

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

LEGG MASON INC
Form 13F-HR
May 14, 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: March 31, 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 May 14, 2004

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

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

Report Summary:

Number of Other Included Managers: 14

Form13F Information Table Entry Total: 8925

Form13F Information Table Value Total: \$61,874,538 (thousands)

List of Other Included Managers:

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

| No. | 13F File Number | Name |
|-----|-----------------|---|
| 1 | 28-3658 | Barrett Associates, Inc. |
| 2 | 28-1801 | Bartlett & Co. |
| 3 | 28-0377 | Batterymarch Financial Management, Inc. |
| 4 | 28-5034 | Berkshire Asset Management, Inc. |
| 5 | 28-6393 | Bingham Legg Advisors LLC |
| 6 | 28-2204 | Brandywine Asset Management, LLC |
| 7 | 28-7412 | Legg Mason Canada Inc. |
| 8 | 28-1701 | Legg Mason Capital Management, Inc. |
| 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 | INVSTMT DSCRETN | OTH MANA |
| 1 800 FLOWERS COM | CL A | 68243Q106 | 1328 | 139100 | SH | | DEFINED | 3 |
| 1 800 FLOWERS COM | CL A | 68243Q106 | 15 | 1600 | SH | | DEFINED | 12 |
| 1838 BD-DEB TRADING FD | COM | 282520105 | 22 | 1151 | SH | | DEFINED | 12 |
| 1ST SOURCE CORP | COM | 336901103 | 54 | 2181 | SH | | DEFINED | 2 |
| 21ST CENTY INS GROUP | COM | 90130N103 | 212 | 14750 | SH | | DEFINED | 12 |
| 24/7 REAL MEDIA INC | COM NEW | 901314203 | 0 | 40 | SH | | DEFINED | 12 |
| 3COM CORP | COM | 885535104 | 166 | 23545 | SH | | DEFINED | 12 |
| 3COM CORP | COM | 885535104 | 0 | 50 | SH | | DEFINED | 9 |
| 3COM CORP | COM | 885535104 | 29 | 4050 | SH | | DEFINED | 11 |
| 3COM CORP | COM | 885535104 | 74 | 10440 | SH | | DEFINED | 6 |
| 3COM CORP | COM | 885535104 | 106 | 15000 | SH | | DEFINED | |
| 3M CO | COM | 88579Y101 | 258 | 3156 | SH | | DEFINED | 9 |
| 3M CO | COM | 88579Y101 | 1691 | 20658 | SH | | DEFINED | 5 |
| 3M CO | COM | 88579Y101 | 1176 | 14362 | SH | | DEFINED | 1 |
| 3M CO | COM | 88579Y101 | 2599 | 31744 | SH | | DEFINED | 11 |
| 3M CO | COM | 88579Y101 | 8292 | 101278 | SH | | DEFINED | 3 |
| 3M CO | COM | 88579Y101 | 9900 | 120925 | SH | | DEFINED | 12 |
| 3M CO | COM | 88579Y101 | 13119 | 121930 | SH | | DEFINED | 7 |
| 3M CO | COM | 88579Y101 | 57 | 702 | SH | | DEFINED | 4 |
| 3M CO | COM | 88579Y101 | 3754 | 45854 | SH | | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| 4 KIDS ENTMT INC | COM | 350865101 | 4532 | 202600 | SH | DEFINED | 3 |
| 40 / 86 STRATEGIC INCOME FD | SH BEN INT | 349739102 | 0 | 1 | SH | DEFINED | 12 |
| 7-ELEVEN INC | COM NEW | 817826209 | 1034 | 68150 | SH | DEFINED | 3 |
| 7-ELEVEN INC | COM NEW | 817826209 | 0 | 0 | SH | DEFINED | 12 |
| 8X8 INC NEW | COM | 282914100 | 29 | 8300 | SH | DEFINED | 12 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 41 | 1665 | SH | DEFINED | 9 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 12 | 481 | SH | DEFINED | 11 |
| A C MOORE ARTS & CRAFTS INC | COM | 00086T103 | 41 | 1500 | SH | DEFINED | 12 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 1 | 200 | SH | DEFINED | 6 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 99 | 33995 | SH | DEFINED | 12 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 125 | 43200 | SH | DEFINED | 5 |
| AAR CORP | COM | 000361105 | 7587 | 617707 | SH | DEFINED | 6 |
| AAR CORP | COM | 000361105 | 3960 | 322500 | SH | DEFINED | 3 |
| ABB LTD | ADR | 000375204 | 60 | 10000 | SH | DEFINED | |
| ABBEY NATL PLC | GDR | 002920809 | 73 | 2628 | SH | DEFINED | 12 |
| ABBEY NATL PLC | GDR | 002920809 | 186 | 6695 | SH | DEFINED | 2 |
| ABBOTT LABS | COM | 002824100 | 11059 | 269065 | SH | DEFINED | 4 |
| ABBOTT LABS | COM | 002824100 | 53 | 1300 | SH | DEFINED | 6 |
| ABBOTT LABS | COM | 002824100 | 24481 | 595652 | SH | DEFINED | 2 |
| ABBOTT LABS | COM | 002824100 | 16958 | 412607 | SH | DEFINED | 12 |
| ABBOTT LABS | COM | 002824100 | 8186 | 199177 | SH | DEFINED | 5 |
| ABBOTT LABS | COM | 002824100 | 5611 | 136520 | SH | DEFINED | 1 |
| ABBOTT LABS | COM | 002824100 | 698 | 16976 | SH | DEFINED | 11 |
| ABBOTT LABS | COM | 002824100 | 286 | 5300 | SH | DEFINED | 7 |
| ABBOTT LABS | COM | 002824100 | 263 | 6388 | SH | DEFINED | 9 |
| ABBOTT LABS | COM | 002824100 | 24059 | 585380 | SH | DEFINED | 3 |
| ABC BANCORP | COM | 000400101 | 1722 | 90783 | SH | DEFINED | 6 |
| ABER DIAMOND CORP | COM | 002893105 | 1312 | 41300 | SH | DEFINED | 7 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 20 | 580 | SH | DEFINED | 3 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 63593 | 1878559 | SH | DEFINED | 6 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 83 | 2450 | SH | DEFINED | 11 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 270 | 7978 | SH | DEFINED | 12 |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 4706 | 718519 | SH | DEFINED | 12 |
| ABERDEEN AUSTRALIA EQTY FD I | COM | 003011103 | 11 | 1200 | SH | DEFINED | 12 |
| ABERDEEN GLOBAL INCOME FD IN | COM | 003013109 | 25 | 1800 | SH | DEFINED | 12 |
| ABGENIX INC | COM | 00339B107 | 1504 | 113205 | SH | DEFINED | 12 |
| ABIGAIL ADAMS NATL BANCORP I | COM | 003390101 | 29 | 1650 | SH | DEFINED | 11 |
| ABIGAIL ADAMS NATL BANCORP I | COM | 003390101 | 264 | 15240 | SH | DEFINED | 12 |
| ABIOMED INC | COM | 003654100 | 109 | 13400 | SH | DEFINED | 12 |
| ABITIBI-CONSOLIDATED INC | COM | 003924107 | 21389 | 3012999 | SH | DEFINED | 7 |
| ABITIBI-CONSOLIDATED INC | COM | 003924107 | 524 | 73860 | SH | DEFINED | 12 |
| ABLE LABORATORIES INC | COM NEW | 00371N407 | 16 | 833 | SH | DEFINED | 12 |
| ABM INDS INC | COM | 000957100 | 36 | 2000 | SH | DEFINED | 12 |
| ABN AMRO HLDG NV | SPONSORED ADR | 000937102 | 33 | 1461 | SH | DEFINED | 11 |
| ABRAXAS PETE CORP | COM | 003830106 | 11 | 4000 | SH | DEFINED | 12 |
| ACACIA RESH CORP | ACACIA TCH COM | 003881307 | 6 | 863 | SH | DEFINED | 12 |
| ACACIA RESH CORP | COMBIMTRX COM | 003881208 | 3 | 481 | SH | DEFINED | 12 |
| Acadia Realty Trust | COM | 004239109 | 28 | 2000 | SH | DEFINED | |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 120 | 8500 | SH | DEFINED | 2 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 384 | 15483 | SH | DEFINED | 12 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 79003 | 3185600 | SH | DEFINED | 10 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 2 | 90 | SH | DEFINED | 11 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 12 | 500 | SH | DEFINED | 2 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 23 | 940 | SH | DEFINED | 3 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 5773 | 232800 | SH | DEFINED | 8 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 307 | 12375 | SH | DEFINED | 9 |
| ACCESS PHARMACEUTICALS INC | COM NEW | 00431M209 | 64 | 10000 | SH | DEFINED | 12 |
| ACCESS PHARMACEUTICALS INC | COM NEW | 00431M209 | 991 | 154333 | SH | DEFINED | 5 |
| ACCREDO HEALTH INC | COM | 00437V104 | 44 | 1156 | SH | DEFINED | 12 |
| ACCREDO HEALTH INC | COM | 00437V104 | 309 | 8100 | SH | DEFINED | 5 |
| ACCREDO HEALTH INC | COM | 00437V104 | 2429 | 63760 | SH | DEFINED | 3 |
| ACE CASH EXPRESS INC | COM | 004403101 | 6249 | 207330 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| ACE CASH EXPRESS INC | COM | 004403101 | 1811 | 60100 | SH | DEFINED | 6 |
| ACE LTD | ORD | G0070K103 | 1021 | 23925 | SH | DEFINED | 5 |
| ACE LTD | ORD | G0070K103 | 26 | 600 | SH | DEFINED | 11 |
| ACE LTD | ORD | G0070K103 | 3542 | 83031 | SH | DEFINED | 3 |
| ACE LTD | ORD | G0070K103 | 40222 | 942850 | SH | DEFINED | 6 |
| ACE LTD | ORD | G0070K103 | 1258 | 29486 | SH | DEFINED | 12 |
| ACLARA BIOSCIENCES INC | COM | 00461P106 | 0 | 100 | SH | DEFINED | 12 |
| ACM GOVT OPPORTUNITY FD INC | COM | 000918102 | 19 | 2065 | SH | DEFINED | 12 |
| ACM INCOME FUND INC | COM | 000912105 | 2098 | 239509 | SH | DEFINED | 12 |
| ACM MANAGED DLR INCOME FD | COM | 000949107 | 9 | 1000 | SH | DEFINED | 12 |
| ACM MANAGED INCOME FD INC | COM | 000919100 | 2 | 500 | SH | DEFINED | 12 |
| ACM MUN SECS INCOME FD INC | COM | 000942102 | 64 | 5106 | SH | DEFINED | 12 |
| ACTEL CORP | COM | 004934105 | 9 | 390 | SH | DEFINED | 11 |
| ACTEL CORP | COM | 004934105 | 1042 | 46060 | SH | DEFINED | 3 |
| ACTION PRODS INTL INC | COM | 004920104 | 63 | 16000 | SH | DEFINED | 12 |
| ACTIVE POWER INC | COM | 00504W100 | 3 | 1000 | SH | DEFINED | 9 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 28 | 1777 | SH | DEFINED | 11 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 53 | 3366 | SH | DEFINED | 12 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 3639 | 230040 | SH | DEFINED | 6 |
| ACTUANT CORP | CL A NEW | 00508X203 | 235 | 6000 | SH | DEFINED | 5 |
| ACUITY BRANDS INC | COM | 00508Y102 | 19 | 800 | SH | DEFINED | 2 |
| ACUITY BRANDS INC | COM | 00508Y102 | 11 | 450 | SH | DEFINED | 11 |
| ACUITY BRANDS INC | COM | 00508Y102 | 109 | 4550 | SH | DEFINED | 12 |
| ACUITY BRANDS INC | COM | 00508Y102 | 9060 | 379400 | SH | DEFINED | 6 |
| ACUITY BRANDS INC | COM | 00508Y102 | 40108 | 1679580 | SH | DEFINED | 3 |
| ACXIOM CORP | COM | 005125109 | 20 | 900 | SH | DEFINED | 12 |
| ACXIOM CORP | COM | 005125109 | 7616 | 346800 | SH | DEFINED | 8 |
| ACXIOM CORP | COM | 005125109 | 65880 | 3000000 | SH | DEFINED | 13 |
| ACXIOM CORP | COM | 005125109 | 87840 | 4000000 | SH | DEFINED | 10 |
| ADAMS EXPRESS CO | COM | 006212104 | 573 | 45192 | SH | DEFINED | 12 |
| ADAPTEC INC | COM | 00651F108 | 8 | 953 | SH | DEFINED | 11 |
| ADAPTEC INC | COM | 00651F108 | 20 | 2250 | SH | DEFINED | 12 |
| ADE CORP MASS | COM | 00089C107 | 3137 | 159620 | SH | DEFINED | 3 |
| ADECCO SA | SPONSORED ADR | 006754105 | 643 | 46450 | SH | DEFINED | 6 |
| ADMINISTAFF INC | COM | 007094105 | 20442 | 1172830 | SH | DEFINED | 3 |
| ADOBE SYS INC | COM | 00724F101 | 1815 | 46025 | SH | DEFINED | 12 |
| ADOBE SYS INC | COM | 00724F101 | 2 | 50 | SH | DEFINED | 9 |
| ADOBE SYS INC | COM | 00724F101 | 47 | 1200 | SH | DEFINED | 2 |
| ADTRAN INC | COM | 00738A106 | 48 | 1600 | SH | DEFINED | 12 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 13130 | 322840 | SH | DEFINED | 3 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 835 | 20520 | SH | DEFINED | 12 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 12418 | 1091182 | SH | DEFINED | 3 |
| ADVANCED DIGITAL INFORMATION | COM | 007525108 | 3 | 300 | SH | DEFINED | 12 |
| ADVANCED ENERGY INDS | COM | 007973100 | 10693 | 524420 | SH | DEFINED | 3 |
| ADVANCED ENERGY INDS | COM | 007973100 | 6 | 300 | SH | DEFINED | 12 |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 1888 | 85460 | SH | DEFINED | 6 |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 2 | 100 | SH | DEFINED | 12 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 0 | 2 | SH | DEFINED | 1 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 5 | 194 | SH | DEFINED | 12 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 17 | 711 | SH | DEFINED | 2 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 12046 | 493670 | SH | DEFINED | 3 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 518 | 31900 | SH | DEFINED | 6 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 958 | 59000 | SH | DEFINED | 2 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 200 | 12316 | SH | DEFINED | 12 |
| ADVANCED NEUROMODULATION SYS | COM | 00757T101 | 153 | 4250 | SH | DEFINED | 9 |
| ADVANCED NEUROMODULATION SYS | COM | 00757T101 | 4 | 113 | SH | DEFINED | 11 |
| ADVANCED NEUROMODULATION SYS | COM | 00757T101 | 14 | 375 | SH | DEFINED | 12 |
| ADVANCED PHOTONIX INC | CL A | 00754E107 | 7 | 3450 | SH | DEFINED | 12 |
| ADVANCED POWER TECHNOLOGY IN | COM | 00761E108 | 12 | 1300 | SH | DEFINED | 12 |
| ADVANCIS PHARMACEUTICALS COR | COM | 00764L109 | 37 | 4000 | SH | DEFINED | 1 |
| ADVANCIS PHARMACEUTICALS COR | COM | 00764L109 | 37 | 4000 | SH | DEFINED | 12 |
| ADVANTA CORP | CL A | 007942105 | 2281 | 135540 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|--------------|-----------|--------|----------|----|---------|----|
| ADVANTA CORP | CL A | 007942105 | 3 | 166 | SH | DEFINED | 9 |
| ADVANTA CORP | CL A | 007942105 | 18 | 1096 | SH | DEFINED | 12 |
| ADVENT CLAYMORE CV SECS & IN | COM | 00764C109 | 474 | 17608 | SH | DEFINED | 12 |
| ADVENT SOFTWARE INC | COM | 007974108 | 66 | 3520 | SH | DEFINED | 4 |
| ADVO INC | COM | 007585102 | 24 | 750 | SH | DEFINED | 12 |
| AEGON N V | ORD AMER REG | 007924103 | 14 | 1071 | SH | DEFINED | 9 |
| AEGON N V | ORD AMER REG | 007924103 | 69 | 5377 | SH | DEFINED | 2 |
| AEGON N V | ORD AMER REG | 007924103 | 29 | 2249 | SH | DEFINED | 11 |
| AEROPOSTALE | COM | 007865108 | 46 | 1260 | SH | DEFINED | 12 |
| AEROPOSTALE | COM | 007865108 | 22376 | 617104 | SH | DEFINED | 3 |
| AES CORP | COM | 00130H105 | 314 | 36836 | SH | DEFINED | 5 |
| AES CORP | COM | 00130H105 | 228 | 26750 | SH | DEFINED | 11 |
| AES CORP | COM | 00130H105 | 7 | 850 | SH | DEFINED | 2 |
| AES CORP | COM | 00130H105 | 6867 | 805010 | SH | DEFINED | 3 |
| AES CORP | COM | 00130H105 | 68240 | 8000000 | SH | DEFINED | 13 |
| AES CORP | COM | 00130H105 | 302556 | 35469600 | SH | DEFINED | 8 |
| AES CORP | COM | 00130H105 | 592560 | 69467798 | SH | DEFINED | 10 |
| AES CORP | COM | 00130H105 | 4952 | 580489 | SH | DEFINED | 12 |
| AES Corporation | COM | 00130H105 | 1416 | 166000 | SH | DEFINED | |
| AES TR III | PFD CV 6.75% | 00808N202 | 970 | 22050 | SH | DEFINED | 12 |
| AES TR III | PFD CV 6.75% | 00808N202 | 59 | 1350 | SH | DEFINED | 11 |
| AETHER SYS INC | COM | 00808V105 | 85 | 19616 | SH | DEFINED | 12 |
| AETHER SYS INC | COM | 00808V105 | 505 | 117270 | SH | DEFINED | 4 |
| AETHER SYS INC | COM | 00808V105 | 1 | 297 | SH | DEFINED | 11 |
| AETNA INC NEW | COM | 00817Y108 | 224 | 2500 | SH | DEFINED | 5 |
| AETNA INC NEW | COM | 00817Y108 | 15 | 170 | SH | DEFINED | 2 |
| AETNA INC NEW | COM | 00817Y108 | 39 | 430 | SH | DEFINED | 9 |
| AETNA INC NEW | COM | 00817Y108 | 49 | 550 | SH | DEFINED | 11 |
| AETNA INC NEW | COM | 00817Y108 | 117 | 1300 | SH | DEFINED | 4 |
| AETNA INC NEW | COM | 00817Y108 | 538 | 5998 | SH | DEFINED | 12 |
| AETNA INC NEW | COM | 00817Y108 | 560 | 6245 | SH | DEFINED | 6 |
| AEW REAL ESTATE INCOME FD | COM | 00104H107 | 65 | 3500 | SH | DEFINED | 12 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 6108 | 117692 | SH | DEFINED | 12 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 51 | 985 | SH | DEFINED | 11 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 16 | 300 | SH | DEFINED | 4 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 12 | 225 | SH | DEFINED | 2 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 5 | 90 | SH | DEFINED | 6 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 2625 | 48090 | SH | DEFINED | 3 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 22 | 406 | SH | DEFINED | 11 |
| AFFORDABLE RESIDENTIAL CMTYS | COM | 008273104 | 5 | 250 | SH | DEFINED | 9 |
| AFFORDABLE RESIDENTIAL CMTYS | COM | 008273104 | 477 | 25808 | SH | DEFINED | 12 |
| AFFYMETRIX INC | COM | 00826T108 | 66 | 1950 | SH | DEFINED | 12 |
| AFFYMETRIX INC | COM | 00826T108 | 98 | 2900 | SH | DEFINED | 2 |
| AFLAC INC | COM | 001055102 | 4129 | 102854 | SH | DEFINED | 3 |
| AFLAC INC | COM | 001055102 | 13 | 330 | SH | DEFINED | 11 |
| AFLAC INC | COM | 001055102 | 221 | 5500 | SH | DEFINED | 5 |
| AFLAC INC | COM | 001055102 | 239 | 5945 | SH | DEFINED | 9 |
| AFLAC INC | COM | 001055102 | 3634 | 90534 | SH | DEFINED | 12 |
| AFLAC INC | COM | 001055102 | 3973 | 98975 | SH | DEFINED | 2 |
| AFTERMARKET TECHNOLOGY CORP | COM | 008318107 | 5635 | 383620 | SH | DEFINED | 6 |
| AGCO CORP | COM | 001084102 | 1916 | 92497 | SH | DEFINED | 12 |
| AGCO CORP | COM | 001084102 | 98 | 4720 | SH | DEFINED | 11 |
| AGCO CORP | COM | 001084102 | 217 | 10500 | SH | DEFINED | 6 |
| AGERE SYS INC | CL A | 00845V100 | 0 | 35 | SH | DEFINED | 2 |
| AGERE SYS INC | CL A | 00845V100 | 54 | 16961 | SH | DEFINED | 12 |
| AGERE SYS INC | CL A | 00845V100 | 6521 | 2031557 | SH | DEFINED | 6 |
| AGERE SYS INC | CL B | 00845V209 | 0 | 16 | SH | DEFINED | 11 |
| AGERE SYS INC | CL B | 00845V209 | 1 | 223 | SH | DEFINED | 1 |
| AGERE SYS INC | CL B | 00845V209 | 3 | 1043 | SH | DEFINED | 2 |
| AGERE SYS INC | CL B | 00845V209 | 66 | 21280 | SH | DEFINED | 12 |
| AGERE SYS INC | CL A | 00845V100 | 0 | 8 | SH | DEFINED | 1 |
| AGERE SYS INC | CL A | 00845V100 | 1950 | 607510 | SH | DEFINED | 3 |

