINED	12
VORNADO RLTY TR	SH BEN INT	929042109	2774	48570	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	401	7017	SH	DEFINED	12
VORNADO RLTY TR	SH BEN INT	929042109	1766	30916	SH	DEFINED	9
VULCAN MATLS CO	COM	929160109	2	45	SH	DEFINED	2
VULCAN MATLS CO	COM	929160109	7919	166537	SH	DEFINED	3
VULCAN MATLS CO	COM	929160109	378	7940	SH	DEFINED	12
VULCAN MATLS CO	COM	929160109	2	50	SH	DEFINED	6
VULCAN MATLS CO	COM	929160109	2	35	SH	DEFINED	9
VULCAN MATLS CO	COM	929160109	31	660	SH	DEFINED	11
W HLDG CO INC	COM	929251106	44144	2571015	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	732	24564	SH	DEFINED	12

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

W P CAREY & CO LLC	COM	92930Y107	52	1760	SH	DEFINED	11
WABASH NATL CORP	COM	929566107	0	0	SH	DEFINED	12
WABASH NATL CORP	COM	929566107	8392	304610	SH	DEFINED	3
WABTEC CORP	COM	929740108	0	17	SH	DEFINED	12
WACHOVIA CORP 2ND NEW	COM	929903102	46569	1046514	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	595	13382	SH	DEFINED	9
WACHOVIA CORP 2ND NEW	COM	929903102	662	14871	SH	DEFINED	11
WACHOVIA CORP 2ND NEW	COM	929903102	1061	18050	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	12375	278097	SH	DEFINED	5
WACHOVIA CORP 2ND NEW	COM	929903102	19029	427623	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	21204	476504	SH	DEFINED	12
WACHOVIA CORP 2ND NEW	COM	929903102	23636	531139	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	467	10502	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	276	6196	SH	DEFINED	1
WADDELL & REED FINL INC	CL A	930059100	9	400	SH	DEFINED	1
WADDELL & REED FINL INC	CL A	930059100	39	1745	SH	DEFINED	11
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	3	220	SH	DEFINED	12
WAL MART STORES INC	COM	931142103	8497	120150	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	55	1042	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	23867	452365	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	15128	286736	SH	DEFINED	12
WAL MART STORES INC	COM	931142103	7326	138860	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	4122	78125	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	1847	35000	SH	DEFINED	10
WAL MART STORES INC	COM	931142103	1691	32054	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	1084	20550	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	1121	21244	SH	DEFINED	9
WALGREEN CO	COM	931422109	6074	125150	SH	DEFINED	7
WALGREEN CO	COM	931422109	6092	168231	SH	DEFINED	12
WALGREEN CO	COM	931422109	3896	107597	SH	DEFINED	3
WALGREEN CO	COM	931422109	1319	36430	SH	DEFINED	5
WALGREEN CO	COM	931422109	393	10845	SH	DEFINED	11
WALGREEN CO	COM	931422109	98	2711	SH	DEFINED	4
WALGREEN CO	COM	931422109	22577	623497	SH	DEFINED	1
WALGREEN CO	COM	931422109	89	2453	SH	DEFINED	9
WALGREEN CO	COM	931422109	4366	120566	SH	DEFINED	2
WARWICK VALLEY TEL CO	COM	936750108	11	500	SH	DEFINED	12
WARWICK VALLEY TEL CO	COM	936750108	191	9000	SH	DEFINED	6
WASHINGTON BKG CO OAK HBR WA	COM	937303105	529	35742	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	430	17926	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	2066	86065	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	313	13023	SH	DEFINED	12
WASHINGTON FED INC	COM	938824109	57	2392	SH	DEFINED	11
WASHINGTON FED INC	COM	938824109	35	1443	SH	DEFINED	9
WASHINGTON FED INC	COM	938824109	43790	1825139	SH	DEFINED	6
WASHINGTON GROUP INTL INC	COM NEW	938862208	16	450	SH	DEFINED	12
WASHINGTON GROUP INTL INC	COM NEW	938862208	1887	53748	SH	DEFINED	14
WASHINGTON MUT INC	COM	939322103	15027	388890	SH	DEFINED	12
WASHINGTON MUT INC	COM	939322103	651604	16863446	SH	DEFINED	10
WASHINGTON MUT INC	COM	939322103	298090	7714550	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	20140	521216	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	8099	203200	SH	DEFINED	7
WASHINGTON MUT INC	COM	939322103	4427	114560	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	1973	51072	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	1849	47856	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	1319	34128	SH	DEFINED	9
WASHINGTON MUT INC	COM	939322103	545	14100	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	218	5637	SH	DEFINED	1
WASHINGTON MUT INC	COM	939322103	385	9953	SH	DEFINED	2
WASHINGTON POST CO	CL B	939640108	130	140	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	62	50	SH	DEFINED	7
WASHINGTON POST CO	CL B	939640108	1145	1231	SH	DEFINED	12