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

| | | | | | | | |
|-----------------------------|---------------|-----------|--------|----------|----|---------|----|
| AGILE SOFTWARE CORP DEL | COM | 00846X105 | 9 | 1000 | SH | DEFINED | 12 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 49 | 1540 | SH | DEFINED | 11 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 6824 | 215759 | SH | DEFINED | 6 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1099 | 34730 | SH | DEFINED | 12 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 149 | 4700 | SH | DEFINED | 4 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 23 | 737 | SH | DEFINED | 9 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 12 | 380 | SH | DEFINED | 1 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 273 | 8617 | SH | DEFINED | 2 |
| AGILYSYS INC | COM | 00847J105 | 177 | 15040 | SH | DEFINED | 3 |
| AGILYSYS INC | COM | 00847J105 | 6 | 500 | SH | DEFINED | 2 |
| AGL RES INC | COM | 001204106 | 969 | 33407 | SH | DEFINED | 12 |
| AGL RES INC | COM | 001204106 | 57 | 1975 | SH | DEFINED | 11 |
| AGL RES INC | COM | 001204106 | 9 | 300 | SH | DEFINED | 2 |
| AGL RES INC | COM | 001204106 | 32545 | 1121460 | SH | DEFINED | 6 |
| AGREE REALTY CORP | COM | 008492100 | 29 | 900 | SH | DEFINED | 12 |
| AGREE REALTY CORP | COM | 008492100 | 171 | 5300 | SH | DEFINED | 3 |
| AGRIUM INC | COM | 008916108 | 131 | 8880 | SH | DEFINED | 12 |
| AGRIUM INC | COM | 008916108 | 13933 | 945800 | SH | DEFINED | 7 |
| AGRIUM INC | COM | 008916108 | 15417 | 1048770 | SH | DEFINED | 3 |
| AIM SELECT REAL ESTATE INCM | SHS | 00888R107 | 230 | 13117 | SH | DEFINED | 12 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 4 | 500 | SH | DEFINED | 11 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 135 | 2700 | SH | DEFINED | 4 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 32317 | 644790 | SH | DEFINED | 6 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 1348 | 26886 | SH | DEFINED | 12 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 269 | 5375 | SH | DEFINED | 11 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 117 | 2325 | SH | DEFINED | 2 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 25 | 500 | SH | DEFINED | 9 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 720 | 14375 | SH | DEFINED | 5 |
| AIR T INC | COM | 009207101 | 1 | 200 | SH | DEFINED | 12 |
| AIRGAS INC | COM | 009363102 | 70 | 3300 | SH | DEFINED | 12 |
| AIRGAS INC | COM | 009363102 | 10 | 450 | SH | DEFINED | 9 |
| AIRNET COMMUNICATIONS CORP | COM | 00941P106 | 1 | 500 | SH | DEFINED | 12 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 110 | 9300 | SH | DEFINED | 6 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 141 | 11850 | SH | DEFINED | 12 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 11 | 900 | SH | DEFINED | 11 |
| AK STL HLDG CORP | COM | 001547108 | 38 | 6531 | SH | DEFINED | 12 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 23 | 1740 | SH | DEFINED | 12 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 217 | 16478 | SH | DEFINED | 9 |
| AKSYS LTD | COM | 010196103 | 2 | 300 | SH | DEFINED | 12 |
| AKTIEBOLAGETT ELECTROLUX | SPONSORED ADR | 010198208 | 76 | 1850 | SH | DEFINED | 2 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 11077 | 299284 | SH | DEFINED | 6 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 33 | 885 | SH | DEFINED | 11 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 89 | 2410 | SH | DEFINED | 2 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 139 | 2504 | SH | DEFINED | 12 |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 478 | 8603 | SH | DEFINED | 2 |
| ALAMOS HLDGS INC | COM | 011589108 | 1324 | 226680 | SH | DEFINED | 3 |
| ALARIS MEDICAL SYSTEMS INC | COM | 011637105 | 33227 | 1781630 | SH | DEFINED | 3 |
| ALBANY INTL CORP | CL A | 012348108 | 2325 | 86452 | SH | DEFINED | 6 |
| ALBANY INTL CORP | CL A | 012348108 | 21839 | 812175 | SH | DEFINED | 3 |
| ALBANY MOLECULAR RES | COM | 012423109 | 75 | 5000 | SH | DEFINED | |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 9887 | 663559 | SH | DEFINED | 6 |
| ALBEMARLE CORP | COM | 012653101 | 0 | 0 | SH | DEFINED | 12 |
| ALBEMARLE CORP | COM | 012653101 | 70 | 2421 | SH | DEFINED | 11 |
| ALBERTO CULVER CO | COM | 013068101 | 103 | 2349 | SH | DEFINED | 11 |
| ALBERTO CULVER CO | COM | 013068101 | 448 | 10215 | SH | DEFINED | 12 |
| ALBERTO CULVER CO | COM | 013068101 | 6599 | 150425 | SH | DEFINED | 1 |
| ALBERTSONS INC | COM | 013104104 | 384 | 13200 | SH | DEFINED | 7 |
| ALBERTSONS INC | COM | 013104104 | 67 | 3037 | SH | DEFINED | 9 |
| ALBERTSONS INC | COM | 013104104 | 490763 | 22156321 | SH | DEFINED | 10 |
| ALBERTSONS INC | COM | 013104104 | 4604 | 207835 | SH | DEFINED | 12 |
| ALBERTSONS INC | COM | 013104104 | 233 | 10510 | SH | DEFINED | 6 |
| ALBERTSONS INC | COM | 013104104 | 215 | 9722 | SH | DEFINED | 5 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| ALBERTSONS INC | COM | 013104104 | 268 | 12081 | SH | DEFINED | 11 |
| ALBERTSONS INC | COM | 013104104 | 238744 | 10778500 | SH | DEFINED | 8 |
| ALCAN INC | COM | 013716105 | 53132 | 1197965 | SH | DEFINED | 7 |
| ALCAN INC | COM | 013716105 | 4 | 90 | SH | DEFINED | 9 |
| ALCAN INC | COM | 013716105 | 17 | 375 | SH | DEFINED | 12 |
| ALCAN INC | COM | 013716105 | 7102 | 158573 | SH | DEFINED | 3 |
| ALCATEL | SPONSORED ADR | 013904305 | 3 | 200 | SH | DEFINED | 9 |
| ALCATEL | SPONSORED ADR | 013904305 | 257 | 16185 | SH | DEFINED | 2 |
| ALCATEL | SPONSORED ADR | 013904305 | 71 | 4506 | SH | DEFINED | 11 |
| ALCOA INC | COM | 013817101 | 5 | 145 | SH | DEFINED | 4 |
| ALCOA INC | COM | 013817101 | 11835 | 341171 | SH | DEFINED | 3 |
| ALCOA INC | COM | 013817101 | 6269 | 137500 | SH | DEFINED | 7 |
| ALCOA INC | COM | 013817101 | 2716 | 78292 | SH | DEFINED | 12 |
| ALCOA INC | COM | 013817101 | 207 | 5967 | SH | DEFINED | 2 |
| ALCOA INC | COM | 013817101 | 9 | 250 | SH | DEFINED | 9 |
| ALCOA INC | COM | 013817101 | 27437 | 790892 | SH | DEFINED | 6 |
| ALCOA INC | COM | 013817101 | 149 | 4300 | SH | DEFINED | 11 |
| ALCON INC | COM SHS | H01301102 | 55 | 870 | SH | DEFINED | 12 |
| ALCON INC | COM SHS | H01301102 | 423 | 6675 | SH | DEFINED | 11 |
| ALDERWOODS GROUP INC | COM | 014383103 | 493 | 47500 | SH | DEFINED | 3 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 44 | 1325 | SH | DEFINED | 12 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 20039 | 607567 | SH | DEFINED | 6 |
| ALEXANDERS INC | COM | 014752109 | 32 | 200 | SH | DEFINED | 12 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 5 | 200 | SH | DEFINED | 12 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 24 | 1000 | SH | DEFINED | 2 |
| ALFA CORP | COM | 015385107 | 4591 | 337361 | SH | DEFINED | 6 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 6 | 300 | SH | DEFINED | 2 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 23 | 1200 | SH | DEFINED | 12 |
| ALKERMES INC | COM | 01642T108 | 2 | 130 | SH | DEFINED | 2 |
| ALKERMES INC | COM | 01642T108 | 14 | 850 | SH | DEFINED | 4 |
| ALL AMERICAN SEMICONDUCTOR I | COM NEW | 016557407 | 4 | 700 | SH | DEFINED | 12 |
| ALLEGHANY CORP DEL | COM | 017175100 | 13 | 51 | SH | DEFINED | 2 |
| ALLEGHANY CORP DEL | COM | 017175100 | 8373 | 33860 | SH | DEFINED | 6 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 21 | 1512 | SH | DEFINED | 9 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 182 | 13300 | SH | DEFINED | 3 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 245 | 17853 | SH | DEFINED | 12 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 63558 | 4635945 | SH | DEFINED | 6 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 8 | 555 | SH | DEFINED | 2 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 24 | 2000 | SH | DEFINED | 2 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 224 | 18512 | SH | DEFINED | 12 |
| ALLEGIANT BANCORP INC | COM | 017476102 | 15 | 500 | SH | DEFINED | 12 |
| ALLEGIANT BANCORP INC | COM | 017476102 | 12 | 415 | SH | DEFINED | 9 |
| ALLERGAN INC | COM | 018490102 | 98 | 1166 | SH | DEFINED | 12 |
| ALLERGAN INC | COM | 018490102 | 112 | 1325 | SH | DEFINED | 11 |
| ALLERGAN INC | COM | 018490102 | 206 | 2446 | SH | DEFINED | 2 |
| ALLERGAN INC | COM | 018490102 | 433 | 5140 | SH | DEFINED | 5 |
| ALLERGAN INC | COM | 018490102 | 2506 | 29775 | SH | DEFINED | 1 |
| ALLETE INC | COM | 018522102 | 28 | 810 | SH | DEFINED | 6 |
| ALLETE INC | COM | 018522102 | 67 | 1900 | SH | DEFINED | 2 |
| ALLETE INC | COM | 018522102 | 11 | 317 | SH | DEFINED | 12 |
| ALLIANCE ATLANTIS COMMUNICAT | CL B NON-VTG | 01853E204 | 4597 | 242600 | SH | DEFINED | 7 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN | 01855A101 | 1850 | 50260 | SH | DEFINED | 12 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 84 | 2500 | SH | DEFINED | 11 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 99 | 2965 | SH | DEFINED | 12 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 44 | 1360 | SH | DEFINED | 12 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 19 | 584 | SH | DEFINED | 11 |
| ALLIANCE IMAGING INC | COM NEW | 018606202 | 2765 | 708850 | SH | DEFINED | 6 |
| ALLIANCE NATL MUN INCOME FD | COM | 01864U106 | 197 | 13474 | SH | DEFINED | 12 |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 152 | 3795 | SH | DEFINED | 12 |
| ALLIANCE WORLD DLR GV FD II | COM | 01879R106 | 391 | 30325 | SH | DEFINED | 12 |
| ALLIANCE WORLD DLR GV FD INC | COM | 018796102 | 207 | 15834 | SH | DEFINED | 12 |
| ALLIANT ENERGY CORP | COM | 018802108 | 74 | 2850 | SH | DEFINED | 11 |

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

| | | | | | | | |
|-----------------------------|-----------------|-----------|-------|---------|----|---------|----|
| ALLIANT ENERGY CORP | COM | 018802108 | 85 | 3280 | SH | DEFINED | 9 |
| ALLIANT ENERGY CORP | COM | 018802108 | 3092 | 118650 | SH | DEFINED | 12 |
| ALLIANT ENERGY CORP | COM | 018802108 | 10742 | 412220 | SH | DEFINED | 6 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 35 | 637 | SH | DEFINED | 12 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 2 | 33 | SH | DEFINED | 2 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 1 | 20 | SH | DEFINED | 6 |
| ALLIANZ AKTIENGESELLSCHAFT | SP ADR 1/10 SH | 018805101 | 17680 | 1613692 | SH | DEFINED | 6 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 4527 | 149442 | SH | DEFINED | 12 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 100 | 3290 | SH | DEFINED | 6 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 106 | 3490 | SH | DEFINED | 11 |
| ALLIED DEFENSE GROUP INC | COM | 019118108 | 4 | 200 | SH | DEFINED | 12 |
| ALLIED DEFENSE GROUP INC | COM | 019118108 | 1033 | 53600 | SH | DEFINED | 6 |
| ALLIED DEFENSE GROUP INC | COM | 019118108 | 19 | 1000 | SH | DEFINED | 2 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 1414 | 47215 | SH | DEFINED | 6 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 463 | 15457 | SH | DEFINED | 11 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 81 | 2700 | SH | DEFINED | 2 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 200 | 15000 | SH | DEFINED | 4 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 20 | 1505 | SH | DEFINED | 12 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 4 | 307 | SH | DEFINED | 11 |
| ALLMERICA FINL CORP | COM | 019754100 | -73 | -2120 | SH | DEFINED | 12 |
| ALLMERICA SECS TR | SH BEN INT | 019921105 | 217 | 22275 | SH | DEFINED | 12 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 10 | 2000 | SH | DEFINED | 12 |
| ALLOY INC | COM | 019855105 | 60 | 13237 | SH | DEFINED | 5 |
| ALLOY INC | COM | 019855105 | 1 | 200 | SH | DEFINED | 12 |
| ALLSTATE CORP | COM | 020002101 | 163 | 3575 | SH | DEFINED | 11 |
| ALLSTATE CORP | COM | 020002101 | 14902 | 327801 | SH | DEFINED | 3 |
| ALLSTATE CORP | COM | 020002101 | 5552 | 122132 | SH | DEFINED | 12 |
| ALLSTATE CORP | COM | 020002101 | 1828 | 40204 | SH | DEFINED | 6 |
| ALLSTATE CORP | COM | 020002101 | 81 | 1788 | SH | DEFINED | 9 |
| ALLSTATE CORP | COM | 020002101 | 326 | 7162 | SH | DEFINED | 2 |
| ALLSTREAM INC | CL A VTG SHS | 02004C105 | 733 | 13178 | SH | DEFINED | 7 |
| ALLTEL CORP | COM | 020039103 | 2 | 50 | SH | DEFINED | 6 |
| ALLTEL CORP | COM | 020039103 | 29 | 590 | SH | DEFINED | 3 |
| ALLTEL CORP | COM | 020039103 | 250 | 5015 | SH | DEFINED | 4 |
| ALLTEL CORP | COM | 020039103 | 432 | 8655 | SH | DEFINED | 2 |
| ALLTEL CORP | COM | 020039103 | 913 | 18297 | SH | DEFINED | 9 |
| ALLTEL CORP | COM | 020039103 | 1018 | 20396 | SH | DEFINED | 11 |
| ALLTEL CORP | COM | 020039103 | 1152 | 23100 | SH | DEFINED | 5 |
| ALLTEL CORP | COM | 020039103 | 9479 | 190000 | SH | DEFINED | 10 |
| ALLTEL CORP | COM | 020039103 | 19344 | 387732 | SH | DEFINED | 12 |
| ALLTEL CORP | CORP UNT 7.75% | 020039822 | 13 | 250 | SH | DEFINED | 4 |
| ALLTEL CORP | CORP UNT 7.75% | 020039822 | 25 | 500 | SH | DEFINED | 11 |
| ALLTEL CORP | CORP UNT 7.75% | 020039822 | 1409 | 27783 | SH | DEFINED | 12 |
| ALMOST FAMILY INC | COM | 020409108 | 48 | 6000 | SH | DEFINED | 12 |
| ALPHARMA INC | CL A | 020813101 | 3 | 136 | SH | DEFINED | 11 |
| ALPHARMA INC | CL A | 020813101 | 34 | 1750 | SH | DEFINED | 12 |
| Alphasmart | COM | 02081F104 | 656 | 125000 | SH | DEFINED | |
| ALPHASMART INC | COM | 02081F104 | 825 | 159500 | SH | DEFINED | 12 |
| ALTAIR NANOTECHNOLOGIES INC | COM | 021373105 | 27 | 10500 | SH | DEFINED | 12 |
| ALTERA CORP | COM | 021441100 | 127 | 6203 | SH | DEFINED | 12 |
| ALTERA CORP | COM | 021441100 | 6 | 300 | SH | DEFINED | 2 |
| ALTIRIS INC | COM | 02148M100 | 4 | 156 | SH | DEFINED | 11 |
| ALTRIA GROUP INC | COM | 02209S103 | 22869 | 420000 | SH | DEFINED | 10 |
| ALTRIA GROUP INC | COM | 02209S103 | 12684 | 232955 | SH | DEFINED | 12 |
| ALTRIA GROUP INC | COM | 02209S103 | 569 | 10444 | SH | DEFINED | 11 |
| ALTRIA GROUP INC | COM | 02209S103 | 977 | 17950 | SH | DEFINED | 5 |
| ALTRIA GROUP INC | COM | 02209S103 | 2226 | 40890 | SH | DEFINED | 2 |
| ALTRIA GROUP INC | COM | 02209S103 | 10870 | 151900 | SH | DEFINED | 7 |
| ALTRIA GROUP INC | COM | 02209S103 | 12292 | 225756 | SH | DEFINED | 6 |
| ALTRIA GROUP INC | COM | 02209S103 | 38 | 705 | SH | DEFINED | 9 |
| ALTRIA GROUP INC | COM | 02209S103 | 45297 | 831910 | SH | DEFINED | 3 |
| ALVARION LTD | SHS | M0861T100 | 13 | 1000 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|---------|----------|----|---------|----|
| AMAZON COM INC | COM | 023135106 | 40 | 700 | SH | DEFINED | 7 |
| AMAZON COM INC | COM | 023135106 | 1524468 | 35223386 | SH | DEFINED | 10 |
| AMAZON COM INC | COM | 023135106 | 618677 | 14294750 | SH | DEFINED | 8 |
| AMAZON COM INC | COM | 023135106 | 216400 | 5000000 | SH | DEFINED | 13 |
| AMAZON COM INC | COM | 023135106 | 9086 | 209937 | SH | DEFINED | 12 |
| AMAZON COM INC | COM | 023135106 | 1032 | 23850 | SH | DEFINED | 9 |
| AMAZON COM INC | COM | 023135106 | 598 | 13825 | SH | DEFINED | 11 |
| AMB PROPERTY CORP | COM | 00163T109 | 30 | 800 | SH | DEFINED | 12 |
| AMB PROPERTY CORP | COM | 00163T109 | 22 | 600 | SH | DEFINED | 2 |
| AMBAC FINL GROUP INC | COM | 023139108 | 26 | 350 | SH | DEFINED | 2 |
| AMBAC FINL GROUP INC | COM | 023139108 | 270 | 3655 | SH | DEFINED | 6 |
| AMBAC FINL GROUP INC | COM | 023139108 | 363 | 4922 | SH | DEFINED | 12 |
| AMBAC FINL GROUP INC | COM | 023139108 | 389 | 5275 | SH | DEFINED | 11 |
| AMC ENTMT INC | COM | 001669100 | 3040 | 198070 | SH | DEFINED | 3 |
| AMCOR LTD | ADR NEW | 02341R302 | 59 | 2400 | SH | DEFINED | 2 |
| AMCORE FINL INC | COM | 023912108 | 746 | 25103 | SH | DEFINED | 6 |
| AMDOCS LTD | ORD | G02602103 | 215 | 7744 | SH | DEFINED | 12 |
| AMDOCS LTD | ORD | G02602103 | 44842 | 1613600 | SH | DEFINED | 10 |
| AMDOCS LTD | ORD | G02602103 | 3 | 125 | SH | DEFINED | 9 |
| AMDOCS LTD | ORD | G02602103 | 6481 | 177500 | SH | DEFINED | 7 |
| AMDOCS LTD | ORD | G02602103 | 33647 | 1210762 | SH | DEFINED | 3 |
| AMDOCS LTD | ORD | G02602103 | 4027 | 144900 | SH | DEFINED | 8 |
| AMDOCS LTD | ORD | G02602103 | 111584 | 4012528 | SH | DEFINED | 6 |
| AMEDISYS INC | COM | 023436108 | 24 | 1000 | SH | DEFINED | 12 |
| AMEN PPTYS INC | COM NEW | 023477201 | 0 | 75 | SH | DEFINED | 12 |
| AMERADA HESS CORP | COM | 023551104 | 151 | 2306 | SH | DEFINED | 9 |
| AMERADA HESS CORP | COM | 023551104 | 0 | 2 | SH | DEFINED | 1 |
| AMERADA HESS CORP | PFD CV ACES 7% | 023551401 | 6225 | 75000 | SH | DEFINED | 7 |
| AMERADA HESS CORP | PFD CV ACES 7% | 023551401 | 137 | 2170 | SH | DEFINED | 12 |
| AMERADA HESS CORP | COM | 023551104 | 168 | 2578 | SH | DEFINED | 12 |
| AMERADA HESS CORP | COM | 023551104 | 166 | 2540 | SH | DEFINED | 6 |
| AMERCO | COM | 023586100 | 5 | 200 | SH | DEFINED | 12 |
| AMEREN CORP | EQTY UN 9.75% | 023608201 | 21 | 750 | SH | DEFINED | 12 |
| AMEREN CORP | COM | 023608102 | 147 | 3190 | SH | DEFINED | 6 |
| AMEREN CORP | COM | 023608102 | 1140 | 24740 | SH | DEFINED | 12 |
| AMEREN CORP | COM | 023608102 | 2095 | 45450 | SH | DEFINED | 9 |
| AMEREN CORP | COM | 023608102 | 14 | 300 | SH | DEFINED | 2 |
| AMERIANA BANCORP | COM | 023613102 | 12 | 700 | SH | DEFINED | 12 |
| AMERICA FIRST APT INV INC | COM | 02363X104 | 118 | 10400 | SH | DEFINED | 12 |
| AMERICA FIRST REAL ESTATE IN | UNIT LTD PARTN | 02364Y101 | 13 | 1468 | SH | DEFINED | 12 |
| AMERICA FIRST TAX EX IVS L P | BEN UNIT CTF | 02364V107 | 29 | 4000 | SH | DEFINED | 11 |
| AMERICA FIRST TAX EX IVS L P | BEN UNIT CTF | 02364V107 | 227 | 31000 | SH | DEFINED | 12 |
| AMERICA FIRST TAX EX IVS L P | BEN UNIT CTF | 02364V107 | 2 | 250 | SH | DEFINED | 9 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 198 | 5124 | SH | DEFINED | 2 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 66 | 1713 | SH | DEFINED | 9 |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | 02364W105 | 2903 | 75000 | SH | DEFINED | 3 |
| AMERICA SVC GROUP INC | COM | 02364L109 | 3385 | 98690 | SH | DEFINED | 3 |
| AMERICA WEST HLDG CORP | CL B | 023657208 | 5 | 500 | SH | DEFINED | 12 |
| AMERICA WEST HLDG CORP | CL B | 023657208 | 8804 | 923850 | SH | DEFINED | 3 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 18340 | 497700 | SH | DEFINED | 6 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 14269 | 387215 | SH | DEFINED | 3 |
| AMERICAN BILTRITE INC | COM | 024591109 | 10 | 900 | SH | DEFINED | 11 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 3538 | 106450 | SH | DEFINED | 12 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 110 | 3300 | SH | DEFINED | 3 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 16 | 475 | SH | DEFINED | 11 |
| AMERICAN CMNTY PPTYS TR | COM | 02520N106 | 3 | 250 | SH | DEFINED | 12 |
| AMERICAN DENTAL PARTNERS | COM | 025353103 | 95 | 5353 | SH | DEFINED | 6 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 12 | 457 | SH | DEFINED | 9 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 30 | 1125 | SH | DEFINED | 12 |
| AMERICAN ECOLOGY CORP | COM NEW | 025533407 | 30 | 3486 | SH | DEFINED | 12 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 192 | 5826 | SH | DEFINED | 2 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 664 | 20175 | SH | DEFINED | 5 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| AMERICAN ELEC PWR INC | COM | 025537101 | 1211 | 36773 | SH | DEFINED | 12 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 12813 | 389230 | SH | DEFINED | 6 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 13 | 410 | SH | DEFINED | 9 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 28 | 840 | SH | DEFINED | 11 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 1085 | 84400 | SH | DEFINED | 3 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 21 | 1600 | SH | DEFINED | 1 |
| AMERICAN EXPRESS CO | COM | 025816109 | 3650 | 70403 | SH | DEFINED | 2 |
| AMERICAN EXPRESS CO | COM | 025816109 | 1162 | 22410 | SH | DEFINED | 4 |
| AMERICAN EXPRESS CO | COM | 025816109 | 11526 | 222301 | SH | DEFINED | 12 |
| AMERICAN EXPRESS CO | COM | 025816109 | 16915 | 326215 | SH | DEFINED | 6 |
| AMERICAN EXPRESS CO | COM | 025816109 | 679 | 13100 | SH | DEFINED | 1 |
| AMERICAN EXPRESS CO | COM | 025816109 | 7384 | 142405 | SH | DEFINED | 3 |
| AMERICAN EXPRESS CO | COM | 025816109 | 405 | 7808 | SH | DEFINED | 11 |
| AMERICAN EXPRESS CO | COM | 025816109 | 4082 | 59900 | SH | DEFINED | 7 |
| AMERICAN EXPRESS CO | COM | 025816109 | 243 | 4695 | SH | DEFINED | 5 |
| AMERICAN EXPRESS CO | COM | 025816109 | 92 | 1770 | SH | DEFINED | 9 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 37 | 1250 | SH | DEFINED | 2 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 52 | 1745 | SH | DEFINED | 12 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 109 | 3639 | SH | DEFINED | 11 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 164 | 5500 | SH | DEFINED | 4 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 29568 | 991210 | SH | DEFINED | 6 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 1051 | 62014 | SH | DEFINED | 12 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 3815 | 225100 | SH | DEFINED | 3 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 7 | 416 | SH | DEFINED | 11 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 13798 | 605975 | SH | DEFINED | 6 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 15 | 670 | SH | DEFINED | 3 |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 19 | 790 | SH | DEFINED | 12 |
| AMERICAN HOME MTG INVT CORP | COM | 02660R107 | 39 | 1365 | SH | DEFINED | 12 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 31635 | 443379 | SH | DEFINED | 1 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 18826 | 263861 | SH | DEFINED | 12 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 52714 | 738802 | SH | DEFINED | 6 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 808 | 11321 | SH | DEFINED | 11 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 2614 | 36635 | SH | DEFINED | 9 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 5626 | 60000 | SH | DEFINED | 7 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 8314 | 116522 | SH | DEFINED | 2 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 11939 | 167330 | SH | DEFINED | 4 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 13953 | 195554 | SH | DEFINED | 5 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 46808 | 656028 | SH | DEFINED | 3 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 446 | 11180 | SH | DEFINED | 12 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 30 | 750 | SH | DEFINED | 11 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 16 | 400 | SH | DEFINED | 4 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 5936 | 148650 | SH | DEFINED | 1 |
| AMERICAN LD LEASE INC | COM | 027118108 | 1 | 50 | SH | DEFINED | 12 |
| AMERICAN MED SEC GROUP INC | COM | 02744P101 | 3128 | 117100 | SH | DEFINED | 3 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 8 | 300 | SH | DEFINED | 11 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 3714 | 140000 | SH | DEFINED | 3 |
| AMERICAN MGMT SYS INC | COM | 027352103 | 189 | 9850 | SH | DEFINED | 12 |
| AMERICAN MTG ACCEP CO | SH BEN INT | 027568104 | 46 | 2529 | SH | DEFINED | 12 |
| AMERICAN NATL BANKSHARES INC | COM | 027745108 | 67 | 2751 | SH | DEFINED | 6 |
| AMERICAN NATL BANKSHARES INC | COM | 027745108 | 98 | 4000 | SH | DEFINED | 12 |
| AMERICAN NATL INS CO | COM | 028591105 | 64 | 720 | SH | DEFINED | 6 |
| AMERICAN PAC CORP | COM | 028740108 | 55 | 6950 | SH | DEFINED | 12 |
| AMERICAN PHARMACEUTICALS PTN | COM | 02886P109 | 5 | 100 | SH | DEFINED | 12 |
| AMERICAN PHYSICIANS CAPITAL | COM | 028884104 | 6168 | 294686 | SH | DEFINED | 6 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 7191 | 238000 | SH | DEFINED | 7 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 74 | 3200 | SH | DEFINED | 2 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 638 | 27739 | SH | DEFINED | 12 |
| AMERICAN REAL ESTATE PARTNR | DEPOSITRY UNIT | 029169109 | 38 | 2467 | SH | DEFINED | 12 |
| AMERICAN SCIENCE & ENGR INC | COM | 029429107 | 17 | 1000 | SH | DEFINED | 2 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 310 | 2725 | SH | DEFINED | 12 |
| AMERICAN STS WTR CO | COM | 029899101 | 28 | 1162 | SH | DEFINED | 11 |
| AMERICAN STS WTR CO | COM | 029899101 | 366 | 15012 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|--------------|-----------|--------|----------|----|---------|----|
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 13 | 1050 | SH | DEFINED | 1 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 135 | 10550 | SH | DEFINED | 12 |
| AMERICAN TECHNOLOGY CORP | COM NEW | 030145205 | 3 | 500 | SH | DEFINED | 12 |
| AMERICAN TOWER CORP | CL A | 029912201 | 6 | 500 | SH | DEFINED | 9 |
| AMERICAN TOWER CORP | CL A | 029912201 | 145 | 12800 | SH | DEFINED | 5 |
| AMERICAN TOWER CORP | CL A | 029912201 | 239 | 21075 | SH | DEFINED | 12 |
| AMERICAN TOWER CORP | CL A | 029912201 | 454 | 39956 | SH | DEFINED | 11 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 176 | 2650 | SH | DEFINED | 12 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 41 | 614 | SH | DEFINED | 11 |
| AMERICAN WOODMARK CORP | COM | 030506109 | 3772 | 56752 | SH | DEFINED | 6 |
| AMERICANWEST BANCORPORATION | COM | 03058P109 | 821 | 41567 | SH | DEFINED | 6 |
| AMERICAS CAR MART INC | COM | 03062T105 | 6248 | 231755 | SH | DEFINED | 6 |
| AMERICREDIT CORP | COM | 03060R101 | 189033 | 11100000 | SH | DEFINED | 13 |
| AMERICREDIT CORP | COM | 03060R101 | 68120 | 4000000 | SH | DEFINED | 10 |
| AMERICREDIT CORP | COM | 03060R101 | 12234 | 718400 | SH | DEFINED | 8 |
| AMERICREDIT CORP | COM | 03060R101 | 328 | 19265 | SH | DEFINED | 12 |
| AMERICREDIT CORP | COM | 03060R101 | 135 | 7900 | SH | DEFINED | 3 |
| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 288 | 9625 | SH | DEFINED | 12 |
| AMERIGAS PARTNERS L P | UNIT L P INT | 030975106 | 237 | 7938 | SH | DEFINED | 9 |
| AMERISERV FINL INC | COM | 03074A102 | 2 | 400 | SH | DEFINED | 12 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 10 | 190 | SH | DEFINED | 11 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 148 | 2707 | SH | DEFINED | 12 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 21 | 380 | SH | DEFINED | 6 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 14028 | 418610 | SH | DEFINED | 3 |
| AMERN STRATEGIC INCOME PTFL | COM | 030099105 | 26 | 1841 | SH | DEFINED | 12 |
| AMERON INTL INC | COM | 030710107 | 7 | 200 | SH | DEFINED | 11 |
| AMERON INTL INC | COM | 030710107 | 1315 | 38985 | SH | DEFINED | 12 |
| AMERON INTL INC | COM | 030710107 | 3940 | 116800 | SH | DEFINED | 6 |
| AMERUS GROUP CO | COM | 03072M108 | 34376 | 851936 | SH | DEFINED | 6 |
| AMERUS GROUP CO | COM | 03072M108 | 2 | 39 | SH | DEFINED | 12 |
| AMERUS GROUP CO | COM | 03072M108 | 4 | 89 | SH | DEFINED | 11 |
| AMETEK INC NEW | COM | 031100100 | 41 | 1600 | SH | DEFINED | 12 |
| AMGEN INC | COM | 031162100 | 747 | 12838 | SH | DEFINED | 11 |
| AMGEN INC | COM | 031162100 | 831 | 10900 | SH | DEFINED | 7 |
| AMGEN INC | COM | 031162100 | 1160 | 19957 | SH | DEFINED | 5 |
| AMGEN INC | COM | 031162100 | 3493 | 60052 | SH | DEFINED | 2 |
| AMGEN INC | COM | 031162100 | 9467 | 162801 | SH | DEFINED | 3 |
| AMGEN INC | COM | 031162100 | 19659 | 337965 | SH | DEFINED | 12 |
| AMGEN INC | COM | 031162100 | 19828 | 340980 | SH | DEFINED | 1 |
| AMGEN INC | COM | 031162100 | 90 | 1551 | SH | DEFINED | 9 |
| AMGEN INC | COM | 031162100 | 292 | 5028 | SH | DEFINED | 4 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 12771 | 872926 | SH | DEFINED | 3 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 6 | 400 | SH | DEFINED | 12 |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | 001735109 | 33 | 1155 | SH | DEFINED | 9 |
| AMLI RESIDENTIAL PPTYS TR | SH BEN INT | 001735109 | 57 | 2005 | SH | DEFINED | 12 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 12410 | 676300 | 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 | 22 | 2228 | SH | DEFINED | 2 |
| AMPCO-PITTSBURGH CORP | COM | 032037103 | 9 | 700 | SH | DEFINED | 12 |
| AMPHENOL CORP NEW | CL A | 032095101 | 890 | 29950 | SH | DEFINED | 12 |
| AMPHENOL CORP NEW | CL A | 032095101 | 24901 | 838418 | SH | DEFINED | 3 |
| AMR CORP | COM | 001765106 | 93 | 7300 | SH | DEFINED | 3 |
| AMR CORP | COM | 001765106 | 127 | 10000 | SH | DEFINED | 12 |
| AMR CORP | COM | 001765106 | 73 | 5700 | SH | DEFINED | 9 |
| AMR CORP COMMON STOCK | COM | 001765106 | 9 | 686 | SH | DEFINED | 14 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 7 | 300 | SH | DEFINED | 4 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 14 | 585 | SH | DEFINED | 11 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 20 | 843 | SH | DEFINED | 1 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 681 | 28982 | SH | DEFINED | 6 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 1058 | 45000 | SH | DEFINED | 9 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 2934 | 124787 | SH | DEFINED | 12 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 7 | 300 | SH | DEFINED | 2 |