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

WASHINGTON POST CO	CL B	939640108	233	250	SH	DEFINED	5
WASHINGTON POST CO	CL B	939640108	1433	1541	SH	DEFINED	3
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	15	500	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	46	1575	SH	DEFINED	9
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	247	8400	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1292	43969	SH	DEFINED	12
WASHINGTON SVGBK FSB WALDRF	COM	939696100	23	2300	SH	DEFINED	12
WASHINGTON TR BANCORP	COM	940610108	158	6089	SH	DEFINED	12
WASTE CONNECTIONS INC	COM	941053100	6315	212915	SH	DEFINED	3
WASTE INDUSTRIES USA INC	COM	941057101	3	225	SH	DEFINED	12
WASTE INDUSTRIES USA INC	COM	941057101	4	400	SH	DEFINED	11
WASTE INDUSTRIES USA INC	COM	941057101	1777	159271	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	8184	267005	SH	DEFINED	12
WASTE MGMT INC DEL	COM	94106L109	674617	22010337	SH	DEFINED	10
WASTE MGMT INC DEL	COM	94106L109	307052	10018000	SH	DEFINED	8
WASTE MGMT INC DEL	COM	94106L109	16337	533031	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	8742	277400	SH	DEFINED	7
WASTE MGMT INC DEL	COM	94106L109	4505	146980	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	253	8260	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	83	2700	SH	DEFINED	9
WASTE MGMT INC DEL	COM	94106L109	5	150	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	9508	310199	SH	DEFINED	5
WATER PIK TECHNOLOGIES INC	COM	94113U100	4	250	SH	DEFINED	12
WATER PIK TECHNOLOGIES INC	COM	94113U100	10	600	SH	DEFINED	11
WATER PIK TECHNOLOGIES INC	COM	94113U100	2532	152900	SH	DEFINED	6
WATERS CORP	COM	941848103	100	2100	SH	DEFINED	9
WATERS CORP	COM	941848103	491	10283	SH	DEFINED	12
WATERSIDE CAP CORP	COM	941872103	43	7839	SH	DEFINED	12
WATSCO INC	COM	942622200	19601	698280	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	3181	118240	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	COM	942683103	7	250	SH	DEFINED	9
WATSON PHARMACEUTICALS INC	COM	942683103	1172	43555	SH	DEFINED	12
WATSON PHARMACEUTICALS INC	COM	942683103	7	260	SH	DEFINED	2
WATSON PHARMACEUTICALS INC	COM	942683103	19909	740102	SH	DEFINED	3
WATSON WYATT & CO HLDGS	CL A	942712100	1	50	SH	DEFINED	12
WATTS WATER TECHNOLOGIES INC	CL A	942749102	33	1237	SH	DEFINED	12
WATTS WATER TECHNOLOGIES INC	CL A	942749102	3763	139635	SH	DEFINED	6
WAUSAU-MOSINEE PAPER CORP	COM	943315101	14	800	SH	DEFINED	2
WAUSAU-MOSINEE PAPER CORP	COM	943315101	766	44255	SH	DEFINED	12
WAVE SYSTEMS CORP	CL A	943526103	23	17900	SH	DEFINED	12
WAYNE BANCORP INC OHIO	COM	944293109	30	1068	SH	DEFINED	12
WAYNE BANCORP INC OHIO	COM	944293109	1950	68794	SH	DEFINED	6
WAYPOINT FINL CORP	COM	946756103	26	945	SH	DEFINED	4
WAYPOINT FINL CORP	COM	946756103	164	5933	SH	DEFINED	12
WD-40 CO	COM	929236107	879	29347	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	26	575	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM	G95089101	330	7332	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	382	8500	SH	DEFINED	5
WEBCO INDS INC	COM	947621108	41	11000	SH	DEFINED	6
WEBEX COMMUNICATIONS INC	COM	94767L109	39	1805	SH	DEFINED	12
WEBMD CORP	COM	94769M105	28	3000	SH	DEFINED	1
WEBMD CORP	COM	94769M105	33319	3575000	SH	DEFINED	13
WEBMD CORP	COM	94769M105	7173	769599	SH	DEFINED	12
WEBSense INC	COM	947684106	57	1530	SH	DEFINED	12
WEBSense INC	COM	947684106	35	945	SH	DEFINED	11
WEBSense INC	COM	947684106	14187	381333	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	3875	82409	SH	DEFINED	12
WEBSTER FINL CORP CONN	COM	947890109	15468	328960	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	242	5150	SH	DEFINED	11
WEBSTER FINL CORP CONN	COM	947890109	211	4486	SH	DEFINED	5
WEIGHT WATCHERS INTL INC NEW	COM	948626106	65	1650	SH	DEFINED	12
WEIGHT WATCHERS INTL INC NEW	COM	948626106	133	3400	SH	DEFINED	11