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 | 160 | 17250 | SH | DEFINED | 12 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 28 | 1200 | SH | DEFINED | 2 |
| ANADARKO PETE CORP | COM | 032511107 | 13930 | 268606 | SH | DEFINED | 1 |
| ANADARKO PETE CORP | COM | 032511107 | 14 | 270 | SH | DEFINED | 9 |
| ANADARKO PETE CORP | COM | 032511107 | 120 | 2316 | SH | DEFINED | 11 |
| ANADARKO PETE CORP | COM | 032511107 | 1141 | 22011 | SH | DEFINED | 2 |
| ANADARKO PETE CORP | COM | 032511107 | 12296 | 237084 | SH | DEFINED | 6 |
| ANADARKO PETE CORP | COM | 032511107 | 2176 | 41962 | SH | DEFINED | 12 |
| ANADARKO PETE CORP | COM | 032511107 | 5497 | 106000 | SH | DEFINED | 10 |
| ANALEX CORP | COM | 032653107 | 4 | 1000 | SH | DEFINED | 12 |
| ANALOG DEVICES INC | COM | 032654105 | 388 | 8090 | SH | DEFINED | 11 |
| ANALOG DEVICES INC | COM | 032654105 | 478 | 9946 | SH | DEFINED | 12 |
| ANALOG DEVICES INC | COM | 032654105 | 9191 | 191440 | SH | DEFINED | 1 |
| ANALOG DEVICES INC | COM | 032654105 | 211 | 4398 | SH | DEFINED | 2 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 15 | 340 | SH | DEFINED | 12 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 12940 | 511681 | SH | DEFINED | 6 |
| ANCHOR GLASS CONTAINER CP NE | COM NEW | 03304B300 | 32 | 2000 | SH | DEFINED | 12 |
| ANDERSONS INC | COM | 034164103 | 1432 | 76150 | SH | DEFINED | 6 |
| ANDREW CORP | COM | 034425108 | 10 | 582 | SH | DEFINED | 11 |
| ANDREW CORP | COM | 034425108 | 31 | 1775 | SH | DEFINED | 2 |
| ANDREW CORP | COM | 034425108 | 75 | 4290 | SH | DEFINED | 6 |
| ANDREW CORP | COM | 034425108 | 50 | 2830 | SH | DEFINED | 12 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 57 | 2100 | SH | DEFINED | 12 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 3 | 100 | SH | DEFINED | 9 |
| ANGEION CORP | COM | 03462H404 | 0 | 1 | SH | DEFINED | 12 |
| ANGELICA CORP | COM | 034663104 | 170 | 7450 | SH | DEFINED | 3 |
| ANGELICA CORP | COM | 034663104 | 9 | 400 | SH | DEFINED | 12 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 8161 | 335200 | SH | DEFINED | 7 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 24 | 1000 | SH | DEFINED | 12 |
| ANGLO AMERN PLC | ADR | 03485P102 | 24 | 1000 | SH | DEFINED | 2 |
| ANGLO AMERN PLC | ADR | 03485P102 | 50 | 2050 | SH | DEFINED | 6 |
| ANGLOGOLD LTD | SPONSORED ADR | 035128206 | 6 | 139 | SH | DEFINED | 11 |
| ANGLOGOLD LTD | SPONSORED ADR | 035128206 | 42 | 1000 | SH | DEFINED | 2 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 168 | 2500 | SH | DEFINED | 7 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 4968 | 97421 | SH | DEFINED | 3 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 28770 | 564123 | SH | DEFINED | 2 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 5556 | 108950 | SH | DEFINED | 11 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 2759 | 54096 | SH | DEFINED | 9 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 469 | 9192 | SH | DEFINED | 5 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 10056 | 197177 | SH | DEFINED | 12 |
| ANIXTER INTL INC | COM | 035290105 | 2201 | 77900 | SH | DEFINED | 3 |
| ANIXTER INTL INC | COM | 035290105 | 3 | 114 | SH | DEFINED | 12 |
| ANIXTER INTL INC | COM | 035290105 | 40 | 1400 | SH | DEFINED | 2 |
| ANNALY MTG MGMT INC | COM | 035710409 | 3009 | 153927 | SH | DEFINED | 12 |
| ANNALY MTG MGMT INC | COM | 035710409 | 114 | 5837 | SH | DEFINED | 11 |
| ANNALY MTG MGMT INC | COM | 035710409 | 122 | 6250 | SH | DEFINED | 2 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 35880 | 838325 | SH | DEFINED | 3 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 33 | 760 | SH | DEFINED | 12 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 74 | 1725 | SH | DEFINED | 11 |
| ANSOFT CORP | COM | 036384105 | 1 | 100 | SH | DEFINED | 12 |
| ANSWERTHINK INC | COM | 036916104 | 6 | 800 | SH | DEFINED | 12 |
| ANSYS INC | COM | 03662Q105 | 1383 | 34790 | SH | DEFINED | 3 |
| ANSYS INC | COM | 03662Q105 | 3 | 63 | SH | DEFINED | 11 |
| ANTEON INTL CORP | COM | 03674E108 | 32 | 1099 | SH | DEFINED | 11 |
| ANTEON INTL CORP | COM | 03674E108 | 93 | 3225 | SH | DEFINED | 12 |
| ANTEON INTL CORP | COM | 03674E108 | 10680 | 369700 | SH | DEFINED | 1 |
| ANTHEM INC | COM | 03674B104 | 72 | 790 | SH | DEFINED | 11 |
| ANTHEM INC | COM | 03674B104 | 232 | 2560 | SH | DEFINED | 6 |
| ANTHEM INC | COM | 03674B104 | 168 | 1850 | SH | DEFINED | 9 |
| ANTHEM INC | COM | 03674B104 | 179 | 1974 | SH | DEFINED | 2 |
| ANTHEM INC | COM | 03674B104 | 1418 | 15648 | SH | DEFINED | 12 |

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

| | | | | | | | |
|---|----------------|-----------|-------|----------|-----|---------|----|
| ANTHEM INC | COM | 03674B104 | 19435 | 214419 | SH | DEFINED | 3 |
| ANTHEM INC | COM | 03674B104 | 72104 | 795500 | SH | DEFINED | 10 |
| ANTHEM INC | COM | 03674B104 | 27 | 300 | SH | DEFINED | 4 |
| ANTHEM INC | COM | 03674B104 | 9902 | 109250 | SH | DEFINED | 8 |
| ANTHRACITE CAP INC | COM | 037023108 | 111 | 8750 | SH | DEFINED | 12 |
| ANTHRACITE CAP INC | COM | 037023108 | 38 | 3000 | SH | DEFINED | 2 |
| ANTIGENICS INC DEL | COM | 037032109 | 22 | 2100 | SH | DEFINED | 12 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 34 | 2400 | SH | DEFINED | 12 |
| AOL TIME WARNER CVT SUB NOTE PUTTABLE COM | COM | 02364JAC8 | 32960 | 53000000 | PRN | DEFINED | 14 |
| AON CORP | COM | 037389103 | 1 | 50 | SH | DEFINED | 9 |
| AON CORP | COM | 037389103 | 11164 | 400000 | SH | DEFINED | 13 |
| AON CORP | COM | 037389103 | 8871 | 317850 | SH | DEFINED | 6 |
| AON CORP | COM | 037389103 | 4083 | 146301 | SH | DEFINED | 12 |
| AON CORP | COM | 037389103 | 20 | 700 | SH | DEFINED | 2 |
| AON CORP | COM | 037389103 | 518 | 18545 | SH | DEFINED | 11 |
| AP PHARMA INC | COM | 00202J104 | 5 | 1580 | SH | DEFINED | 4 |
| APAC CUSTOMER SERVICES INC | COM | 00185E106 | 53 | 18042 | SH | DEFINED | 6 |
| APACHE CORP | COM | 037411105 | 73 | 1684 | SH | DEFINED | 11 |
| APACHE CORP | COM | 037411105 | 7166 | 166000 | SH | DEFINED | 10 |
| APACHE CORP | COM | 037411105 | 7098 | 164423 | SH | DEFINED | 12 |
| APACHE CORP | COM | 037411105 | 1790 | 41468 | SH | DEFINED | 6 |
| APACHE CORP | COM | 037411105 | 1015 | 23516 | SH | DEFINED | 2 |
| APACHE CORP | COM | 037411105 | 966 | 22380 | SH | DEFINED | 5 |
| APACHE CORP | COM | 037411105 | 778 | 18030 | SH | DEFINED | 1 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 328 | 10554 | SH | DEFINED | 12 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 56 | 1800 | SH | DEFINED | 2 |
| APARTMENT INVT & MGMT CO | PFD CV P \$.01 | 03748R861 | 39 | 1573 | SH | DEFINED | 12 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 16 | 500 | SH | DEFINED | 9 |
| APEX MUN FD INC | COM | 037580107 | 32 | 3587 | SH | DEFINED | 12 |
| APEX SILVER MINES LTD | ORD | G04074103 | 835 | 36997 | SH | DEFINED | 12 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 11339 | 921280 | SH | DEFINED | 6 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 19877 | 647869 | SH | DEFINED | 3 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 2652 | 86438 | SH | DEFINED | 12 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 127 | 4150 | SH | DEFINED | 11 |
| APOLLO GOLD CORP | COM | 03761E102 | 4 | 2000 | SH | DEFINED | 12 |
| APOLLO GROUP INC | CL A | 037604105 | 16 | 180 | SH | DEFINED | 11 |
| APOLLO GROUP INC | CL A | 037604105 | 83 | 966 | SH | DEFINED | 12 |
| APOLLO GROUP INC | CL A | 037604105 | 103 | 1200 | SH | DEFINED | 4 |
| APOLLO GROUP INC | CL A | 037604105 | 873 | 10135 | SH | DEFINED | 5 |
| APOLLO GROUP INC | COM UNV PHOENX | 037604204 | 13103 | 150580 | SH | DEFINED | 3 |
| APPLE COMPUTER INC | COM | 037833100 | 278 | 10280 | SH | DEFINED | 6 |
| APPLE COMPUTER INC | COM | 037833100 | 59 | 2200 | SH | DEFINED | 4 |
| APPLE COMPUTER INC | COM | 037833100 | 476 | 17600 | SH | DEFINED | 11 |
| APPLE COMPUTER INC | COM | 037833100 | 496 | 18350 | SH | DEFINED | 5 |
| APPLE COMPUTER INC | COM | 037833100 | 702 | 20000 | SH | DEFINED | 7 |
| APPLE COMPUTER INC | COM | 037833100 | 2089 | 77243 | SH | DEFINED | 12 |
| APPLE COMPUTER INC | COM | 037833100 | 65 | 2400 | SH | DEFINED | 2 |
| APPLE COMPUTER INC | COM | 037833100 | 15026 | 555700 | SH | DEFINED | 3 |
| APPLE COMPUTER INC | COM | 037833100 | 8 | 300 | SH | DEFINED | 1 |
| APPLEBEES INTL INC | COM | 037899101 | 245 | 5925 | SH | DEFINED | 12 |
| APPLEBEES INTL INC | COM | 037899101 | 9 | 225 | SH | DEFINED | 1 |
| APPLEBEES INTL INC | COM | 037899101 | 17 | 410 | SH | DEFINED | 11 |
| APPLEBEES INTL INC | COM | 037899101 | 41 | 1000 | SH | DEFINED | 2 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 19 | 960 | SH | DEFINED | 11 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 93 | 4712 | SH | DEFINED | 12 |
| APPLERA CORP | COM CE GEN GRP | 038020202 | 69 | 4778 | SH | DEFINED | 12 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 16 | 800 | SH | DEFINED | 2 |
| APPLICA INC | COM | 03815A106 | 24 | 2100 | SH | DEFINED | 3 |
| APPLIED DIGITAL SOLUTIONS | COM | 038188108 | 0 | 400 | SH | DEFINED | 12 |
| APPLIED EXTRUSION TECHNOLOGI | COM | 038196101 | 15 | 5000 | SH | DEFINED | 12 |
| APPLIED FILMS CORP | COM | 038197109 | 4199 | 149910 | SH | DEFINED | 3 |
| APPLIED FILMS CORP | COM | 038197109 | 6 | 200 | SH | DEFINED | 11 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 11 | 500 | SH | DEFINED | 12 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 1172 | 51600 | SH | DEFINED | 3 |
| APPLIED INNOVATION INC | COM | 037916103 | 1 | 175 | SH | DEFINED | 12 |
| APPLIED INNOVATION INC | COM | 037916103 | 11 | 2050 | SH | DEFINED | 11 |
| APPLIED MATLS INC | COM | 038222105 | 3835 | 179794 | SH | DEFINED | 3 |
| APPLIED MATLS INC | COM | 038222105 | 500 | 23441 | SH | DEFINED | 11 |
| APPLIED MATLS INC | COM | 038222105 | 4339 | 202925 | SH | DEFINED | 12 |
| APPLIED MATLS INC | COM | 038222105 | 8768 | 410082 | SH | DEFINED | 2 |
| APPLIED MATLS INC | COM | 038222105 | 3970 | 186100 | SH | DEFINED | 1 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 0 | 68 | SH | DEFINED | 2 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 749 | 130220 | SH | DEFINED | 12 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 762 | 133390 | SH | DEFINED | 6 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 807 | 26953 | SH | DEFINED | 12 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 4904 | 163800 | SH | DEFINED | 6 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 30 | 1000 | SH | DEFINED | 11 |
| APT SATELLITE HOLDINGS LTD | SPONSORED ADR | 00203R105 | 42 | 21400 | SH | DEFINED | 2 |
| APTARGROUP INC | COM | 038336103 | 10890 | 283601 | SH | DEFINED | 3 |
| APTARGROUP INC | COM | 038336103 | 296 | 7713 | SH | DEFINED | 12 |
| APTARGROUP INC | COM | 038336103 | 18 | 460 | SH | DEFINED | 11 |
| AQUA AMERICA INC | COM | 03836W103 | 22 | 1000 | SH | DEFINED | 2 |
| AQUA AMERICA INC | COM | 03836W103 | 139 | 6417 | SH | DEFINED | 9 |
| AQUA AMERICA INC | COM | 03836W103 | 273 | 12608 | SH | DEFINED | 12 |
| AQUACELL TECHNOLOGIES INC | COM | 03840N107 | 77 | 45000 | SH | DEFINED | 12 |
| AQUILA INC | COM | 03840P102 | 343 | 72750 | SH | DEFINED | 12 |
| ARADIGM CORP | COM | 038505103 | 2 | 525 | SH | DEFINED | 7 |
| ARAMARK CORP | CL B | 038521100 | 16 | 600 | SH | DEFINED | 12 |
| ARAMARK CORP | CL B | 038521100 | 343 | 12500 | SH | DEFINED | 11 |
| ARAMARK CORP | CL B | 038521100 | 5775 | 210690 | SH | DEFINED | 3 |
| ARBITRON INC | COM | 03875Q108 | 326 | 8100 | SH | DEFINED | 11 |
| ARBITRON INC | COM | 03875Q108 | 44 | 1096 | SH | DEFINED | 12 |
| ARBITRON INC | COM | 03875Q108 | 52 | 1282 | SH | DEFINED | 6 |
| ARCADIS N V | NY REGISTRY SH | 03923E107 | 273 | 22104 | SH | DEFINED | 6 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 27588 | 655298 | SH | DEFINED | 3 |
| ARCH CAP GROUP LTD | ORD | G0450A105 | 20836 | 494875 | SH | DEFINED | 6 |
| ARCH CHEMICALS INC | COM | 03937R102 | 11 | 393 | SH | DEFINED | 12 |
| ARCH CHEMICALS INC | COM | 03937R102 | 13764 | 487550 | SH | DEFINED | 6 |
| ARCH COAL INC | COM | 039380100 | 6 | 200 | SH | DEFINED | 12 |
| ARCH COAL INC | COM | 039380100 | 377 | 12000 | SH | DEFINED | 5 |
| ARCH COAL INC | COM | 039380100 | 3577 | 113945 | SH | DEFINED | 6 |
| ARCH WIRELESS INC | CL A | 039392709 | 19790 | 612720 | SH | DEFINED | 6 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 156 | 9248 | SH | DEFINED | 9 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 312 | 18479 | SH | DEFINED | 6 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 41 | 2440 | SH | DEFINED | 2 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2036 | 120709 | SH | DEFINED | 12 |
| ARCHSTONE SMITH TR | COM | 039583109 | 1881 | 63741 | SH | DEFINED | 12 |
| ARCHSTONE SMITH TR | COM | 039583109 | 6 | 197 | SH | DEFINED | 11 |
| ARCHSTONE SMITH TR | COM | 039583109 | 10 | 334 | SH | DEFINED | 1 |
| ARCHSTONE SMITH TR | COM | 039583109 | 13 | 450 | SH | DEFINED | 2 |
| ARCHSTONE SMITH TR | COM | 039583109 | 47 | 1592 | SH | DEFINED | 9 |
| ARCHSTONE SMITH TR | COM | 039583109 | 215 | 7295 | SH | DEFINED | 5 |
| ARCTIC CAT INC | COM | 039670104 | 3 | 107 | SH | DEFINED | 11 |
| ARCTIC CAT INC | COM | 039670104 | 3026 | 119240 | SH | DEFINED | 3 |
| ARDEN RLTY INC | COM | 039793104 | 84 | 2600 | SH | DEFINED | 12 |
| ARGONAUT GROUP INC | COM | 040157109 | 66 | 3472 | SH | DEFINED | 12 |
| ARGOSY GAMING CO | COM | 040228108 | 7 | 200 | SH | DEFINED | 12 |
| ARGOSY GAMING CO | COM | 040228108 | 1470 | 41340 | SH | DEFINED | 3 |
| ARGOSY GAMING CO | COM | 040228108 | 21794 | 613075 | SH | DEFINED | 6 |
| ARGOSY GAMING CO | COM | 040228108 | 4 | 121 | SH | DEFINED | 11 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 31 | 3300 | SH | DEFINED | 12 |
| ARIBA INC | COM | 04033V104 | 1 | 200 | SH | DEFINED | 9 |
| ARIBA INC | COM | 04033V104 | 7 | 2550 | SH | DEFINED | 12 |
| ARISTOTLE CORP | COM NEW | 040448201 | 5 | 1030 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------|-----------|-------|---------|----|---------|----|
| ARKANSAS BEST CORP DEL | COM | 040790107 | 18 | 690 | SH | DEFINED | 11 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 5 | 200 | SH | DEFINED | 12 |
| ARMOR HOLDINGS INC | COM | 042260109 | 8 | 240 | SH | DEFINED | 12 |
| ARQULE INC | COM | 04269E107 | 15 | 2500 | SH | DEFINED | 12 |
| ARQULE INC | COM | 04269E107 | 290 | 48900 | SH | DEFINED | 3 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 18 | 2000 | SH | DEFINED | 11 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 696 | 77343 | SH | DEFINED | 12 |
| ARRIS GROUP INC | COM | 04269Q100 | 4367 | 477800 | SH | DEFINED | 3 |
| ARROW ELECTRS INC | COM | 042735100 | 73 | 2850 | SH | DEFINED | 6 |
| ARROW ELECTRS INC | COM | 042735100 | 264 | 10375 | SH | DEFINED | 12 |
| ARROW ELECTRS INC | COM | 042735100 | 360 | 14125 | SH | DEFINED | 5 |
| ARROW FINL CORP | COM | 042744102 | 340 | 11298 | SH | DEFINED | 6 |
| ARROW INTL INC | COM | 042764100 | 12 | 402 | SH | DEFINED | 9 |
| ARROW INTL INC | COM | 042764100 | 63 | 2100 | SH | DEFINED | 12 |
| ARTESIAN RESOURCES CORP | CL A | 043113208 | 13 | 450 | SH | DEFINED | 12 |
| ARTESYN TECHNOLOGIES INC | COM | 043127109 | 326 | 34250 | SH | DEFINED | 3 |
| ARVINMERITOR INC | COM | 043353101 | 45 | 2259 | SH | DEFINED | 12 |
| ARVINMERITOR INC | COM | 043353101 | 46 | 2330 | SH | DEFINED | 11 |
| ARVINMERITOR INC | COM | 043353101 | 34949 | 1762440 | SH | DEFINED | 6 |
| ASA LTD | COM | 002050102 | 9 | 200 | SH | DEFINED | 12 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 161 | 9300 | SH | DEFINED | 3 |
| ASBURY AUTOMOTIVE GROUP INC | COM | 043436104 | 3014 | 174100 | SH | DEFINED | 6 |
| ASCENTIAL SOFTWARE CORP | COM NEW | 04362P207 | 3 | 142 | SH | DEFINED | 12 |
| ASCONI CORP | COM NEW | 04363Q204 | 0 | 100 | SH | DEFINED | 12 |
| ASE TEST LTD | ORD | Y02516105 | 48918 | 4447105 | SH | DEFINED | 3 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 977 | 95845 | SH | DEFINED | 12 |
| ASHLAND INC | COM | 044204105 | 16 | 350 | SH | DEFINED | 3 |
| ASHLAND INC | COM | 044204105 | 70 | 1500 | SH | DEFINED | 2 |
| ASHLAND INC | COM | 044204105 | 88 | 1890 | SH | DEFINED | 6 |
| ASHLAND INC | COM | 044204105 | 166 | 3560 | SH | DEFINED | 12 |
| ASHLAND INC | COM | 044204105 | 46 | 1000 | SH | DEFINED | 4 |
| ASHWORTH INC | COM | 04516H101 | 1588 | 182475 | SH | DEFINED | 6 |
| ASIA PAC FD INC | COM | 044901106 | 53 | 3785 | SH | DEFINED | 12 |
| ASIAINFO HLDGS INC | COM | 04518A104 | 3 | 500 | SH | DEFINED | 12 |
| ASK JEEVES INC | COM | 045174109 | 7 | 200 | SH | DEFINED | 12 |
| ASML HLDG NV | N Y SHS | N07059111 | 8 | 455 | SH | DEFINED | 2 |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 39 | 2500 | SH | DEFINED | 12 |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 43492 | 2775470 | SH | DEFINED | 3 |
| ASPECT MED SYS INC | COM | 045235108 | 3 | 200 | SH | DEFINED | 12 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 26 | 1000 | SH | DEFINED | 12 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 2537 | 98510 | SH | DEFINED | 3 |
| ASPEN TECHNOLOGY INC | COM | 045327103 | 18746 | 2294530 | SH | DEFINED | 3 |
| ASSOCIATED BANC CORP | COM | 045487105 | 14 | 310 | SH | DEFINED | 6 |
| ASSOCIATED BANC CORP | COM | 045487105 | 262 | 5857 | SH | DEFINED | 12 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 62 | 6729 | SH | DEFINED | 12 |
| ASSOCIATED ESTATES RLTY CORP | COM | 045604105 | 825 | 90000 | SH | DEFINED | 3 |
| ASTEC INDS INC | COM | 046224101 | 13 | 800 | SH | DEFINED | 12 |
| ASTORIA FINL CORP | COM | 046265104 | 159 | 4185 | SH | DEFINED | 12 |
| ASTORIA FINL CORP | COM | 046265104 | 14 | 360 | SH | DEFINED | 9 |
| ASTORIA FINL CORP | COM | 046265104 | 57 | 1506 | SH | DEFINED | 11 |
| ASTORIA FINL CORP | COM | 046265104 | 6954 | 182850 | SH | DEFINED | 3 |
| ASTORIA FINL CORP | COM | 046265104 | 76 | 2000 | SH | DEFINED | 2 |
| ASTORIA FINL CORP | COM | 046265104 | 80 | 2110 | SH | DEFINED | 6 |
| ASTRONICS CORP | COM | 046433108 | 135 | 25170 | SH | DEFINED | 6 |
| ASTRONICS CORP | COM | 046433108 | 2 | 440 | SH | DEFINED | 12 |
| AT&T CORP | COM NEW | 001957505 | 7 | 340 | SH | DEFINED | 6 |
| AT&T CORP | COM NEW | 001957505 | 98 | 5031 | SH | DEFINED | 9 |
| AT&T CORP | COM NEW | 001957505 | 527 | 26934 | SH | DEFINED | 2 |
| AT&T CORP | COM NEW | 001957505 | 0 | 20 | SH | DEFINED | 1 |
| AT&T CORP | COM NEW | 001957505 | 1120 | 57254 | SH | DEFINED | 12 |
| AT&T CORP | COM NEW | 001957505 | 1 | 40 | SH | DEFINED | 7 |
| AT&T CORP | COM NEW | 001957505 | 30 | 1511 | SH | DEFINED | 11 |

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

| | | | | | | | |
|------------------------------|--------------|---------------|-------|---------|----|---------|----|
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 1067 | 78380 | SH | DEFINED | 9 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 715 | 52558 | SH | DEFINED | 2 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 1532 | 112550 | SH | DEFINED | 3 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 9608 | 705944 | SH | DEFINED | 5 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 36 | 2641 | SH | DEFINED | 11 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 17322 | 1272758 | SH | DEFINED | 4 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 5306 | 389867 | SH | DEFINED | 12 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 0 | 32 | SH | DEFINED | 1 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 1 | 64 | SH | DEFINED | 7 |
| ATC HEALTHCARE INC | CL A | 00209C102 | 4 | 7500 | SH | DEFINED | 12 |
| ATHEROGENICS INC | COM | 047439104 | 2458 | 107495 | SH | DEFINED | 12 |
| ATHEROGENICS INC | COM | 047439104 | 1601 | 70000 | SH | DEFINED | |
| ATI TECHNOLOGIES INC | COM | 001941103 | 3430 | 209650 | SH | DEFINED | 3 |
| ATI TECHNOLOGIES INC | COM | 001941103 | 11922 | 734600 | SH | DEFINED | 7 |
| ATI TECHNOLOGIES INC | COM | 001941103 | 26 | 1625 | SH | DEFINED | 12 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 25 | 3500 | SH | DEFINED | 12 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 3766 | 523800 | SH | DEFINED | 6 |
| ATLANTIC RLTY TR | SH BEN INT | 048798102 | 141 | 8000 | SH | DEFINED | 12 |
| ATLANTIS PLASTICS INC | COM | 049156102 | 8 | 500 | SH | DEFINED | 12 |
| ATLANTIS PLASTICS INC | COM | 049156102 | 9 | 600 | SH | DEFINED | 11 |
| ATLAS PIPELINE PARTNERS LP | UNIT L P INT | 049392103 | 2657 | 66386 | SH | DEFINED | 12 |
| ATEMEL CORP | COM | 049513104 | 97 | 14990 | SH | DEFINED | 12 |
| ATEMEL CORP | COM | 049513104 | 834 | 128290 | SH | DEFINED | 3 |
| ATEMEL CORP | SDCV | 5/2 049513AE4 | 260 | 6000 | SH | DEFINED | 12 |
| ATMOS ENERGY CORP | COM | 049560105 | 53 | 2064 | SH | DEFINED | 2 |
| ATMOS ENERGY CORP | COM | 049560105 | 451 | 17621 | SH | DEFINED | 12 |
| ATMOS ENERGY CORP | COM | 049560105 | 13066 | 511000 | SH | DEFINED | 6 |
| ATWOOD OCEANICS INC | COM | 050095108 | 27 | 750 | SH | DEFINED | 11 |
| AUDIOVOX CORP | CL A | 050757103 | 30 | 1500 | SH | DEFINED | 12 |
| AUTHENTIDATE HLDG CORP | COM | 052666104 | 36 | 2750 | SH | DEFINED | 12 |
| AUTODESK INC | COM | 052769106 | 89 | 2825 | SH | DEFINED | 11 |
| AUTODESK INC | COM | 052769106 | 24166 | 766692 | SH | DEFINED | 3 |
| AUTODESK INC | COM | 052769106 | 163 | 5175 | SH | DEFINED | 4 |
| AUTODESK INC | COM | 052769106 | 2132 | 67426 | SH | DEFINED | 12 |
| AUTOIMMUNE INC | COM | 052776101 | 7 | 6000 | SH | DEFINED | 12 |
| AUTOLIV INC | COM | 052800109 | 13 | 318 | SH | DEFINED | 11 |
| AUTOLIV INC | COM | 052800109 | 3055 | 74513 | SH | DEFINED | 12 |
| AUTOLIV INC | COM | 052800109 | 36923 | 900561 | SH | DEFINED | 3 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 16785 | 399645 | SH | DEFINED | 4 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 988 | 23526 | SH | DEFINED | 9 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 20805 | 495358 | SH | DEFINED | 1 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 17216 | 409908 | SH | DEFINED | 2 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 0 | 0 | SH | DEFINED | 6 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 3184 | 75803 | SH | DEFINED | 3 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 682 | 16250 | SH | DEFINED | 11 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 14769 | 351647 | SH | DEFINED | 12 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 10054 | 239382 | SH | DEFINED | 5 |
| AUTONATION INC | COM | 05329W102 | 2 | 100 | SH | DEFINED | 12 |
| AUTONATION INC | COM | 05329W102 | 14 | 800 | SH | DEFINED | 2 |
| AUTONATION INC | COM | 05329W102 | 133 | 7796 | SH | DEFINED | 6 |
| AUTOZONE INC | COM | 053332102 | 4181 | 48635 | SH | DEFINED | 12 |
| AUTOZONE INC | COM | 053332102 | 86 | 1000 | SH | DEFINED | 9 |
| AUTOZONE INC | COM | 053332102 | 587 | 6825 | SH | DEFINED | 11 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 388 | 7250 | SH | DEFINED | 5 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 176 | 3290 | SH | DEFINED | 12 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 19 | 350 | SH | DEFINED | 2 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 32 | 600 | SH | DEFINED | 9 |
| AVANEX CORP | COM | 05348W109 | 40 | 9350 | SH | DEFINED | 12 |
| AVANT IMMUNOTHERAPEUTICS INC | COM | 053491106 | 5 | 2075 | SH | DEFINED | 12 |
| AVATAR HLDGS INC | COM | 053494100 | 109 | 2900 | SH | DEFINED | 12 |
| AVAYA INC | COM | 053499109 | 0 | 21 | SH | DEFINED | 11 |
| AVAYA INC | COM | 053499109 | 234 | 14716 | SH | DEFINED | 12 |