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

WEINGARTEN RLTY INVS	SH BEN INT	948741103	83	2661	SH	DEFINED	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	74	2377	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2286	73094	SH	DEFINED	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	3490	111585	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	1087	31007	SH	DEFINED	12
WEIS MKTS INC	COM	948849104	14	400	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	28	800	SH	DEFINED	11
WELLCHOICE INC	COM	949475107	2	60	SH	DEFINED	6
WELLCHOICE INC	COM	949475107	4716	113920	SH	DEFINED	3
WELLMAN INC	COM	949702104	12	1500	SH	DEFINED	12
WELLMAN INC	COM	949702104	789	97075	SH	DEFINED	6
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	32242	287850	SH	DEFINED	8
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	28119	251041	SH	DEFINED	3
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	389	3474	SH	DEFINED	12
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	338	3020	SH	DEFINED	11
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	78	700	SH	DEFINED	1
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	11	100	SH	DEFINED	9
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	202122	1804500	SH	DEFINED	10
WELLS FARGO & CO NEW	COM	949746101	36032	629604	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	1081	18885	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	12233	213751	SH	DEFINED	12
WELLS FARGO & CO NEW	COM	949746101	5802	101382	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	2381	41610	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	568	9915	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	403	5250	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	171	2989	SH	DEFINED	9
WELLS FARGO & CO NEW	COM	949746101	11	200	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	2415	42191	SH	DEFINED	4
WELLS FINL CORP	COM	949759104	34	1250	SH	DEFINED	12
WELLSFORD REAL PPTYS INC	COM NEW	950240200	1654	106310	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	566	16250	SH	DEFINED	5
WENDYS INTL INC	COM	950590109	262	7528	SH	DEFINED	12
WENDYS INTL INC	COM	950590109	9340	200000	SH	DEFINED	7
WENDYS INTL INC	COM	950590109	18	525	SH	DEFINED	11
WENDYS INTL INC	COM	950590109	21	610	SH	DEFINED	3
WERNER ENTERPRISES INC	COM	950755108	790	37454	SH	DEFINED	12
WERNER ENTERPRISES INC	COM	950755108	36	1700	SH	DEFINED	11
WESBANCO INC	COM	950810101	41	1400	SH	DEFINED	3
WESBANCO INC	COM	950810101	139	4775	SH	DEFINED	12
WESBANCO INC	COM	950810101	31	1075	SH	DEFINED	11
WESCO FINL CORP	COM	950817106	36	100	SH	DEFINED	12
WESCO INTL INC	COM	95082P105	3666	199250	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	1665	77660	SH	DEFINED	6
WEST CORP	COM	952355105	3611	138090	SH	DEFINED	3
WEST MARINE INC	COM	954235107	24	900	SH	DEFINED	12
WEST MARINE INC	COM	954235107	27	1000	SH	DEFINED	9
WEST PHARMACEUTICAL SVSC INC	COM	955306105	82	1930	SH	DEFINED	11
WEST PHARMACEUTICAL SVSC INC	COM	955306105	292	6906	SH	DEFINED	12
WESTAMERICA BANCORPORATION	COM	957090103	10	200	SH	DEFINED	12
WESTAR ENERGY INC	COM	95709T100	1162	58342	SH	DEFINED	12
WESTAR ENERGY INC	COM	95709T100	21	1059	SH	DEFINED	2
WESTAR ENERGY INC	COM	95709T100	29	1446	SH	DEFINED	9
WESTCORP INC	COM	957907108	20620	453683	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	5	1000	SH	DEFINED	12
WESTELL TECHNOLOGIES INC	CL A	957541105	1996	391425	SH	DEFINED	3
WESTERN ASSET CLAYMORE US TR	COM SH BEN INT	95766Q106	9237	714969	SH	DEFINED	12
WESTERN ASSET PREMIER BD FD	SHS BEN INT	957664105	5862	422921	SH	DEFINED	12
WESTERN DIGITAL CORP	COM	958102105	19677	2272210	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	53	6100	SH	DEFINED	11
WESTERN DIGITAL CORP	COM	958102105	14	1573	SH	DEFINED	9
WESTERN DIGITAL CORP	COM	958102105	3886	448696	SH	DEFINED	12
WESTERN GAS RES INC	COM	958259103	7	212	SH	DEFINED	11