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

| | | | | | | | |
|--------------------------|---------------|-----------|-------|---------|----|---------|----|
| AVAYA INC | COM | 053499109 | 1 | 32 | SH | DEFINED | 9 |
| AVAYA INC | COM | 053499109 | 33 | 2094 | SH | DEFINED | 2 |
| AVAYA INC | COM | 053499109 | 1 | 33 | SH | DEFINED | 1 |
| AVENTIS | SPONSORED ADR | 053561106 | 18 | 230 | SH | DEFINED | 2 |
| AVENTIS | SPONSORED ADR | 053561106 | 238 | 3100 | SH | DEFINED | 4 |
| AVENTIS | SPONSORED ADR | 053561106 | 304 | 3950 | SH | DEFINED | 5 |
| AVENTIS | SPONSORED ADR | 053561106 | 15960 | 207517 | SH | DEFINED | 6 |
| AVERY DENNISON CORP | COM | 053611109 | 122 | 1967 | SH | DEFINED | 11 |
| AVERY DENNISON CORP | COM | 053611109 | 224 | 3600 | SH | DEFINED | 2 |
| AVERY DENNISON CORP | COM | 053611109 | 897 | 14425 | SH | DEFINED | 12 |
| AVI BIOPHARMA INC | COM | 002346104 | 15 | 4805 | SH | DEFINED | 12 |
| AVIALL INC NEW | COM | 05366B102 | 306 | 20100 | SH | DEFINED | 3 |
| AVIALL INC NEW | COM | 05366B102 | 3726 | 245150 | SH | DEFINED | 6 |
| AVICI SYS INC | COM NEW | 05367L802 | 1 | 81 | SH | DEFINED | 12 |
| AVID TECHNOLOGY INC | COM | 05367P100 | 5010 | 108610 | SH | DEFINED | 3 |
| AVISTA CORP | COM | 05379B107 | 3 | 174 | SH | DEFINED | 11 |
| AVISTA CORP | COM | 05379B107 | 56 | 2947 | SH | DEFINED | 12 |
| AVISTA CORP | COM | 05379B107 | 14776 | 780950 | SH | DEFINED | 3 |
| AVITAR INC NEW | COM | 053801106 | 0 | 1000 | SH | DEFINED | 12 |
| AVITAR INC NEW | COM | 053801106 | 4 | 20000 | SH | DEFINED | 5 |
| AVNET INC | COM | 053807103 | 271 | 11075 | SH | DEFINED | 5 |
| AVNET INC | COM | 053807103 | 27 | 1110 | SH | DEFINED | 6 |
| AVNET INC | COM | 053807103 | 458 | 18695 | SH | DEFINED | 12 |
| AVNET INC | COM | 053807103 | 22177 | 905540 | SH | DEFINED | 3 |
| AVOCENT CORP | COM | 053893103 | 22 | 598 | SH | DEFINED | 11 |
| AVOCENT CORP | COM | 053893103 | 338 | 9200 | SH | DEFINED | 12 |
| AVON PRODS INC | COM | 054303102 | 11 | 141 | SH | DEFINED | 9 |
| AVON PRODS INC | COM | 054303102 | 83 | 1100 | SH | DEFINED | 2 |
| AVON PRODS INC | COM | 054303102 | 515 | 6783 | SH | DEFINED | 11 |
| AVON PRODS INC | COM | 054303102 | 2071 | 27299 | SH | DEFINED | 12 |
| AVX CORP NEW | COM | 002444107 | 4 | 230 | SH | DEFINED | 6 |
| AVX CORP NEW | COM | 002444107 | 41 | 2490 | SH | DEFINED | 12 |
| AWARE INC MASS | COM | 05453N100 | 1 | 200 | SH | DEFINED | 12 |
| AXA | SPONSORED ADR | 054536107 | 5 | 236 | SH | DEFINED | 11 |
| AXA | SPONSORED ADR | 054536107 | 340 | 16216 | SH | DEFINED | 2 |
| AXA | SPONSORED ADR | 054536107 | 3 | 120 | SH | DEFINED | 9 |
| AXA | SPONSORED ADR | 054536107 | 14701 | 695293 | SH | DEFINED | 6 |
| AXCAN PHARMA INC | COM | 054923107 | 5655 | 296850 | SH | DEFINED | 3 |
| AXCAN PHARMA INC | COM | 054923107 | 29 | 1525 | SH | DEFINED | 12 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 17 | 1495 | SH | DEFINED | 12 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 26 | 2356 | SH | DEFINED | 2 |
| AXEDA SYSTEMS INC | COM | 054959101 | 2 | 1901 | SH | DEFINED | 12 |
| AXIS CAPITAL HOLDINGS | SHS | G0692U109 | 889 | 22900 | SH | DEFINED | 7 |
| AXIS CAPITAL HOLDINGS | SHS | G0692U109 | 21571 | 729985 | SH | DEFINED | 6 |
| AZTAR CORP | COM | 054802103 | 36 | 1450 | SH | DEFINED | 12 |
| AZTAR CORP | COM | 054802103 | 968 | 39500 | SH | DEFINED | 3 |
| AZTAR CORP | COM | 054802103 | 49293 | 2011715 | SH | DEFINED | 6 |
| AZZ INC | COM | 002474104 | 1121 | 67550 | SH | DEFINED | 6 |
| B A S F A G | SPONSORED ADR | 055262505 | 6652 | 129728 | SH | DEFINED | 6 |
| B2B INTERNET HOLDRS TR | DEPOSTRY RCPT | 056033103 | 0 | 100 | SH | DEFINED | 12 |
| BACK YD BURGERS INC | COM | 05635W101 | 45 | 5330 | SH | DEFINED | 12 |
| BADGER METER INC | COM | 056525108 | 15 | 400 | SH | DEFINED | 12 |
| BAIRNCO CORP | COM | 057097107 | 581 | 82200 | SH | DEFINED | 6 |
| BAIRNCO CORP | COM | 057097107 | 7 | 1000 | SH | DEFINED | 11 |
| BAKER HUGHES INC | COM | 057224107 | 5 | 150 | SH | DEFINED | 9 |
| BAKER HUGHES INC | COM | 057224107 | 14 | 380 | SH | DEFINED | 6 |
| BAKER HUGHES INC | COM | 057224107 | 128 | 3500 | SH | DEFINED | 11 |
| BAKER HUGHES INC | COM | 057224107 | 1824 | 50000 | SH | DEFINED | 10 |
| BAKER HUGHES INC | COM | 057224107 | 428 | 11727 | SH | DEFINED | 12 |
| BAKER MICHAEL CORP | COM | 057149106 | 30 | 2400 | SH | DEFINED | 12 |
| BALDOR ELEC CO | COM | 057741100 | 11 | 500 | SH | DEFINED | 2 |
| BALDOR ELEC CO | COM | 057741100 | 800 | 34800 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| BALDWIN & LYONS INC | CL B | 057755209 | 239 | 8237 | SH | DEFINED | 6 |
| BALL CORP | COM | 058498106 | 86 | 1265 | SH | DEFINED | 12 |
| BALL CORP | COM | 058498106 | 33789 | 498485 | SH | DEFINED | 6 |
| BALLARD PWR SYS INC | COM | 05858H104 | 40 | 4125 | SH | DEFINED | 12 |
| BALLY TOTAL FITNESS HLDG COR | COM | 05873K108 | 1 | 250 | SH | DEFINED | 12 |
| BALLY TOTAL FITNESS HLDG COR | COM | 05873K108 | 3997 | 682050 | SH | DEFINED | 6 |
| BANCFIRST CORP | COM | 05945F103 | 3245 | 58537 | SH | DEFINED | 6 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 579 | 43570 | SH | DEFINED | 6 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 37 | 2780 | SH | DEFINED | 11 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 4 | 280 | SH | DEFINED | 9 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 57 | 4300 | SH | DEFINED | 2 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 2317 | 37700 | SH | DEFINED | 7 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 15692 | 334373 | SH | DEFINED | 6 |
| BANCO LATINOAMERICANO DE EXP | CL E | P16994132 | 11491 | 631360 | SH | DEFINED | 3 |
| BANCO LATINOAMERICANO DE EXP | CL E | P16994132 | 146 | 8040 | SH | DEFINED | 12 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 3159 | 417900 | SH | DEFINED | 3 |
| BANCORP RHODE ISLAND INC | COM | 059690107 | 1623 | 48150 | SH | DEFINED | 1 |
| BANCORPSOUTH INC | COM | 059692103 | 5534 | 252930 | SH | DEFINED | 6 |
| BANCORPSOUTH INC | COM | 059692103 | 222 | 10124 | SH | DEFINED | 12 |
| BANDAG INC | COM | 059815100 | 1185 | 23800 | SH | DEFINED | 6 |
| BANDAG INC | COM | 059815100 | 139 | 2800 | SH | DEFINED | 3 |
| BANDAG INC | CL A | 059815308 | 5888 | 128000 | SH | DEFINED | 6 |
| BANDAG INC | COM | 059815100 | 9 | 175 | SH | DEFINED | 12 |
| BANK HAWAII CORP | COM | 062540109 | 14301 | 308680 | SH | DEFINED | 3 |
| BANK HAWAII CORP | COM | 062540109 | 6072 | 131070 | SH | DEFINED | 6 |
| BANK HAWAII CORP | COM | 062540109 | 195 | 4201 | SH | DEFINED | 12 |
| BANK MONTREAL QUE | COM | 063671101 | 70 | 1700 | SH | DEFINED | 12 |
| BANK MONTREAL QUE | COM | 063671101 | 61909 | 1500345 | SH | DEFINED | 7 |
| BANK NEW YORK INC | COM | 064057102 | 561 | 17800 | SH | DEFINED | 1 |
| BANK NEW YORK INC | COM | 064057102 | 373 | 11850 | SH | DEFINED | 5 |
| BANK NEW YORK INC | COM | 064057102 | 306 | 9725 | SH | DEFINED | 4 |
| BANK NEW YORK INC | COM | 064057102 | 277 | 8785 | SH | DEFINED | 11 |
| BANK NEW YORK INC | COM | 064057102 | 214 | 6799 | SH | DEFINED | 2 |
| BANK NEW YORK INC | COM | 064057102 | 2151 | 68272 | SH | DEFINED | 9 |
| BANK NEW YORK INC | COM | 064057102 | 10353 | 328651 | SH | DEFINED | 3 |
| BANK NEW YORK INC | COM | 064057102 | 1521 | 48273 | SH | DEFINED | 12 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 54 | 1000 | SH | DEFINED | 9 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 59524 | 1104932 | SH | DEFINED | 7 |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 11 | 200 | SH | DEFINED | 12 |
| BANK OAKRIDGE NORTH CAROLINA | COM | 064180102 | 18 | 1300 | SH | DEFINED | 12 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 732 | 6875 | SH | DEFINED | 7 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 446 | 5456 | SH | DEFINED | 9 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 777 | 9594 | SH | DEFINED | 1 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 991 | 12123 | SH | DEFINED | 2 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 1729 | 21357 | SH | DEFINED | 5 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 5143 | 63506 | SH | DEFINED | 11 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 14040 | 171700 | SH | DEFINED | 10 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 20048 | 247573 | SH | DEFINED | 3 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 32457 | 400807 | SH | DEFINED | 12 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 70654 | 872477 | SH | DEFINED | 6 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 10 | 120 | SH | DEFINED | 4 |
| BANK OF GRANITE CORP | COM | 062401104 | 12 | 585 | SH | DEFINED | 12 |
| BANK OF THE OZARKS INC | COM | 063904106 | 6891 | 250140 | SH | DEFINED | 3 |
| BANK ONE CORP | COM | 06423A103 | 689643 | 12649367 | SH | DEFINED | 10 |
| BANK ONE CORP | COM | 06423A103 | 332182 | 6092840 | SH | DEFINED | 8 |
| BANK ONE CORP | COM | 06423A103 | 8645 | 158572 | SH | DEFINED | 12 |
| BANK ONE CORP | COM | 06423A103 | 407 | 7465 | SH | DEFINED | 2 |
| BANK ONE CORP | COM | 06423A103 | 1025 | 14300 | SH | DEFINED | 7 |
| BANK ONE CORP | COM | 06423A103 | 1514 | 27775 | SH | DEFINED | 1 |
| BANK ONE CORP | COM | 06423A103 | 1793 | 32882 | SH | DEFINED | 11 |
| BANK ONE CORP | COM | 06423A103 | 7190 | 131880 | SH | DEFINED | 6 |
| BANK ONE CORP | COM | 06423A103 | 7711 | 141434 | SH | DEFINED | 3 |

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

| | | | | | | | |
|----------------------------|---------------|-----------|--------|----------|----|---------|----|
| BANK ONE CORP | COM | 06423A103 | 29 | 524 | SH | DEFINED | 9 |
| BANKATLANTIC BANCORP | CL A | 065908501 | 209 | 12347 | SH | DEFINED | 12 |
| BANKATLANTIC BANCORP | CL A | 065908501 | 6 | 328 | SH | DEFINED | 11 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 4548 | 133600 | SH | DEFINED | 8 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 51 | 1500 | SH | DEFINED | 6 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 71 | 2100 | SH | DEFINED | 4 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 373 | 10948 | SH | DEFINED | 11 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 511 | 15020 | SH | DEFINED | 5 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 2276 | 66868 | SH | DEFINED | 12 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 54464 | 1600000 | SH | DEFINED | 10 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 6561 | 192750 | SH | DEFINED | 1 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 4366 | 147000 | SH | DEFINED | 3 |
| BARD C R INC | COM | 067383109 | 7 | 70 | SH | DEFINED | 11 |
| BARD C R INC | COM | 067383109 | 29 | 300 | SH | DEFINED | 3 |
| BARD C R INC | COM | 067383109 | 1520 | 15571 | SH | DEFINED | 12 |
| BARNES & NOBLE INC | COM | 067774109 | 10076 | 309080 | SH | DEFINED | 3 |
| BARNES & NOBLE INC | COM | 067774109 | 14 | 415 | SH | DEFINED | 11 |
| BARNES & NOBLE INC | COM | 067774109 | 137 | 4200 | SH | DEFINED | 4 |
| BARNES & NOBLE INC | COM | 067774109 | 1721 | 52780 | SH | DEFINED | 12 |
| BARNES & NOBLE INC | COM | 067774109 | 35728 | 1095945 | SH | DEFINED | 6 |
| BARNES GROUP INC | COM | 067806109 | 50 | 1800 | SH | DEFINED | 11 |
| BARNES GROUP INC | COM | 067806109 | 2454 | 88000 | SH | DEFINED | 3 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 107 | 2335 | SH | DEFINED | 12 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 24 | 525 | SH | DEFINED | 4 |
| BARRA INC | COM | 068313105 | 5 | 150 | SH | DEFINED | 12 |
| BARRICK GOLD CORP | COM | 067901108 | 5 | 198 | SH | DEFINED | 11 |
| BARRICK GOLD CORP | COM | 067901108 | 3776 | 158805 | SH | DEFINED | 12 |
| BARRICK GOLD CORP | COM | 067901108 | 41167 | 1745305 | SH | DEFINED | 7 |
| BARRY R G CORP OHIO | COM | 068798107 | 3 | 875 | SH | DEFINED | 12 |
| BASSETT FURNITURE INDS INC | COM | 070203104 | 569 | 28730 | SH | DEFINED | 3 |
| BAUSCH & LOMB INC | COM | 071707103 | 7 | 110 | SH | DEFINED | 6 |
| BAUSCH & LOMB INC | COM | 071707103 | 36 | 600 | SH | DEFINED | 9 |
| BAUSCH & LOMB INC | COM | 071707103 | 221 | 3679 | SH | DEFINED | 12 |
| BAUSCH & LOMB INC | COM | 071707103 | 231 | 3850 | SH | DEFINED | 2 |
| BAUSCH & LOMB INC | COM | 071707103 | 41476 | 691610 | SH | DEFINED | 3 |
| BAXTER INTL INC | COM | 071813109 | 114 | 3700 | SH | DEFINED | 6 |
| BAXTER INTL INC | CORP UNITS 7% | 071813406 | 2342 | 33000 | SH | DEFINED | 7 |
| BAXTER INTL INC | CORP UNITS 7% | 071813406 | 925 | 17123 | SH | DEFINED | 12 |
| BAXTER INTL INC | CORP UNITS 7% | 071813406 | 32 | 600 | SH | DEFINED | 2 |
| BAXTER INTL INC | COM | 071813109 | 314073 | 10167481 | SH | DEFINED | 10 |
| BAXTER INTL INC | COM | 071813109 | 153091 | 4956000 | SH | DEFINED | 8 |
| BAXTER INTL INC | COM | 071813109 | 10376 | 335889 | SH | DEFINED | 2 |
| BAXTER INTL INC | COM | 071813109 | 8607 | 212000 | SH | DEFINED | 7 |
| BAXTER INTL INC | COM | 071813109 | 8565 | 277268 | SH | DEFINED | 12 |
| BAXTER INTL INC | COM | 071813109 | 1551 | 50218 | SH | DEFINED | 9 |
| BAXTER INTL INC | COM | 071813109 | 317 | 10250 | SH | DEFINED | 5 |
| BAXTER INTL INC | COM | 071813109 | 20 | 644 | SH | DEFINED | 4 |
| BAXTER INTL INC | COM | 071813109 | 577 | 18680 | SH | DEFINED | 11 |
| BAYCORP HLDGS CORP | COM | 072728108 | 28 | 2200 | SH | DEFINED | 6 |
| BAYER A G | SPONSORED ADR | 072730302 | 109 | 4470 | SH | DEFINED | 2 |
| BB&T CORP | COM | 054937107 | 1534 | 43442 | SH | DEFINED | 2 |
| BB&T CORP | COM | 054937107 | 2 | 50 | SH | DEFINED | 6 |
| BB&T CORP | COM | 054937107 | 95 | 2680 | SH | DEFINED | 1 |
| BB&T CORP | COM | 054937107 | 192 | 5434 | SH | DEFINED | 11 |
| BB&T CORP | COM | 054937107 | 16573 | 469483 | SH | DEFINED | 12 |
| BCE INC | COM | 05534B109 | 60694 | 2891150 | SH | DEFINED | 7 |
| BCE INC | COM | 05534B109 | 99 | 4700 | SH | DEFINED | 2 |
| BCE INC | COM | 05534B109 | 255 | 12148 | SH | DEFINED | 12 |
| BCE INC | COM | 05534B109 | 625 | 29710 | SH | DEFINED | 3 |
| BCE INC | COM | 05534B109 | 1181 | 56150 | SH | DEFINED | 6 |
| BCSB BANKCORP INC | COM | 054948104 | 12 | 600 | SH | DEFINED | 12 |
| BE AEROSPACE INC | COM | 073302101 | 1 | 100 | SH | DEFINED | 12 |

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

| | | | | | | | |
|-----------------------|----------------|-----------|-------|--------|----|---------|----|
| BEA SYS INC | COM | 073325102 | 12 | 930 | SH | DEFINED | 2 |
| BEA SYS INC | COM | 073325102 | 807 | 63260 | SH | DEFINED | 12 |
| BEA SYS INC | COM | 073325102 | 1 | 100 | SH | DEFINED | 9 |
| BEACON POWER CORP | COM | 073677106 | 0 | 45 | SH | DEFINED | 12 |
| BEAR STEARNS COS INC | COM | 073902108 | 26 | 300 | SH | DEFINED | 9 |
| BEAR STEARNS COS INC | COM | 073902108 | 12 | 100 | SH | DEFINED | 7 |
| BEAR STEARNS COS INC | COM | 073902108 | 96 | 1100 | SH | DEFINED | 4 |
| BEAR STEARNS COS INC | COM | 073902108 | 401 | 4572 | SH | DEFINED | 11 |
| BEAR STEARNS COS INC | COM | 073902108 | 524 | 5975 | SH | DEFINED | 2 |
| BEAR STEARNS COS INC | COM | 073902108 | 1176 | 13411 | SH | DEFINED | 12 |
| BEAR STEARNS COS INC | COM | 073902108 | 28626 | 326480 | SH | DEFINED | 6 |
| BEAR STEARNS COS INC | COM | 073902108 | 935 | 10664 | SH | DEFINED | 5 |
| BEARINGPOINT INC | COM | 074002106 | 10 | 950 | SH | DEFINED | 2 |
| BEARINGPOINT INC | COM | 074002106 | 853 | 79561 | SH | DEFINED | 12 |
| BEARINGPOINT INC | COM | 074002106 | 3080 | 287324 | SH | DEFINED | 6 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 5907 | 55771 | SH | DEFINED | 6 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 2733 | 25805 | SH | DEFINED | 12 |
| BECKMAN COULTER INC | COM | 075811109 | 22 | 400 | SH | DEFINED | 9 |
| BECKMAN COULTER INC | COM | 075811109 | 3 | 50 | SH | DEFINED | 6 |
| BECKMAN COULTER INC | COM | 075811109 | 16 | 300 | SH | DEFINED | 4 |
| BECKMAN COULTER INC | COM | 075811109 | 126 | 2309 | SH | DEFINED | 11 |
| BECKMAN COULTER INC | COM | 075811109 | 15709 | 288034 | SH | DEFINED | 3 |
| BECKMAN COULTER INC | COM | 075811109 | 2372 | 43491 | SH | DEFINED | 12 |
| BECTON DICKINSON & CO | COM | 075887109 | 82 | 1700 | SH | DEFINED | 2 |
| BECTON DICKINSON & CO | COM | 075887109 | 211 | 4356 | SH | DEFINED | 9 |
| BECTON DICKINSON & CO | COM | 075887109 | 749 | 15450 | SH | DEFINED | 6 |
| BECTON DICKINSON & CO | COM | 075887109 | 4555 | 93949 | SH | DEFINED | 12 |
| BECTON DICKINSON & CO | COM | 075887109 | 44 | 900 | SH | DEFINED | 4 |
| BED BATH & BEYOND INC | COM | 075896100 | 21 | 500 | SH | DEFINED | 1 |
| BED BATH & BEYOND INC | COM | 075896100 | 658 | 15751 | SH | DEFINED | 12 |
| BED BATH & BEYOND INC | COM | 075896100 | 456 | 10880 | SH | DEFINED | 5 |
| BED BATH & BEYOND INC | COM | 075896100 | 11 | 260 | SH | DEFINED | 9 |
| BED BATH & BEYOND INC | COM | 075896100 | 29 | 700 | SH | DEFINED | 2 |
| BED BATH & BEYOND INC | COM | 075896100 | 6 | 135 | SH | DEFINED | 11 |
| BEDFORD PPTY INVS INC | COM PAR \$0.02 | 076446301 | 2631 | 86343 | SH | DEFINED | 9 |
| BEI TECHNOLOGIES INC | COM | 05538P104 | 33 | 1465 | SH | DEFINED | 11 |
| BEL FUSE INC | CL B | 077347300 | 26 | 800 | SH | DEFINED | 11 |
| BEL FUSE INC | CL B | 077347300 | 548 | 16700 | SH | DEFINED | 3 |
| BELDEN INC | COM | 077459105 | 20 | 1080 | SH | DEFINED | 11 |
| BELDEN INC | COM | 077459105 | 44 | 2300 | SH | DEFINED | 3 |
| BELLSOUTH CORP | COM | 079860102 | 275 | 9924 | SH | DEFINED | 9 |
| BELLSOUTH CORP | COM | 079860102 | 7067 | 255206 | SH | DEFINED | 3 |
| BELLSOUTH CORP | COM | 079860102 | 452 | 16320 | SH | DEFINED | 6 |
| BELLSOUTH CORP | COM | 079860102 | 334 | 12066 | SH | DEFINED | 11 |
| BELLSOUTH CORP | COM | 079860102 | 13 | 484 | SH | DEFINED | 4 |
| BELLSOUTH CORP | COM | 079860102 | 220 | 7928 | SH | DEFINED | 1 |
| BELLSOUTH CORP | COM | 079860102 | 36 | 1000 | SH | DEFINED | 7 |
| BELLSOUTH CORP | COM | 079860102 | 3800 | 137221 | SH | DEFINED | 2 |
| BELLSOUTH CORP | COM | 079860102 | 442 | 15960 | SH | DEFINED | 5 |
| BELLSOUTH CORP | COM | 079860102 | 7440 | 268677 | SH | DEFINED | 12 |
| BELMONT BANCORP | COM | 080162100 | 15 | 2808 | SH | DEFINED | 12 |
| BELMONT BANCORP | COM | 080162100 | 15 | 2808 | SH | DEFINED | 11 |
| BELO CORP | COM SER A | 080555105 | 29 | 1060 | SH | DEFINED | 6 |
| BELO CORP | COM SER A | 080555105 | 33 | 1200 | SH | DEFINED | 4 |
| BELO CORP | COM SER A | 080555105 | 230 | 8275 | SH | DEFINED | 5 |
| BELO CORP | COM SER A | 080555105 | 494 | 17800 | SH | DEFINED | 11 |
| BELO CORP | COM SER A | 080555105 | 1306 | 47053 | SH | DEFINED | 12 |
| BELO CORP | COM SER A | 080555105 | 2461 | 88660 | SH | DEFINED | 2 |
| BEMA GOLD CORP | COM | 08135F107 | 37 | 10000 | SH | DEFINED | 7 |
| BEMIS INC | COM | 081437105 | 3 | 100 | SH | DEFINED | 6 |
| BEMIS INC | COM | 081437105 | 103 | 3950 | SH | DEFINED | 12 |
| BEMIS INC | COM | 081437105 | 875 | 33639 | SH | DEFINED | 5 |

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

| | | | | | | | |
|-----------------------------|----------------|-----------|-------|---------|----|---------|----|
| BENCHMARK ELECTRS INC | COM | 08160H101 | 44262 | 1406039 | SH | DEFINED | 3 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 26 | 828 | SH | DEFINED | 11 |
| BENIHANA INC | CL A | 082047200 | 1263 | 69680 | SH | DEFINED | 6 |
| BERKLEY W R CORP | COM | 084423102 | 60 | 1510 | SH | DEFINED | 6 |
| BERKLEY W R CORP | COM | 084423102 | 16046 | 402369 | SH | DEFINED | 3 |
| BERKLEY W R CORP | COM | 084423102 | 22 | 562 | SH | DEFINED | 12 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 3487 | 1121 | SH | DEFINED | 5 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 373 | 4 | SH | DEFINED | 4 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 2986 | 32 | SH | DEFINED | 12 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 5505 | 59 | SH | DEFINED | 11 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 37600 | 403 | SH | DEFINED | 2 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 96 | 31 | SH | DEFINED | 9 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 485 | 156 | SH | DEFINED | 1 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 778 | 250 | SH | DEFINED | 11 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 1456 | 468 | SH | DEFINED | 2 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 2828 | 909 | SH | DEFINED | 4 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 24848 | 7987 | SH | DEFINED | 12 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 2 | 45 | SH | DEFINED | 12 |
| BERKSHIRE HILLS BANCORP INC | COM | 084680107 | 45 | 1300 | SH | DEFINED | 11 |
| BERRY PETE CO | CL A | 085789105 | 10291 | 377250 | SH | DEFINED | 6 |
| BEST BUY INC | COM | 086516101 | 3687 | 71296 | SH | DEFINED | 12 |
| BEST BUY INC | COM | 086516101 | 2 | 37 | SH | DEFINED | 9 |
| BEST BUY INC | COM | 086516101 | 21 | 400 | SH | DEFINED | 3 |
| BEST BUY INC | COM | 086516101 | 27 | 525 | SH | DEFINED | 11 |
| BEST BUY INC | COM | 086516101 | 3399 | 50000 | SH | DEFINED | 7 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 111 | 17387 | SH | DEFINED | 9 |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 26 | 4000 | SH | DEFINED | 12 |
| BG PLC | ADR FIN INST N | 055434203 | 631 | 20680 | SH | DEFINED | 6 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 7769 | 412450 | SH | DEFINED | 6 |
| BIG 5 SPORTING GOODS CORP | COM | 08915P101 | 3969 | 157260 | SH | DEFINED | 3 |
| BIG LOTS INC | COM | 089302103 | 271 | 18693 | SH | DEFINED | 12 |
| BIG LOTS INC | COM | 089302103 | 46 | 3150 | SH | DEFINED | 6 |
| BIG LOTS INC | COM | 089302103 | 4657 | 321150 | SH | DEFINED | 8 |
| BIG LOTS INC | COM | 089302103 | 48938 | 3375000 | SH | DEFINED | 10 |
| BINDVIEW DEV CORP | COM | 090327107 | 10 | 3000 | SH | DEFINED | 12 |
| BIO RAD LABS INC | CL A | 090572207 | 34 | 600 | SH | DEFINED | 4 |
| BIO RAD LABS INC | CL A | 090572207 | 73 | 1300 | SH | DEFINED | 11 |
| BIO RAD LABS INC | CL A | 090572207 | 1375 | 24400 | SH | DEFINED | 12 |
| BIO-REFERENCE LABS INC | COM \$.01 NEW | 09057G602 | 1255 | 79400 | SH | DEFINED | 3 |
| BIOGEN IDEC INC | COM | 09062X103 | 1417 | 25481 | SH | DEFINED | 9 |
| BIOGEN IDEC INC | COM | 09062X103 | 1042 | 18736 | SH | DEFINED | 12 |
| BIOGEN IDEC INC | COM | 09062X103 | 322 | 5783 | SH | DEFINED | 1 |
| BIOGEN IDEC INC | COM | 09062X103 | 302 | 5435 | SH | DEFINED | 4 |
| BIOGEN IDEC INC | COM | 09062X103 | 25 | 455 | SH | DEFINED | 11 |
| BIOGEN IDEC INC | COM | 09062X103 | 19 | 350 | SH | DEFINED | 2 |
| BIOJECT MED TECH INC | COM NEW | 09059T206 | 1 | 200 | SH | DEFINED | 12 |
| BIOLASE TECHNOLOGY INC | COM | 090911108 | 18 | 1000 | SH | DEFINED | 12 |
| BIOMET INC | COM | 090613100 | 20693 | 539453 | SH | DEFINED | 2 |
| BIOMET INC | COM | 090613100 | 116 | 3029 | SH | DEFINED | 11 |
| BIOMET INC | COM | 090613100 | 7876 | 205330 | SH | DEFINED | 12 |
| BIOMET INC | COM | 090613100 | 6717 | 175100 | SH | DEFINED | 1 |
| BIOMET INC | COM | 090613100 | 878 | 22900 | SH | DEFINED | 5 |
| BIOPURE CORP | CL A | 09065H105 | 6 | 4100 | SH | DEFINED | 12 |
| BIOSITE INC | COM | 090945106 | 494 | 15460 | SH | DEFINED | 12 |
| BIOSITE INC | COM | 090945106 | 4 | 138 | SH | DEFINED | 11 |
| BIOSPHERE MEDICAL INC | COM | 09066V103 | 3 | 700 | SH | DEFINED | 12 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 441 | 3100 | SH | DEFINED | 2 |
| BIOTECH HOLDERS TR | DEPOSTRY RCPTS | 09067D201 | 43 | 300 | SH | DEFINED | 12 |
| BIOVAIL CORP | COM | 09067J109 | 300 | 19250 | SH | DEFINED | 7 |
| BIOVAIL CORP | COM | 09067J109 | 140 | 9000 | SH | DEFINED | 6 |
| BIOVAIL CORP | COM | 09067J109 | 138 | 8870 | SH | DEFINED | 12 |
| BIOVERIS CORP | COM | 090676107 | 2208 | 186290 | SH | DEFINED | 12 |

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

| | | | | | | |
|------------------------------|-------------|-----------|-------|---------|----|------------|
| Bioveris Corporation | COM | 090676107 | 315 | 26600 | SH | DEFINED |
| BISYS GROUP INC | COM | 055472104 | 166 | 9900 | SH | DEFINED 12 |
| BISYS GROUP INC | COM | 055472104 | 2421 | 144460 | SH | DEFINED 6 |
| BISYS GROUP INC | COM | 055472104 | 5 | 300 | SH | DEFINED 11 |
| BJ SVCS CO | COM | 055482103 | 27 | 613 | SH | DEFINED 12 |
| BJ SVCS CO | COM | 055482103 | 15 | 355 | SH | DEFINED 11 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 216 | 8505 | SH | DEFINED 5 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 21 | 820 | SH | DEFINED 11 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 1137 | 44660 | SH | DEFINED 12 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 14523 | 570650 | SH | DEFINED 3 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 67531 | 2653500 | SH | DEFINED 6 |
| BLACK & DECKER CORP | COM | 091797100 | 91 | 1600 | SH | DEFINED 11 |
| BLACK & DECKER CORP | COM | 091797100 | 1101 | 19340 | SH | DEFINED 6 |
| BLACK & DECKER CORP | COM | 091797100 | 1708 | 30002 | SH | DEFINED 12 |
| BLACK & DECKER CORP | COM | 091797100 | 4455 | 78242 | SH | DEFINED 2 |
| BLACK & DECKER CORP | COM | 091797100 | 205 | 3600 | SH | DEFINED 9 |
| BLACK & DECKER CORP | COM | 091797100 | 17 | 300 | SH | DEFINED 4 |
| BLACK & DECKER CORP | COM | 091797100 | 6541 | 114870 | SH | DEFINED 3 |
| BLACK BOX CORP DEL | COM | 091826107 | 70 | 1300 | SH | DEFINED 12 |
| BLACK BOX CORP DEL | COM | 091826107 | 9 | 162 | SH | DEFINED 11 |
| BLACK BOX CORP DEL | COM | 091826107 | 636 | 11900 | SH | DEFINED 6 |
| BLACK HILLS CORP | COM | 092113109 | 2 | 50 | SH | DEFINED 11 |
| BLACK HILLS CORP | COM | 092113109 | 667 | 20941 | SH | DEFINED 12 |
| BLACK HILLS CORP | COM | 092113109 | 22747 | 713750 | SH | DEFINED 6 |
| BLACKROCK BROAD INVT GRD 200 | COM | 09247Q106 | 11 | 675 | SH | DEFINED 12 |
| BLACKROCK CORE BD TR | SHS BEN INT | 09249E101 | 3629 | 252160 | SH | DEFINED 5 |
| BLACKROCK CORE BD TR | SHS BEN INT | 09249E101 | 265 | 18444 | SH | DEFINED 12 |
| BLACKROCK DIVID ACHIEVRS TM | COM | 09250N107 | 508 | 34511 | SH | DEFINED 12 |
| BLACKROCK FL INS MUN INC TR | COM | 09250G102 | 44 | 3000 | SH | DEFINED 12 |
| BLACKROCK FL INSD MUN 2008 T | COM | 09247H106 | 147 | 8866 | SH | DEFINED 12 |
| BLACKROCK FLA INVT QUALITY M | COM | 09247B109 | 28 | 1800 | SH | DEFINED 12 |
| BLACKROCK FLA MUN 2020 TERM | COM SHS | 09250M109 | 97 | 6400 | SH | DEFINED 12 |
| BLACKROCK FLA MUN INCOME TR | SH BEN INT | 09248H105 | 88 | 5973 | SH | DEFINED 12 |
| BLACKROCK HIGH YIELD TR | SH BEN INT | 09248N102 | 70 | 6300 | SH | DEFINED 12 |
| BLACKROCK INC | CL A | 09247X101 | 14 | 233 | SH | DEFINED 12 |
| BLACKROCK INCOME OPP TRUST I | COM | 092475102 | 701 | 60463 | SH | DEFINED 12 |
| BLACKROCK INCOME TR INC | COM | 09247F100 | 347 | 44300 | SH | DEFINED 12 |
| BLACKROCK INSD MUN 2008 TRM | COM | 09247K109 | 41 | 2375 | SH | DEFINED 12 |
| BLACKROCK INSD MUN INCOME TR | COM | 092479104 | 533 | 35919 | SH | DEFINED 12 |
| BLACKROCK INSD MUN TERM TR I | COM | 092474105 | 98 | 8450 | SH | DEFINED 12 |
| BLACKROCK INVT QUALITY MUN T | COM | 09247D105 | 38 | 2500 | SH | DEFINED 12 |
| BLACKROCK LTD DURATION INC T | COM SHS | 09249W101 | 496 | 24555 | SH | DEFINED 12 |
| BLACKROCK MD MUNICIPAL BOND | COM | 09249L105 | 87 | 5457 | SH | DEFINED 12 |
| BLACKROCK MUN 2020 TERM TR | COM SHS | 09249X109 | 81 | 5363 | SH | DEFINED 12 |
| BLACKROCK MUN INCOME TR | SH BEN INT | 09248F109 | 533 | 36156 | SH | DEFINED 12 |
| BLACKROCK MUN TARGET TERM TR | COM | 09247M105 | 172 | 15391 | SH | DEFINED 12 |
| BLACKROCK MUNI 2018 TERM TR | COM | 09248C106 | 19 | 1300 | SH | DEFINED 12 |
| BLACKROCK MUNI INCOME TR II | COM | 09249N101 | 177 | 12153 | SH | DEFINED 12 |
| BLACKROCK MUNICIPAL BOND TR | COM | 09249H104 | 64 | 4250 | SH | DEFINED 12 |
| BLACKROCK N J MUN INCOME TR | SH BEN INT | 09248J101 | 34 | 2290 | SH | DEFINED 12 |
| BLACKROCK NJ INVT QUALITY MU | COM | 09247C107 | 33 | 2105 | SH | DEFINED 12 |
| BLACKROCK NY INSD MUN 2008 T | COM | 09247L107 | 37 | 2132 | SH | DEFINED 12 |
| BLACKROCK PFD OPPORTUNITY TR | COM SHS | 09249V103 | 296 | 11650 | SH | DEFINED 12 |
| BLACKROCK STRATEGIC MUN TR | COM | 09248T109 | 31 | 2000 | SH | DEFINED 12 |
| BLACKROCK VA MUNICIPAL BOND | COM | 092481100 | 16 | 1000 | SH | DEFINED 12 |
| BLAIR CORP | COM | 092828102 | 8 | 300 | SH | DEFINED 12 |
| BLAIR CORP | COM | 092828102 | 2825 | 106000 | SH | DEFINED 6 |
| BLOCK H & R INC | COM | 093671105 | 54 | 1050 | SH | DEFINED 11 |
| BLOCK H & R INC | COM | 093671105 | 85 | 1670 | SH | DEFINED 6 |
| BLOCK H & R INC | COM | 093671105 | 125 | 2456 | SH | DEFINED 9 |
| BLOCK H & R INC | COM | 093671105 | 1625 | 31850 | SH | DEFINED 2 |
| BLOCK H & R INC | COM | 093671105 | 6204 | 121570 | SH | DEFINED 3 |