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

WESTERN GAS RES INC	COM	958259103	10	320	SH	DEFINED	12
WESTERN SIERRA BANCORP	COM	959522103	3290	106228	SH	DEFINED	1
WESTERN WIRELESS CORP	CL A	95988E204	24895	861104	SH	DEFINED	3
WESTWOOD HLDGS GROUP INC	COM	961765104	2	110	SH	DEFINED	12
WESTWOOD ONE INC	COM	961815107	238	10000	SH	DEFINED	1
WESTWOOD ONE INC	COM	961815107	290	12188	SH	DEFINED	12
WEYERHAEUSER CO	COM	962166104	60	950	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	1221	19345	SH	DEFINED	12
WEYERHAEUSER CO	COM	962166104	24	280	SH	DEFINED	7
WEYERHAEUSER CO	COM	962166104	13	200	SH	DEFINED	9
WEYERHAEUSER CO	COM	962166104	8	130	SH	DEFINED	11
WEYERHAEUSER CO	COM	962166104	6	100	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	303	4804	SH	DEFINED	2
WFS FINL INC	COM	92923B106	17	335	SH	DEFINED	6
WFS FINL INC	COM	92923B106	2084	42100	SH	DEFINED	3
WFS FINL INC	COM	92923B106	10	200	SH	DEFINED	12
WGL HLDGS INC	COM	92924F106	45	1550	SH	DEFINED	11
WGL HLDGS INC	COM	92924F106	28395	988700	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	1556	54191	SH	DEFINED	12
WHEATON RIV MINERALS LTD	COM	962902102	3	1000	SH	DEFINED	12
WHEATON RIV MINERALS LTD	COM	962902102	37	10000	SH	DEFINED	7
WHIRLPOOL CORP	COM	963320106	504	7350	SH	DEFINED	5
WHIRLPOOL CORP	COM	963320106	1766	25740	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	58	844	SH	DEFINED	12
WHIRLPOOL CORP	COM	963320106	21	300	SH	DEFINED	11
WHIRLPOOL CORP	COM	963320106	4638	67604	SH	DEFINED	3
WHITE ELECTR DESIGNS CORP	COM	963801105	48	9100	SH	DEFINED	6
WHITE ELECTR DESIGNS CORP	COM	963801105	21	4000	SH	DEFINED	12
WHITE MTNS INS GROUP LTD	COM	G9618E107	1154	2262	SH	DEFINED	12
WHITE MTNS INS GROUP LTD	COM	G9618E107	51	100	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM	G9618E107	51	100	SH	DEFINED	2
WHITING PETE CORP NEW	COM	966387102	1606	63850	SH	DEFINED	3
WHITNEY HLDG CORP	COM	966612103	285	6388	SH	DEFINED	12
WHITNEY HLDG CORP	COM	966612103	188	4200	SH	DEFINED	11
WHITNEY HLDG CORP	COM	966612103	232	5200	SH	DEFINED	3
WHOLE FOODS MKT INC	COM	966837106	248	2602	SH	DEFINED	12
WHOLE FOODS MKT INC	COM	966837106	191	2000	SH	DEFINED	1
WHX CORP	PFD CV SER A	929248201	2	500	SH	DEFINED	12
WILBER CORP	COM	967797101	393	30976	SH	DEFINED	12
WILD OATS MARKETS INC	COM	96808B107	5	350	SH	DEFINED	2
WILD OATS MARKETS INC	COM	96808B107	1	100	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	70	2200	SH	DEFINED	3
WILEY JOHN & SONS INC	CL A	968223206	330	10300	SH	DEFINED	11
WILEY JOHN & SONS INC	CL A	968223206	454	14200	SH	DEFINED	5
WILEY JOHN & SONS INC	CL B	968223305	104	3200	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	432	13515	SH	DEFINED	12
WILLIAMS CLAYTON ENERGY INC	COM	969490101	416	17391	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	27362	2299323	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	3	250	SH	DEFINED	9
WILLIAMS COS INC DEL	COM	969457100	47	3964	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	1913	160746	SH	DEFINED	12
WILLIAMS SONOMA INC	COM	969904101	191	5790	SH	DEFINED	12
WILLIAMS SONOMA INC	COM	969904101	328	9966	SH	DEFINED	2
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	61	1640	SH	DEFINED	12
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	31	815	SH	DEFINED	11
WILLOW GROVE BANCORP INC NEW	COM	97111W101	53	3300	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	558	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	140	3750	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	234	6300	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	2996	80494	SH	DEFINED	12
WILSHIRE FINL SVCS GROUP INC	COM NEW	971867205	3	300	SH	DEFINED	12
WILSHIRE ST BK CALIF	COM	97200A101	5	190	SH	DEFINED	12