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

| | | | | | | | |
|-----------------------------|---------|-----------|-------|---------|----|---------|----|
| BLOCK H & R INC | COM | 093671105 | 2428 | 47582 | SH | DEFINED | 12 |
| BLOCKBUSTER INC | CL A | 093679108 | 900 | 51400 | SH | DEFINED | 9 |
| BLOCKBUSTER INC | CL A | 093679108 | 2876 | 164325 | SH | DEFINED | 6 |
| BLUE CHIP VALUE FD INC | COM | 095333100 | 16 | 2440 | SH | DEFINED | 12 |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 38 | 710 | SH | DEFINED | 12 |
| BLUE RHINO CORP | COM | 095811105 | 3892 | 229772 | SH | DEFINED | 6 |
| BLUE RHINO CORP | COM | 095811105 | 1 | 50 | SH | DEFINED | 12 |
| BLUEGREEN CORP | COM | 096231105 | 3392 | 261700 | SH | DEFINED | 6 |
| BLUEGREEN CORP | COM | 096231105 | 1798 | 138710 | SH | DEFINED | 3 |
| BLYTH INC | COM | 09643P108 | 25908 | 792685 | SH | DEFINED | 6 |
| BLYTH INC | COM | 09643P108 | 2 | 74 | SH | DEFINED | 11 |
| BLYTH INC | COM | 09643P108 | 4552 | 139330 | SH | DEFINED | 3 |
| BMC SOFTWARE INC | COM | 055921100 | 11 | 550 | SH | DEFINED | 2 |
| BMC SOFTWARE INC | COM | 055921100 | 518 | 26500 | SH | DEFINED | 6 |
| BMC SOFTWARE INC | COM | 055921100 | 7729 | 395325 | SH | DEFINED | 3 |
| BMC SOFTWARE INC | COM | 055921100 | 183 | 9344 | SH | DEFINED | 12 |
| BNP RESIDENTIAL PPTYS INC | COM | 05564T103 | 52 | 3978 | SH | DEFINED | 12 |
| BOB EVANS FARMS INC | COM | 096761101 | 48 | 1484 | SH | DEFINED | 12 |
| BOB EVANS FARMS INC | COM | 096761101 | 18737 | 579540 | SH | DEFINED | 6 |
| BOE FINL SVCS VA INC | COM | 05564W106 | 6 | 200 | SH | DEFINED | 12 |
| BOEING CO | COM | 097023105 | 1729 | 42100 | SH | DEFINED | 9 |
| BOEING CO | COM | 097023105 | 4202 | 102317 | SH | DEFINED | 12 |
| BOEING CO | COM | 097023105 | 42809 | 1042344 | SH | DEFINED | 6 |
| BOEING CO | COM | 097023105 | 1200 | 29211 | SH | DEFINED | 2 |
| BOEING CO | COM | 097023105 | 83 | 2028 | SH | DEFINED | 11 |
| BOEING CO | COM | 097023105 | 3574 | 87019 | SH | DEFINED | 3 |
| BOISE CASCADE CORP | COM | 097383103 | 3346 | 96576 | SH | DEFINED | 6 |
| BOISE CASCADE CORP | COM | 097383103 | 44 | 1270 | SH | DEFINED | 11 |
| BOISE CASCADE CORP | COM | 097383103 | 32 | 929 | SH | DEFINED | 12 |
| BOK FINL CORP | COM NEW | 05561Q201 | 21 | 500 | SH | DEFINED | 12 |
| BOLT TECHNOLOGY CORP | COM | 097698104 | 2 | 540 | SH | DEFINED | 12 |
| BOMBAY CO INC | COM | 097924104 | 138 | 17549 | SH | DEFINED | 12 |
| BON-TON STORES INC | COM | 09776J101 | 2182 | 141500 | SH | DEFINED | 6 |
| BOOKS-A-MILLION INC | COM | 098570104 | 5 | 750 | SH | DEFINED | 12 |
| BORDERS GROUP INC | COM | 099709107 | 3612 | 152152 | SH | DEFINED | 12 |
| BORDERS GROUP INC | COM | 099709107 | 352 | 14810 | SH | DEFINED | 2 |
| BORDERS GROUP INC | COM | 099709107 | 14955 | 629954 | SH | DEFINED | 3 |
| BORDERS GROUP INC | COM | 099709107 | 27212 | 1146250 | SH | DEFINED | 6 |
| BORDERS GROUP INC | COM | 099709107 | 36 | 1500 | SH | DEFINED | 9 |
| BORG WARNER INC | COM | 099724106 | 25947 | 305870 | SH | DEFINED | 6 |
| BORG WARNER INC | COM | 099724106 | 23 | 270 | SH | DEFINED | 11 |
| BORG WARNER INC | COM | 099724106 | 41 | 485 | SH | DEFINED | 12 |
| BORG WARNER INC | COM | 099724106 | 250 | 2950 | SH | DEFINED | 5 |
| BORG WARNER INC | COM | 099724106 | 16154 | 190424 | SH | DEFINED | 3 |
| BOSTON ACOUSTICS INC | COM | 100534106 | 6 | 550 | SH | DEFINED | 12 |
| BOSTON BEER INC | CL A | 100557107 | 0 | 18 | SH | DEFINED | 12 |
| BOSTON BEER INC | CL A | 100557107 | 83 | 4500 | SH | DEFINED | 3 |
| BOSTON BEER INC | CL A | 100557107 | 9 | 500 | SH | DEFINED | 11 |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 3222 | 271883 | SH | DEFINED | 6 |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 7 | 570 | SH | DEFINED | 11 |
| BOSTON LIFE SCIENCES INC | COM NEW | 100843408 | 0 | 207 | SH | DEFINED | 12 |
| BOSTON PROPERTIES INC | COM | 101121101 | 5016 | 92350 | SH | DEFINED | 2 |
| BOSTON PROPERTIES INC | COM | 101121101 | 1512 | 27847 | SH | DEFINED | 9 |
| BOSTON PROPERTIES INC | COM | 101121101 | 116 | 2135 | SH | DEFINED | 12 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1965 | 46375 | SH | DEFINED | 12 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1067 | 25172 | SH | DEFINED | 2 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 390 | 9200 | SH | DEFINED | 5 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 394 | 9300 | SH | DEFINED | 11 |
| BOSTONFED BANCORP INC | COM | 101178101 | 10 | 300 | SH | DEFINED | 12 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 7 | 700 | SH | DEFINED | 12 |
| BOULDER TOTAL RETURN FD INC | COM | 101541100 | 9 | 500 | SH | DEFINED | 12 |
| BOWATER INC | COM | 102183100 | 4 | 100 | SH | DEFINED | 9 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| BOWATER INC | COM | 102183100 | 4 | 100 | SH | DEFINED | 2 |
| BOWATER INC | COM | 102183100 | 68 | 1550 | SH | DEFINED | 12 |
| BOWNE & CO INC | COM | 103043105 | 32 | 1900 | SH | DEFINED | 12 |
| BOYD GAMING CORP | COM | 103304101 | 727 | 31747 | SH | DEFINED | 12 |
| BOYD GAMING CORP | COM | 103304101 | 153 | 6700 | SH | DEFINED | 11 |
| BOYDS COLLECTION LTD | COM | 103354106 | 2548 | 1015200 | SH | DEFINED | 6 |
| BOYKIN LODGING CO | COM | 103430104 | 5841 | 628659 | SH | DEFINED | 6 |
| BOYKIN LODGING CO | COM | 103430104 | 5 | 500 | SH | DEFINED | 9 |
| BP PLC | SPONSORED ADR | 055622104 | 16769 | 327520 | SH | DEFINED | 5 |
| BP PLC | SPONSORED ADR | 055622104 | 27905 | 545026 | SH | DEFINED | 2 |
| BP PLC | SPONSORED ADR | 055622104 | 1627 | 31774 | SH | DEFINED | 11 |
| BP PLC | SPONSORED ADR | 055622104 | 162 | 2640 | SH | DEFINED | 7 |
| BP PLC | SPONSORED ADR | 055622104 | 17888 | 349370 | SH | DEFINED | 1 |
| BP PLC | SPONSORED ADR | 055622104 | 20736 | 405261 | SH | DEFINED | 6 |
| BP PLC | SPONSORED ADR | 055622104 | 6 | 125 | SH | DEFINED | 4 |
| BP PLC | SPONSORED ADR | 055622104 | 269 | 5252 | SH | DEFINED | 9 |
| BP PRUDHOE BAY RTY TR | UNIT BEN INT | 055630107 | 730 | 24200 | SH | DEFINED | 11 |
| BP PRUDHOE BAY RTY TR | UNIT BEN INT | 055630107 | 130 | 4310 | SH | DEFINED | 12 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 76 | 3000 | SH | DEFINED | 12 |
| BRADY CORP | CL A | 104674106 | 4 | 100 | SH | DEFINED | 1 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 7 | 213 | SH | DEFINED | 11 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 3135 | 102630 | SH | DEFINED | 12 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 5555 | 181840 | SH | DEFINED | 3 |
| BRANTLEY CAP CORP | COM | 105494108 | 144 | 12000 | SH | DEFINED | 12 |
| BRASCAN CORP | CL A LTD VT SH | 10549P606 | 1017 | 25260 | SH | DEFINED | 6 |
| BRASCAN CORP | CL A LTD VT SH | 10549P606 | 2421 | 60850 | SH | DEFINED | 7 |
| BRASCAN CORP | CL A LTD VT SH | 10549P606 | 76 | 1900 | SH | DEFINED | 12 |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD | 105530109 | 2 | 60 | SH | DEFINED | 9 |
| BRAZIL FD INC | COM | 105759104 | 36 | 1500 | SH | DEFINED | 12 |
| BRE PROPERTIES INC | CL A | 05564E106 | 1934 | 56350 | SH | DEFINED | 9 |
| BRE PROPERTIES INC | CL A | 05564E106 | 17 | 500 | SH | DEFINED | 2 |
| BRE PROPERTIES INC | CL A | 05564E106 | 27 | 800 | SH | DEFINED | 1 |
| BRE PROPERTIES INC | CL A | 05564E106 | 384 | 11179 | SH | DEFINED | 12 |
| BRIDGFORD FOODS CORP | COM | 108763103 | 17 | 2100 | SH | DEFINED | 12 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 139 | 2065 | SH | DEFINED | 12 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 5350 | 79300 | SH | DEFINED | 6 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 48368 | 716880 | SH | DEFINED | 3 |
| BRIGHT HORIZON FAMILY SOLUTI | COM | 109195107 | 571 | 12100 | SH | DEFINED | 11 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 26630 | 1734880 | SH | DEFINED | 3 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 6 | 413 | SH | DEFINED | 12 |
| BRILLIAN CORP | COM | 10949P107 | 1 | 125 | SH | DEFINED | 12 |
| BRILLIANCE CHINA AUTO HLDG L | SPONSORED ADR | 10949Q105 | 1233 | 26500 | SH | DEFINED | 3 |
| BRINKER INTL INC | COM | 109641100 | 2 | 50 | SH | DEFINED | 6 |
| BRINKER INTL INC | COM | 109641100 | 21 | 549 | SH | DEFINED | 2 |
| BRINKER INTL INC | COM | 109641100 | 236 | 6211 | SH | DEFINED | 12 |
| BRINKS CO | COM | 109696104 | 4999 | 181260 | SH | DEFINED | 3 |
| BRISTOL MYERS SQUIBB | COM | 110122108 | 73 | 3000 | SH | DEFINED | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 6158 | 254134 | SH | DEFINED | 3 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 13084 | 540000 | SH | DEFINED | 10 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 17611 | 726824 | SH | DEFINED | 12 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 7264 | 299808 | SH | DEFINED | 4 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 5037 | 207873 | SH | DEFINED | 2 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 605 | 19000 | SH | DEFINED | 7 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1838 | 75845 | SH | DEFINED | 9 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 712 | 29367 | SH | DEFINED | 1 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 646 | 26641 | SH | DEFINED | 11 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 5338 | 220285 | SH | DEFINED | 5 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 41297 | 1704362 | SH | DEFINED | 6 |
| BRITESMILE INC | COM NEW | 110415205 | 1 | 102 | SH | DEFINED | 12 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 22 | 720 | SH | DEFINED | 11 |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 4 | 145 | SH | DEFINED | 9 |
| BROADBAND HOLDRS TR | DEPOSITRY RCPT | 11130P104 | 16 | 1000 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| BROADCOM CORP | CL A | 111320107 | 51 | 1300 | SH | DEFINED | 12 |
| BROADVISION INC | COM NEW | 111412607 | 12 | 2034 | SH | DEFINED | 12 |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 1 | 100 | SH | DEFINED | 9 |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 8 | 1190 | SH | DEFINED | 12 |
| BROOKFIELD HOMES CORP | COM | 112723101 | 15255 | 434740 | SH | DEFINED | 3 |
| BROOKFIELD PPTYS CORP | COM | 112900105 | 191 | 6150 | SH | DEFINED | 3 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 242 | 15192 | SH | DEFINED | 12 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 86 | 5400 | SH | DEFINED | 11 |
| BROOKLINE BANCORP INC DEL | COM | 11373M107 | 160 | 10000 | SH | DEFINED | 4 |
| BROOKS AUTOMATION INC | COM | 114340102 | 4 | 200 | SH | DEFINED | 12 |
| BROOKS AUTOMATION INC | COM | 114340102 | 4120 | 195800 | SH | DEFINED | 3 |
| BROOKTROUT INC | COM | 114580103 | 4151 | 209230 | SH | DEFINED | 3 |
| BROWN & BROWN INC | COM | 115236101 | 102 | 2625 | SH | DEFINED | 12 |
| BROWN & BROWN INC | COM | 115236101 | 5638 | 145451 | SH | DEFINED | 1 |
| BROWN FORMAN CORP | CL A | 115637100 | 40 | 800 | SH | DEFINED | 11 |
| BROWN FORMAN CORP | CL A | 115637100 | 138 | 2742 | SH | DEFINED | 2 |
| BROWN FORMAN CORP | CL A | 115637100 | 219 | 3300 | SH | DEFINED | 7 |
| BROWN FORMAN CORP | CL B | 115637209 | 495 | 10382 | SH | DEFINED | 2 |
| BROWN FORMAN CORP | CL B | 115637209 | 503 | 10547 | SH | DEFINED | 12 |
| BROWN SHOE INC NEW | COM | 115736100 | 31 | 848 | SH | DEFINED | 12 |
| BROWN SHOE INC NEW | COM | 115736100 | 9721 | 266850 | SH | DEFINED | 6 |
| BROWN SHOE INC NEW | COM | 115736100 | 5641 | 154850 | SH | DEFINED | 3 |
| BROWN TOM INC | COM NEW | 115660201 | 34 | 912 | SH | DEFINED | 12 |
| BRUNSWICK CORP | COM | 117043109 | 14 | 350 | SH | DEFINED | 11 |
| BRUNSWICK CORP | COM | 117043109 | 61 | 1490 | SH | DEFINED | 12 |
| BRUSH ENGINEERED MATLS INC | COM | 117421107 | 1777 | 87650 | SH | DEFINED | 3 |
| BRYN MAWR BK CORP | COM | 117665109 | 46 | 2000 | SH | DEFINED | 12 |
| BSB BANCORP | COM | 055652101 | 77 | 2000 | SH | DEFINED | 4 |
| BT GROUP PLC | ADR | 05577E101 | 25 | 735 | SH | DEFINED | 11 |
| BT GROUP PLC | ADR | 05577E101 | 1 | 30 | SH | DEFINED | 9 |
| BUCA INC | COM | 117769109 | 0 | 0 | SH | DEFINED | 12 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 26 | 600 | SH | DEFINED | 9 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 504 | 11665 | SH | DEFINED | 12 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 26 | 600 | SH | DEFINED | 2 |
| BUCKEYE PARTNERS L P | UNIT LTD PARTN | 118230101 | 17 | 400 | SH | DEFINED | 4 |
| BUCKLE INC | COM | 118440106 | 10659 | 368050 | SH | DEFINED | 6 |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 3439 | 196850 | SH | DEFINED | 6 |
| BUNGE LIMITED | COM | G16962105 | 219 | 5445 | SH | DEFINED | 12 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 16597 | 838250 | SH | DEFINED | 6 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 587 | 18624 | SH | DEFINED | 5 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 43074 | 1367456 | SH | DEFINED | 6 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 12599 | 399970 | SH | DEFINED | 3 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 773 | 24545 | SH | DEFINED | 2 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 8 | 240 | SH | DEFINED | 11 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 6 | 187 | SH | DEFINED | 9 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1214 | 38551 | SH | DEFINED | 12 |
| BURLINGTON RES INC | COM | 122014103 | 51 | 800 | SH | DEFINED | 9 |
| BURLINGTON RES INC | COM | 122014103 | 71 | 1112 | SH | DEFINED | 1 |
| BURLINGTON RES INC | COM | 122014103 | 276 | 4337 | SH | DEFINED | 2 |
| BURLINGTON RES INC | COM | 122014103 | 361 | 5670 | SH | DEFINED | 6 |
| BURLINGTON RES INC | COM | 122014103 | 416 | 6534 | SH | DEFINED | 5 |
| BURLINGTON RES INC | COM | 122014103 | 2408 | 37839 | SH | DEFINED | 12 |
| BURLINGTON RES INC | COM | 122014103 | 5452 | 85680 | SH | DEFINED | 11 |
| BUTLER MFG CO DEL | COM | 123655102 | 8 | 350 | SH | DEFINED | 12 |
| C & F FINL CORP | COM | 12466Q104 | 41 | 1000 | SH | DEFINED | 12 |
| C COR NET CORP | COM | 125010108 | 20 | 1400 | SH | DEFINED | 4 |
| C COR NET CORP | COM | 125010108 | 22 | 1600 | SH | DEFINED | 12 |
| C COR NET CORP | COM | 125010108 | 14693 | 1047990 | SH | DEFINED | 3 |
| C D I CORP | COM | 125071100 | 52 | 1625 | SH | DEFINED | 12 |
| C D I CORP | COM | 125071100 | 65 | 2000 | SH | DEFINED | 9 |
| C D W CORP | COM | 12512N105 | 8 | 120 | SH | DEFINED | 12 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 9 | 225 | SH | DEFINED | 9 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|------|--------|----|---------|----|
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 155 | 16400 | SH | DEFINED | 12 |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 10 | 1080 | SH | DEFINED | 11 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 152 | 6660 | SH | DEFINED | 4 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 116 | 5052 | SH | DEFINED | 12 |
| CABOT CORP | COM | 127055101 | 57 | 1740 | SH | DEFINED | 6 |
| CABOT CORP | COM | 127055101 | 126 | 3850 | SH | DEFINED | 12 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 29 | 677 | SH | DEFINED | 12 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 2061 | 48930 | SH | DEFINED | 3 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 7 | 160 | SH | DEFINED | 4 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 16 | 390 | SH | DEFINED | 11 |
| CABOT OIL & GAS CORP | COM | 127097103 | 238 | 7800 | SH | DEFINED | 2 |
| CABOT OIL & GAS CORP | COM | 127097103 | 33 | 1090 | SH | DEFINED | 12 |
| CABOT OIL & GAS CORP | COM | 127097103 | 978 | 32000 | SH | DEFINED | 6 |
| CABOT OIL & GAS CORP | COM | 127097103 | 9134 | 298900 | SH | DEFINED | 3 |
| CACHE INC | COM NEW | 127150308 | 7 | 200 | SH | DEFINED | 12 |
| CACI INTL INC | CL A | 127190304 | 3 | 69 | SH | DEFINED | 11 |
| CACI INTL INC | CL A | 127190304 | 26 | 600 | SH | DEFINED | 9 |
| CACI INTL INC | CL A | 127190304 | 120 | 2780 | SH | DEFINED | 12 |
| CACI INTL INC | CL A | 127190304 | 3094 | 71950 | SH | DEFINED | 1 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 4 | 110 | SH | DEFINED | 9 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 1055 | 32820 | SH | DEFINED | 6 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 6 | 200 | SH | DEFINED | 11 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 746 | 23200 | SH | DEFINED | 2 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 208 | 14080 | SH | DEFINED | 12 |
| CADMUS COMMUNICATIONS CORP | COM | 127587103 | 1252 | 93747 | SH | DEFINED | 6 |
| CAE INC | COM | 124765108 | 608 | 140000 | SH | DEFINED | 7 |
| CAE INC | COM | 124765108 | 3 | 668 | SH | DEFINED | 12 |
| CAESARS ENTMT INC | COM | 127687101 | 5 | 410 | SH | DEFINED | 6 |
| CAESARS ENTMT INC | COM | 127687101 | 14 | 1100 | SH | DEFINED | 2 |
| CAESARS ENTMT INC | COM | 127687101 | 25 | 1940 | SH | DEFINED | 12 |
| CAL DIVE INTL INC | COM | 127914109 | 44 | 1700 | SH | DEFINED | 3 |
| CAL DIVE INTL INC | COM | 127914109 | 13 | 500 | SH | DEFINED | 12 |
| CAL DIVE INTL INC | COM | 127914109 | 9 | 340 | SH | DEFINED | 11 |
| CALAMOS CONV & HIGH INCOME F | COM SHS | 12811P108 | 4424 | 268436 | SH | DEFINED | 12 |
| CALAMOS CONV OPP AND INC FD | SH BEN INT | 128117108 | 1409 | 69233 | SH | DEFINED | 12 |
| CALAMOS CONV OPP AND INC FD | SH BEN INT | 128117108 | 31 | 1500 | SH | DEFINED | 11 |
| CALGON CARBON CORP | COM | 129603106 | 10 | 1300 | SH | DEFINED | 12 |
| CALIFORNIA AMPLIFIER INC | COM | 129900106 | 3572 | 266600 | SH | DEFINED | 3 |
| CALIFORNIA FIRST NTNL BANCOR | COM | 130222102 | 39 | 3000 | SH | DEFINED | 12 |
| CALIFORNIA FIRST NTNL BANCOR | COM | 130222102 | 1495 | 114809 | SH | DEFINED | 6 |
| CALIFORNIA MICRO DEVICES COR | COM | 130439102 | 1831 | 136740 | SH | DEFINED | 3 |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 30 | 1500 | SH | DEFINED | 12 |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 30 | 1063 | SH | DEFINED | 9 |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 102 | 3600 | SH | DEFINED | 12 |
| CALLAWAY GOLF CO | COM | 131193104 | 319 | 16828 | SH | DEFINED | 12 |
| CALLAWAY GOLF CO | COM | 131193104 | 1972 | 103900 | SH | DEFINED | 6 |
| CALPINE CORP | COM | 131347106 | 598 | 127948 | SH | DEFINED | 12 |
| CALPINE CORP | COM | 131347106 | 4286 | 917697 | SH | DEFINED | 6 |
| CALPINE CORP | COM | 131347106 | 2 | 529 | SH | DEFINED | 2 |
| CALPINE CORP | COM | 131347106 | 45 | 8500 | SH | DEFINED | 7 |
| CAMBIOR INC | COM | 13201L103 | 31 | 10000 | SH | DEFINED | 7 |
| CAMBREX CORP | COM | 132011107 | 584 | 21700 | SH | DEFINED | 9 |
| CAMBREX CORP | COM | 132011107 | 0 | 0 | SH | DEFINED | 12 |
| CAMCO FINL CORP | COM | 132618109 | 2 | 122 | SH | DEFINED | 2 |
| CAMCO FINL CORP | COM | 132618109 | 976 | 59492 | SH | DEFINED | 6 |
| CAMDEN NATL CORP | COM | 133034108 | 38 | 1200 | SH | DEFINED | 12 |
| CAMDEN NATL CORP | COM | 133034108 | 1748 | 54700 | SH | DEFINED | 6 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 2608 | 58019 | SH | DEFINED | 9 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 152 | 3375 | SH | DEFINED | 11 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 2502 | 55669 | SH | DEFINED | 12 |
| CAMECO CORP | COM | 13321L108 | 219 | 4395 | SH | DEFINED | 12 |
| CAMECO CORP | COM | 13321L108 | 273 | 5500 | SH | DEFINED | 7 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| 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 | 218 | 7991 | SH | DEFINED | 12 |
| CANADA SOUTHN PETE LTD | LTD VTG SH | 135231108 | 14 | 2888 | SH | DEFINED | 12 |
| CANADIAN NAT RES LTD | COM | 136385101 | 16 | 279 | SH | DEFINED | 11 |
| CANADIAN NAT RES LTD | COM | 136385101 | 4 | 78 | SH | DEFINED | 12 |
| CANADIAN NAT RES LTD | COM | 136385101 | 34 | 620 | SH | DEFINED | 3 |
| CANADIAN NAT RES LTD | COM | 136385101 | 779 | 14000 | SH | DEFINED | 6 |
| CANADIAN NAT RES LTD | COM | 136385101 | 29279 | 529305 | SH | DEFINED | 7 |
| CANADIAN NATL RY CO | COM | 136375102 | 458 | 11636 | SH | DEFINED | 12 |
| CANADIAN NATL RY CO | COM | 136375102 | 59 | 1500 | SH | DEFINED | 2 |
| CANADIAN NATL RY CO | COM | 136375102 | 32040 | 821803 | SH | DEFINED | 7 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 16 | 650 | SH | DEFINED | 11 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 161 | 6647 | SH | DEFINED | 12 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 23006 | 959827 | SH | DEFINED | 7 |
| CANADIAN SUPERIOR ENERGY INC | COM | 136644101 | 1 | 385 | SH | DEFINED | 12 |
| CANDELA CORP | COM | 136907102 | 2 | 150 | SH | DEFINED | 12 |
| CANDELA CORP | COM | 136907102 | 5468 | 397700 | SH | DEFINED | 3 |
| CANON INC | ADR | 138006309 | 688 | 13275 | SH | DEFINED | 2 |
| CANON INC | ADR | 138006309 | 16372 | 316306 | SH | DEFINED | 6 |
| CANWEST GLOBAL COMMUNICATION | SHS NON VTG | 138906300 | 2 | 200 | SH | DEFINED | 7 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN INT | 139733109 | 621 | 17600 | SH | DEFINED | 12 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN INT | 139733109 | 11958 | 338670 | SH | DEFINED | 3 |
| CAPITAL BK CORP | COM | 139793103 | 8 | 500 | SH | DEFINED | 12 |
| CAPITAL CITY BK GROUP INC | COM | 139674105 | 31 | 750 | SH | DEFINED | 11 |
| CAPITAL CITY BK GROUP INC | COM | 139674105 | 39 | 946 | SH | DEFINED | 12 |
| CAPITAL CORP OF THE WEST | COM | 140065103 | 834 | 21306 | SH | DEFINED | 6 |