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

WIND RIVER SYSTEMS INC	COM	973149107	55	4650	SH	DEFINED	12
WINN DIXIE STORES INC	COM	974280109	87	12020	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	10	270	SH	DEFINED	11
WINNEBAGO INDS INC	COM	974637100	24	635	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	19710	528690	SH	DEFINED	3
WINTON FINL CORP	COM	976446104	7	500	SH	DEFINED	2
WINTON FINL CORP	COM	976446104	67	4611	SH	DEFINED	12
WINTON FINL CORP	COM	976446104	77	5300	SH	DEFINED	6
WINTRUST FINANCIAL CORP	COM	97650W108	10	203	SH	DEFINED	11
WIPRO LTD	SPON ADR 1 SH	97651M109	617	13200	SH	DEFINED	3
WIRELESS FACILITIES INC	COM	97653A103	7	700	SH	DEFINED	12
WIRELESS TELECOM GROUP INC	COM	976524108	2	600	SH	DEFINED	12
WISCONSIN ENERGY CORP	COM	976657106	41	1250	SH	DEFINED	9
WISCONSIN ENERGY CORP	COM	976657106	75	2290	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	153	4678	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	228	7000	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	447	13696	SH	DEFINED	12
WITNESS SYS INC	COM	977424100	125	10300	SH	DEFINED	3
WMS INDS INC	COM	929297109	9	300	SH	DEFINED	11
WMS INDS INC	COM	929297109	30	1000	SH	DEFINED	12
WOLVERINE WORLD WIDE INC	COM	978097103	22	850	SH	DEFINED	12
WOLVERINE WORLD WIDE INC	COM	978097103	68	2600	SH	DEFINED	3
WOODWARD GOVERNOR CO	COM	980745103	36	500	SH	DEFINED	12
WOODWARD GOVERNOR CO	COM	980745103	2342	32480	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	544	29700	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	9	500	SH	DEFINED	12
WORLD ACCEP CORP DEL	COM	981419104	3879	211600	SH	DEFINED	6
WORLD ACCEP CORP DEL	COM	981419104	2	121	SH	DEFINED	11
WORLD FUEL SVCS CORP	COM	981475106	15539	344704	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	5443	426845	SH	DEFINED	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	16	7665	SH	DEFINED	12
WORLDWIDE RESTRNT CONCEPTS I	COM	98160A107	1021	292450	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	10	500	SH	DEFINED	11
WORTHINGTON INDS INC	COM	981811102	111	5400	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	3100	150982	SH	DEFINED	12
WPP GROUP PLC	SPON ADR NEW	929309300	166154	3243300	SH	DEFINED	8
WPP GROUP PLC	SPON ADR NEW	929309300	170	3325	SH	DEFINED	11
WPP GROUP PLC	SPON ADR NEW	929309300	5743	112100	SH	DEFINED	7
WPP GROUP PLC	SPON ADR NEW	929309300	25895	506335	SH	DEFINED	6
WPP GROUP PLC	SPON ADR NEW	929309300	13166	257000	SH	DEFINED	10
WPS RESOURCES CORP	COM	92931B106	718	15501	SH	DEFINED	12
WPS RESOURCES CORP	COM	92931B106	12045	259860	SH	DEFINED	6
WPS RESOURCES CORP	COM	92931B106	159	3420	SH	DEFINED	9
WRIGHT MED GROUP INC	COM	98235T107	0	0	SH	DEFINED	12
WRIGLEY WM JR CO	COM	982526105	110	1740	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	227	3600	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	4209	66751	SH	DEFINED	12
WRIGLEY WM JR CO	COM	982526105	8077	128102	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	13	200	SH	DEFINED	9
WSFS FINL CORP	COM	929328102	1530	31500	SH	DEFINED	6
WSFS FINL CORP	COM	929328102	78	1600	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	121	2478	SH	DEFINED	12
WSTRN ASSET/CLYMRE US TR INF	COM	95766R104	15094	1237199	SH	DEFINED	12
WYETH	COM	983024100	180	4984	SH	DEFINED	9
WYETH	COM	983024100	50	1383	SH	DEFINED	4
WYETH	COM	983024100	1094	30263	SH	DEFINED	1
WYETH	COM	983024100	1115	30838	SH	DEFINED	5
WYETH	COM	983024100	23917	661408	SH	DEFINED	6
WYETH	COM	983024100	14560	402665	SH	DEFINED	3
WYETH	COM	983024100	9732	269149	SH	DEFINED	12
WYETH	COM	983024100	5728	118200	SH	DEFINED	7
WYETH	COM	983024100	399	11033	SH	DEFINED	11



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

WYETH	COM	983024100	3870	107024	SH	DEFINED	2
WYNDHAM INTL INC	CL A	983101106	0	429	SH	DEFINED	12
WYNN RESORTS LTD	COM	983134107	42	1100	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	2249	134601	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	107	6399	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	94	5616	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	217	12993	SH	DEFINED	9
XCEL ENERGY INC	COM	98389B100	13665	817754	SH	DEFINED	3
XCEL ENERGY INC	COM	98389B100	133	7970	SH	DEFINED	6
XCELERA INC	COM	G31611109	1	790	SH	DEFINED	12
XEROX CORP	COM	984121103	2105	145140	SH	DEFINED	3
XEROX CORP	COM	984121103	3675	253449	SH	DEFINED	6
XEROX CORP	COM	984121103	88	6075	SH	DEFINED	11
XEROX CORP	COM	984121103	8	527	SH	DEFINED	9
XEROX CORP	COM	984121103	4415	304507	SH	DEFINED	12
XETA TECHNOLOGIES INC	COM	983909102	11	2200	SH	DEFINED	12
XICOR INC	COM	984903104	12	800	SH	DEFINED	12
XILINX INC	COM	983919101	487	14610	SH	DEFINED	12
XILINX INC	COM	983919101	9	260	SH	DEFINED	11
XILINX INC	COM	983919101	5	150	SH	DEFINED	9
XL CAP LTD	CL A	G98255105	35	464	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	151	2000	SH	DEFINED	11
XL CAP LTD	CL A	G98255105	633	8388	SH	DEFINED	12
XM SATELLITE RADIO HLDGS INC	CL A	983759101	104847	3841955	SH	DEFINED	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	98244	3600000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	15364	563000	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	4063	148890	SH	DEFINED	12
XM SATELLITE RADIO HLDGS INC	CL A	983759101	448	16400	SH	DEFINED	9
XM SATELLITE RADIO HLDGS INC	CL A	983759101	8	280	SH	DEFINED	11
XOMA LTD	ORD	G9825R107	4	1000	SH	DEFINED	12
XTO ENERGY INC	COM	98385X106	47	1574	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	275	9235	SH	DEFINED	12
XTO ENERGY INC	COM	98385X106	278	9340	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	14255	478514	SH	DEFINED	1
XYBERNAUT CORP	COM	984149104	26	15710	SH	DEFINED	12
YADKIN VY BK&TR CO ELKIN N C	COM	984308106	474	37100	SH	DEFINED	6
YAHOO INC	COM	984332106	22	605	SH	DEFINED	11
YAHOO INC	COM	984332106	223	6140	SH	DEFINED	5
YAHOO INC	COM	984332106	650	17900	SH	DEFINED	9
YAHOO INC	COM	984332106	968	26633	SH	DEFINED	12
YAHOO INC	COM	984332106	18252	502400	SH	DEFINED	10
YAHOO INC	COM	984332106	72660	2000000	SH	DEFINED	13
YAK COMMUNICATIONS INC	COM	984208207	30	3350	SH	DEFINED	12
YAMANA GOLD INC	COM	98462Y100	1064	374700	SH	DEFINED	7
YANKEE CANDLE INC	COM	984757104	48	1650	SH	DEFINED	12
YANKEE CANDLE INC	COM	984757104	348	11900	SH	DEFINED	11
YANKEE CANDLE INC	COM	984757104	550	18800	SH	DEFINED	3
YARDVILLE NATL BANCORP	COM	985021104	40	1600	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	170	6800	SH	DEFINED	9
YARDVILLE NATL BANCORP	COM	985021104	611	24426	SH	DEFINED	12
YELLOW ROADWAY CORP	COM	985577105	55	1389	SH	DEFINED	11
YELLOW ROADWAY CORP	COM	985577105	237	5950	SH	DEFINED	12
YORK INTL CORP NEW	COM	986670107	30	731	SH	DEFINED	12
YORK INTL CORP NEW	COM	986670107	31239	760630	SH	DEFINED	6
YORK INTL CORP NEW	COM	986670107	36	865	SH	DEFINED	11
YORK INTL CORP NEW	COM	986670107	6298	153340	SH	DEFINED	3
YOUNG BROADCASTING INC	CL A	987434107	50	3820	SH	DEFINED	12
YUM BRANDS INC	COM	988498101	502	13500	SH	DEFINED	4
YUM BRANDS INC	COM	988498101	2	50	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	12	320	SH	DEFINED	9
YUM BRANDS INC	COM	988498101	610	16400	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	2076	55779	SH	DEFINED	12

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

YUM BRANDS INC	COM	988498101	81	2176	SH	DEFINED	2
ZALE CORP NEW	COM	988858106	5959	218600	SH	DEFINED	3
ZALE CORP NEW	COM	988858106	24863	912080	SH	DEFINED	6
ZAPATA CORP	COM PAR \$	989070602	11	180	SH	DEFINED	12
ZARLINK SEMICONDUCTOR INC	COM	989139100	21	4800	SH	DEFINED	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	77	885	SH	DEFINED	12
ZENITH NATL INS CORP	COM	989390109	549	11300	SH	DEFINED	3
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	2	500	SH	DEFINED	12
ZILA INC	COM PAR \$0.01	989513205	2	500	SH	DEFINED	12
ZILOG INC	COM PAR \$0.01	989524301	228	20800	SH	DEFINED	3
ZIMMER HLDGS INC	COM	98956P102	5696	64575	SH	DEFINED	12
ZIMMER HLDGS INC	COM	98956P102	1382	15664	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	397	4505	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	118	1000	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	122	1379	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	43	700	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	30126	490251	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	15004	244173	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	636	10355	SH	DEFINED	12
ZIONS BANCORPORATION	COM	989701107	155	2520	SH	DEFINED	6
ZIX CORP	COM	98974P100	3	406	SH	DEFINED	12
ZIX CORP	COM	98974P100	1	176	SH	DEFINED	2
ZOLL MED CORP	COM	989922109	4	126	SH	DEFINED	12
ZOLTEK COS INC	COM	98975W104	4	600	SH	DEFINED	12
ZOMAX INC MINN	COM	989929104	2	600	SH	DEFINED	12
ZONAGEN INC	COM	98975L108	5	2000	SH	DEFINED	12
ZORAN CORP	COM	98975F101	11	600	SH	DEFINED	11
ZORAN CORP	COM	98975F101	130	7100	SH	DEFINED	12
ZWEIG FD	COM	989834106	242	50022	SH	DEFINED	12
ZWEIG TOTAL RETURN FD INC	COM	989837109	21	4105	SH	DEFINED	12