| CAPITAL CROSSING BK | COM | 140071101 | 18 | 250 | SH | DEFINED | 12 |
| CAPITAL CROSSING BK | COM | 140071101 | 4542 | 61510 | SH | DEFINED | 3 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1007 | 13345 | SH | DEFINED | 5 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 239264 | 3172000 | SH | DEFINED | 8 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 4538 | 60162 | SH | DEFINED | 12 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 485501 | 6436450 | SH | DEFINED | 10 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 86 | 1140 | SH | DEFINED | 2 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 3 | 44 | SH | DEFINED | 6 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1939 | 25700 | SH | DEFINED | 3 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1352 | 17918 | SH | DEFINED | 11 |
| CAPITAL TITLE GROUP INC | COM | 140919101 | 155 | 36600 | SH | DEFINED | 6 |
| CAPITOL BANCORP LTD | COM | 14056D105 | 2542 | 93800 | SH | DEFINED | 6 |
| CAPITOL FED FINL | COM | 14057C106 | 36 | 1000 | SH | DEFINED | 12 |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 8 | 3200 | SH | DEFINED | 12 |
| CAPTARIS INC | COM | 14071N104 | 6 | 1000 | SH | DEFINED | 12 |
| CAPTARIS INC | COM | 14071N104 | 560 | 101750 | SH | DEFINED | 3 |
| CAPTIVA SOFTWARE CORP DEL | COM | 14073T109 | 2028 | 146460 | SH | DEFINED | 3 |
| CARAUSTAR INDS INC | COM | 140909102 | 35 | 3000 | SH | DEFINED | 12 |
| CARDIAC SCIENCE INC | COM NEW | 141410209 | 24 | 5450 | SH | DEFINED | 12 |
| Cardinal Financial | COM | 14149F109 | 815 | 85000 | SH | DEFINED | |
| CARDINAL FINL CORP | COM | 14149F109 | 2221 | 231309 | SH | DEFINED | 12 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 259 | 3761 | SH | DEFINED | 11 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 324 | 4700 | SH | DEFINED | 5 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 899 | 13050 | SH | DEFINED | 9 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 5105 | 74092 | SH | DEFINED | 12 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 12524 | 181771 | SH | DEFINED | 2 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 12898 | 187201 | SH | DEFINED | 3 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 41 | 600 | SH | DEFINED | 1 |
| CAREER EDUCATION CORP | COM | 141665109 | 333 | 5878 | SH | DEFINED | 12 |
| CAREMARK RX INC | COM | 141705103 | 35 | 1054 | SH | DEFINED | 2 |
| CAREMARK RX INC | COM | 141705103 | 1851 | 55662 | SH | DEFINED | 12 |
| CAREMARK RX INC | COM | 141705103 | 10693 | 321600 | SH | DEFINED | 8 |
| CAREMARK RX INC | COM | 141705103 | 136325 | 4100000 | SH | DEFINED | 10 |
| CAREMARK RX INC | COM | 141705103 | 608 | 18300 | SH | DEFINED | 11 |
| CARLISLE COS INC | COM | 142339100 | 16414 | 289750 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| CARLISLE COS INC | COM | 142339100 | 31 | 550 | SH | DEFINED | 12 |
| CarMax | COM | 143130102 | 1752 | 60000 | SH | DEFINED | |
| CARMAX INC | COM | 143130102 | 6883 | 235720 | SH | DEFINED | 12 |
| CARMIKE CINEMAS INC | COM | 143436400 | 5908 | 158900 | SH | DEFINED | 3 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 853 | 19000 | SH | DEFINED | 5 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 8099 | 180332 | SH | DEFINED | 12 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 251 | 5590 | SH | DEFINED | 11 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 50 | 1105 | SH | DEFINED | 2 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 13897 | 309445 | SH | DEFINED | 6 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 4 | 100 | SH | DEFINED | 6 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 436 | 13250 | SH | DEFINED | 3 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 5152 | 151969 | SH | DEFINED | 12 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 10 | 300 | SH | DEFINED | 9 |
| CARRAMERICA RLTY CORP | COM | 144418100 | 64 | 1900 | SH | DEFINED | 11 |
| CARREKER CORP | COM | 144433109 | 20 | 2500 | SH | DEFINED | 12 |
| CARRIAGE SVCS INC | COM | 143905107 | 1317 | 264900 | 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 | 26 | 3600 | SH | DEFINED | 6 |
| CARRIZO OIL & CO INC | COM | 144577103 | 120 | 16600 | SH | DEFINED | 3 |
| CARROLLTON BANCORP | COM | 145282109 | 37 | 2079 | SH | DEFINED | 11 |
| CARROLLTON BANCORP | COM | 145282109 | 240 | 13382 | SH | DEFINED | 12 |
| CARTER INC | COM | 146229109 | 3041 | 106349 | SH | DEFINED | 3 |
| CASCADE BANCORP | COM | 147154108 | 5729 | 249398 | SH | DEFINED | 1 |
| CASCADE CORP | COM | 147195101 | 3625 | 178550 | SH | DEFINED | 6 |
| CASCADE CORP | COM | 147195101 | 6 | 300 | SH | DEFINED | 11 |
| CASCADE NAT GAS CORP | COM | 147339105 | 5 | 225 | SH | DEFINED | 12 |
| CASCADE NAT GAS CORP | COM | 147339105 | 11 | 526 | SH | DEFINED | 2 |
| CASH AMER INTL INC | COM | 14754D100 | 25456 | 1104390 | SH | DEFINED | 3 |
| CASTLE CONV FD INC | COM | 148443104 | 10 | 450 | SH | DEFINED | 12 |
| CASTLE ENERGY CORP | COM PAR\$0.50N | 148449309 | 73 | 7500 | SH | DEFINED | 12 |
| CATALINA MARKETING CORP | COM | 148867104 | 1 | 71 | SH | DEFINED | 6 |
| CATALYTICA ENERGY SYS INC | COM | 148884109 | 1 | 282 | SH | DEFINED | 12 |
| CATAPULT COMMUNICATIONS CORP | COM | 149016107 | 9 | 516 | SH | DEFINED | 11 |
| CATELLUS DEV CORP NEW | COM | 149113102 | 26 | 1000 | SH | DEFINED | 12 |
| CATELLUS DEV CORP NEW | COM | 149113102 | 33 | 1253 | SH | DEFINED | 2 |
| CATERPILLAR INC DEL | COM | 149123101 | 10 | 125 | SH | DEFINED | 9 |
| CATERPILLAR INC DEL | COM | 149123101 | 246 | 3113 | SH | DEFINED | 2 |
| CATERPILLAR INC DEL | COM | 149123101 | 2400 | 30350 | SH | DEFINED | 11 |
| CATERPILLAR INC DEL | COM | 149123101 | 3960 | 50086 | SH | DEFINED | 12 |
| CATERPILLAR INC DEL | COM | 149123101 | 5456 | 52500 | SH | DEFINED | 7 |
| CATERPILLAR INC DEL | COM | 149123101 | 36056 | 456000 | SH | DEFINED | 6 |
| CATO CORP NEW | CL A | 149205106 | 2 | 100 | SH | DEFINED | 12 |
| CATO CORP NEW | CL A | 149205106 | 14001 | 696945 | SH | DEFINED | 6 |
| CAVALIER HOMES INC | COM | 149507105 | 1 | 100 | SH | DEFINED | 12 |
| CB BANCSHARES INC HAWAII | COM | 124785106 | 21 | 300 | SH | DEFINED | 11 |
| CB BANCSHARES INC HAWAII | COM | 124785106 | 56 | 800 | SH | DEFINED | 4 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 349 | 5682 | SH | DEFINED | 12 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 48 | 785 | SH | DEFINED | 11 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 15 | 240 | SH | DEFINED | 3 |
| CBRL GROUP INC | COM | 12489V106 | 42293 | 1066915 | SH | DEFINED | 3 |
| CBRL GROUP INC | COM | 12489V106 | 2742 | 69175 | SH | DEFINED | 11 |
| CBRL GROUP INC | COM | 12489V106 | 188 | 4748 | SH | DEFINED | 12 |
| CBRL GROUP INC | COM | 12489V106 | 59 | 1500 | SH | DEFINED | 9 |
| CCC INFORMATION SVCS GROUP I | COM | 12487Q109 | 110 | 6079 | SH | DEFINED | 4 |
| CCC INFORMATION SVCS GROUP I | COM | 12487Q109 | 14 | 780 | SH | DEFINED | 12 |
| CDN IMPERIAL BK OF COMMERCE | COM | 136069101 | 53232 | 1022803 | SH | DEFINED | 7 |
| CE FRANKLIN LTD | COM | 125151100 | 1377 | 495500 | SH | DEFINED | |
| CEC ENTMT INC | COM | 125137109 | 61916 | 1784336 | SH | DEFINED | 3 |
| CEC ENTMT INC | COM | 125137109 | 45784 | 1321274 | SH | DEFINED | 6 |
| CEC ENTMT INC | COM | 125137109 | 141 | 4059 | SH | DEFINED | 12 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 300 | 8566 | SH | DEFINED | 5 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 70 | 2000 | SH | DEFINED | 9 |
| CEDAR FAIR L P | DEPOSITRY UNIT | 150185106 | 502 | 14352 | SH | DEFINED | 12 |
| CEDAR SHOPPING CTRS INC | COM NEW | 150602209 | 924 | 65150 | SH | DEFINED | 12 |
| CEDAR SHOPPING CTRS INC | COM NEW | 150602209 | 160 | 11300 | SH | DEFINED | 3 |
| CELANESE AG | ORD | D1497A101 | 4128 | 101670 | SH | DEFINED | 3 |
| CELANESE AG | ORD | D1497A101 | 0 | 10 | SH | DEFINED | 12 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 9 | 550 | SH | DEFINED | 7 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 18942 | 1155030 | SH | DEFINED | 4 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 7915 | 482605 | SH | DEFINED | 5 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 20 | 1225 | SH | DEFINED | 11 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 66 | 4000 | SH | DEFINED | 12 |
| CELGENE CORP | COM | 151020104 | 5 | 100 | SH | DEFINED | 9 |
| CELGENE CORP | COM | 151020104 | 21 | 450 | SH | DEFINED | 12 |
| CELL GENESYS INC | COM | 150921104 | 19 | 1600 | SH | DEFINED | 2 |
| CELL GENESYS INC | COM | 150921104 | 25284 | 2100000 | SH | DEFINED | 10 |
| CELL GENESYS INC | COM | 150921104 | 24 | 1995 | SH | DEFINED | 11 |
| CELL GENESYS INC | COM | 150921104 | 8025 | 666493 | SH | DEFINED | 12 |
| CELL GENESYS INC | COM | 150921104 | 2127 | 176700 | SH | DEFINED | 8 |
| CELLSTAR CORP | COM NEW | 150925204 | 21 | 2000 | SH | DEFINED | 9 |
| CELLSTAR CORP | COM NEW | 150925204 | 30 | 2880 | SH | DEFINED | 12 |
| CELLSTAR CORP | COM NEW | 150925204 | 406 | 38700 | SH | DEFINED | 3 |
| CELSION CORPORATION | COM | 15117N107 | 7 | 5500 | SH | DEFINED | 12 |
| CEMEX S A | SPON ADR 5 ORD | 151290889 | 70 | 2357 | SH | DEFINED | 11 |
| CENDANT CORP | COM | 151313103 | 456 | 18700 | SH | DEFINED | 9 |
| CENDANT CORP | COM | 151313103 | 14735 | 604148 | SH | DEFINED | 4 |
| CENDANT CORP | COM | 151313103 | 73 | 2986 | SH | DEFINED | 2 |
| CENDANT CORP | COM | 151313103 | 90243 | 3700000 | SH | DEFINED | 13 |
| CENDANT CORP | COM | 151313103 | 93 | 3800 | SH | DEFINED | 11 |
| CENDANT CORP | COM | 151313103 | 10849 | 444816 | SH | DEFINED | 3 |
| CENDANT CORP | COM | 151313103 | 10173 | 417100 | SH | DEFINED | 8 |
| CENDANT CORP | COM | 151313103 | 9137 | 374619 | SH | DEFINED | 12 |
| CENDANT CORP | COM | 151313103 | 7700 | 315710 | SH | DEFINED | 5 |
| CENDANT CORP | COM | 151313103 | 6247 | 256142 | SH | DEFINED | 6 |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW | 15133V208 | 15 | 2220 | SH | DEFINED | 3 |
| CENTER BANCORP INC | COM | 151408101 | 10 | 600 | SH | DEFINED | 11 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 5 | 400 | SH | DEFINED | 9 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 16 | 1429 | SH | DEFINED | 2 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 67 | 5850 | SH | DEFINED | 6 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 187 | 16328 | SH | DEFINED | 12 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 4165 | 364350 | SH | DEFINED | 3 |
| CENTERPOINT PPTYS TR | COM | 151895109 | 50 | 600 | SH | DEFINED | 12 |
| CENTERPOINT PPTYS TR | COM | 151895109 | 83 | 1000 | SH | DEFINED | 2 |
| CENTEX CORP | COM | 152312104 | 86 | 1600 | SH | DEFINED | 4 |
| CENTEX CORP | COM | 152312104 | 18 | 330 | SH | DEFINED | 12 |
| CENTRAL EUROPE AND RUSSIA FD | COM | 153436100 | 55 | 2230 | SH | DEFINED | 12 |
| CENTRAL FD CDA LTD | CL A | 153501101 | 13 | 2100 | SH | DEFINED | 12 |
| CENTRAL FGHT LINES INC NEV | COM | 153491105 | 7 | 500 | SH | DEFINED | 12 |
| CENTRAL GARDEN & PET CO | COM | 153527106 | 18 | 500 | SH | DEFINED | 6 |
| CENTRAL PAC FINL CORP | COM | 154760102 | 12 | 400 | SH | DEFINED | 11 |
| CENTRAL PKG CORP | COM | 154785109 | 84 | 4163 | SH | DEFINED | 12 |
| CENTRAL PKG CORP | COM | 154785109 | 2 | 80 | SH | DEFINED | 2 |
| CENTRAL PKG CORP | COM | 154785109 | 0 | 1 | SH | DEFINED | 9 |
| CENTRAL SECS CORP | COM | 155123102 | 32 | 1500 | SH | DEFINED | 12 |
| CENTRAL VA BANKSHARES INC | COM | 155792104 | 37 | 1325 | SH | DEFINED | 12 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 2405 | 106900 | SH | DEFINED | 6 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 27 | 1200 | SH | DEFINED | 2 |
| CENTRAL VT PUB SVC CORP | COM | 155771108 | 41 | 1800 | SH | DEFINED | 12 |
| CENTRUE FINL CORP | COM | 15641R103 | 11 | 400 | SH | DEFINED | 11 |
| CENTURY ALUM CO | COM | 156431108 | 14306 | 506752 | SH | DEFINED | 6 |
| CENTURY ALUM CO | COM | 156431108 | 1358 | 48100 | SH | DEFINED | 3 |
| CENTURY BUSINESS SVCS INC | COM | 156490104 | 288 | 58591 | SH | DEFINED | 12 |
| CENTURY BUSINESS SVCS INC | COM | 156490104 | 421 | 85650 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|------------|-----------|-------|---------|----|---------|----|
| CENTURYTEL INC | COM | 156700106 | 5 | 176 | SH | DEFINED | 11 |
| CENTURYTEL INC | COM | 156700106 | 7445 | 270810 | SH | DEFINED | 6 |
| CENTURYTEL INC | COM | 156700106 | 1 | 48 | SH | DEFINED | 2 |
| CENTURYTEL INC | COM | 156700106 | 195 | 7090 | SH | DEFINED | 3 |
| CENTURYTEL INC | COM | 156700106 | 2695 | 98043 | SH | DEFINED | 12 |
| CEPHALON INC | COM | 156708109 | 118 | 2053 | SH | DEFINED | 12 |
| CEPHEID | COM | 15670R107 | 106 | 11400 | SH | DEFINED | 12 |
| CERADYNE INC | COM | 156710105 | 5 | 150 | SH | DEFINED | 12 |
| CERES GROUP INC | COM | 156772105 | 3219 | 455300 | SH | DEFINED | 6 |
| CERIDIAN CORP NEW | COM | 156779100 | 59130 | 3000000 | SH | DEFINED | 10 |
| CERIDIAN CORP NEW | COM | 156779100 | 5030 | 255200 | SH | DEFINED | 8 |
| CERIDIAN CORP NEW | COM | 156779100 | 254 | 12890 | SH | DEFINED | 12 |
| CERIDIAN CORP NEW | COM | 156779100 | 217 | 11000 | SH | DEFINED | 11 |
| CERIDIAN CORP NEW | COM | 156779100 | 87 | 4410 | SH | DEFINED | 6 |
| CERNER CORP | COM | 156782104 | 181 | 4000 | SH | DEFINED | 2 |
| CERNER CORP | COM | 156782104 | 2 | 50 | SH | DEFINED | 6 |
| CERNER CORP | COM | 156782104 | 44 | 980 | SH | DEFINED | 12 |
| CERTEGY INC | COM | 156880106 | 2197 | 62748 | SH | DEFINED | 1 |
| CERTEGY INC | COM | 156880106 | 2024 | 57784 | SH | DEFINED | 12 |
| CERTEGY INC | COM | 156880106 | 2 | 60 | SH | DEFINED | 6 |
| CERTEGY INC | COM | 156880106 | 30 | 850 | SH | DEFINED | 11 |
| CERUS CORP | COM | 157085101 | 2 | 500 | SH | DEFINED | 12 |
| CERUS CORP | COM | 157085101 | 1 | 250 | SH | DEFINED | 2 |
| CEVA INC | COM | 157210105 | 6 | 600 | SH | DEFINED | 11 |
| CH ENERGY GROUP INC | COM | 12541M102 | 435 | 8863 | SH | DEFINED | 12 |
| CHALONE WINE GROUP LTD | COM | 157639105 | 5 | 517 | SH | DEFINED | 12 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 69 | 6500 | SH | DEFINED | 9 |
| CHAMPS ENTMT INC DEL | COM | 158787101 | 6 | 700 | SH | DEFINED | 12 |
| CHARLES & COLVARD LTD | COM | 159765106 | 16 | 3050 | SH | DEFINED | 12 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 351 | 8200 | SH | DEFINED | 11 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 18 | 410 | SH | DEFINED | 3 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 86 | 2000 | SH | DEFINED | 12 |
| CHARMING SHOPPES INC | COM | 161133103 | 119 | 15255 | SH | DEFINED | 4 |
| CHARMING SHOPPES INC | COM | 161133103 | 8 | 1040 | SH | DEFINED | 9 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 69 | 14692 | SH | DEFINED | 12 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 5 | 1000 | SH | DEFINED | 2 |
| CHARTER ONE FINL INC | COM | 160903100 | 3249 | 91897 | SH | DEFINED | 12 |
| CHARTER ONE FINL INC | COM | 160903100 | 6109 | 172775 | SH | DEFINED | 5 |
| CHARTER ONE FINL INC | COM | 160903100 | 11182 | 316225 | SH | DEFINED | 4 |
| CHARTER ONE FINL INC | COM | 160903100 | 26739 | 756179 | SH | DEFINED | 2 |
| CHARTER ONE FINL INC | COM | 160903100 | 431 | 12197 | SH | DEFINED | 11 |
| CHARTER ONE FINL INC | COM | 160903100 | 221 | 6260 | SH | DEFINED | 6 |
| CHARTERMAC | SH BEN INT | 160908109 | 134 | 5406 | SH | DEFINED | 9 |
| CHARTERMAC | SH BEN INT | 160908109 | 943 | 38049 | SH | DEFINED | 12 |
| CHARTWELL DIVD & INCOME FD I | COM | 16139P104 | 22 | 2200 | SH | DEFINED | 12 |
| CHASE CORP | COM | 16150R104 | 8 | 600 | SH | DEFINED | 11 |
| CHATTEM INC | COM | 162456107 | 15678 | 609480 | SH | DEFINED | 6 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 11 | 500 | SH | DEFINED | 2 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 139 | 6100 | SH | DEFINED | 12 |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 1 | 83 | SH | DEFINED | 12 |
| CHECKFREE CORP NEW | COM | 162813109 | 24 | 830 | SH | DEFINED | 6 |
| CHECKFREE CORP NEW | COM | 162813109 | 202 | 6860 | SH | DEFINED | 3 |
| CHECKFREE CORP NEW | COM | 162813109 | 456 | 15470 | SH | DEFINED | 12 |
| CHECKFREE CORP NEW | COM | 162813109 | 9 | 300 | SH | DEFINED | 11 |
| CHECKPOINT SYS INC | COM | 162825103 | 131 | 6950 | SH | DEFINED | 12 |
| CHECKPOINT SYS INC | COM | 162825103 | 25558 | 1352299 | SH | DEFINED | 3 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 118 | 2555 | SH | DEFINED | 12 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 14473 | 229950 | SH | DEFINED | 3 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 35 | 550 | SH | DEFINED | 12 |
| CHELSEA PPTY GROUP INC | COM | 163421100 | 25 | 400 | SH | DEFINED | 9 |
| CHEMICAL FINL CORP | COM | 163731102 | 13107 | 366022 | SH | DEFINED | 6 |
| CHEROKEE INC DEL NEW | COM | 16444H102 | 1983 | 84550 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|------------------|-----------|-------|---------|----|---------|----|
| CHESAPEAKE CORP | COM | 165159104 | 39 | 1634 | SH | DEFINED | 12 |
| CHESAPEAKE CORP | COM | 165159104 | 191 | 8000 | SH | DEFINED | 3 |
| CHESAPEAKE ENERGY CORP | PFD CONV 6.75% | 165167503 | 239 | 2700 | SH | DEFINED | 12 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 13534 | 1010009 | SH | DEFINED | 3 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 7122 | 531500 | SH | DEFINED | 6 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 4779 | 356611 | SH | DEFINED | 12 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 52 | 3909 | SH | DEFINED | 11 |
| CHESAPEAKE UTILS CORP | COM | 165303108 | 59 | 2300 | SH | DEFINED | 6 |
| CHESAPEAKE UTILS CORP | COM | 165303108 | 28 | 1080 | SH | DEFINED | 12 |
| CHEVRONTEXACO CORP | COM | 166764100 | 1480 | 16865 | SH | DEFINED | 11 |
| CHEVRONTEXACO CORP | COM | 166764100 | 25065 | 285541 | SH | DEFINED | 2 |
| CHEVRONTEXACO CORP | COM | 166764100 | 2418 | 27537 | SH | DEFINED | 1 |
| CHEVRONTEXACO CORP | COM | 166764100 | 3714 | 42313 | SH | DEFINED | 9 |
| CHEVRONTEXACO CORP | COM | 166764100 | 62097 | 707429 | SH | DEFINED | 6 |
| CHEVRONTEXACO CORP | COM | 166764100 | 7146 | 81409 | SH | DEFINED | 5 |
| CHEVRONTEXACO CORP | COM | 166764100 | 22209 | 253007 | SH | DEFINED | 12 |
| CHEVRONTEXACO CORP | COM | 166764100 | 24830 | 282870 | SH | DEFINED | 3 |
| CHEVRONTEXACO CORP | COM | 166764100 | 572 | 4959 | SH | DEFINED | 7 |
| CHEVRONTEXACO CORP | COM | 166764100 | 14 | 165 | SH | DEFINED | 4 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 8 | 300 | SH | DEFINED | 2 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 545 | 19600 | SH | DEFINED | 11 |
| CHICOS FAS INC | COM | 168615102 | 8390 | 180825 | SH | DEFINED | 1 |
| CHICOS FAS INC | COM | 168615102 | 324 | 6980 | SH | DEFINED | 12 |
| CHICOS FAS INC | COM | 168615102 | 74 | 1600 | SH | DEFINED | 2 |
| CHICOS FAS INC | COM | 168615102 | 46 | 1000 | SH | DEFINED | 11 |
| CHICOS FAS INC | COM | 168615102 | 2 | 47 | SH | DEFINED | 9 |
| CHICOS FAS INC | COM | 168615102 | 283 | 6100 | SH | DEFINED | 5 |
| CHILE FD INC | COM | 168834109 | 5 | 391 | SH | DEFINED | 12 |
| CHINA FD INC | COM | 169373107 | 18 | 550 | SH | DEFINED | 12 |
| CHINA UNICOM LTD | SPONSORED ADR | 16945R104 | 5959 | 661400 | SH | DEFINED | 3 |
| CHINADOTCOM CORP | CL A | G2108N109 | 10 | 1200 | SH | DEFINED | 12 |
| CHIPPAC INC | CL A | 169657103 | 13 | 1600 | SH | DEFINED | 12 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 14142 | 678268 | SH | DEFINED | 3 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 8 | 379 | SH | DEFINED | 12 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 0 | 21 | SH | DEFINED | 2 |
| CHIQUITA BRANDS INTL INC | *W EXP 03/19/200 | 170032114 | 36 | 5704 | SH | DEFINED | 12 |
| CHIRON CORP | COM | 170040109 | 247 | 5605 | SH | DEFINED | 4 |
| CHIRON CORP | COM | 170040109 | 1 | 16 | SH | DEFINED | 2 |
| CHIRON CORP | COM | 170040109 | 119 | 2711 | SH | DEFINED | 12 |
| CHIRON CORP | COM | 170040109 | 1204 | 27360 | SH | DEFINED | 3 |
| CHITTENDEN CORP | COM | 170228100 | 187 | 5662 | SH | DEFINED | 12 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 148 | 3300 | SH | DEFINED | 12 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 21910 | 489728 | SH | DEFINED | 3 |
| CHOICEPOINT INC | COM | 170388102 | 300 | 7889 | SH | DEFINED | 12 |
| CHORDIANT SOFTWARE INC | COM | 170404107 | 11 | 2180 | SH | DEFINED | 12 |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 7 | 325 | SH | DEFINED | 11 |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 745 | 35290 | SH | DEFINED | 12 |
| CHROMAVISION MED SYS INC | COM | 17111P104 | 23 | 10500 | SH | DEFINED | 12 |
| CHROMCRAFT REVINGTON INC | COM | 171117104 | 1232 | 82700 | SH | DEFINED | 6 |
| CHRONIMED INC | COM | 171164106 | 2 | 250 | SH | DEFINED | 12 |
| CHUBB CORP | COM | 171232101 | 1404 | 20188 | SH | DEFINED | 6 |
| CHUBB CORP | COM | 171232101 | 24100 | 346562 | SH | DEFINED | 3 |
| CHUBB CORP | COM | 171232101 | 2287 | 32890 | SH | DEFINED | 12 |
| CHUBB CORP | COM | 171232101 | 1561 | 22445 | SH | DEFINED | 5 |
| CHUBB CORP | COM | 171232101 | 633 | 9100 | SH | DEFINED | 1 |
| CHUBB CORP | COM | 171232101 | 274 | 3939 | SH | DEFINED | 11 |
| CHUBB CORP | COM | 171232101 | 139 | 2000 | SH | DEFINED | 9 |
| CHUBB CORP | COM | 171232101 | 73 | 800 | SH | DEFINED | 7 |
| CHUBB CORP | COM | 171232101 | 1736 | 24967 | SH | DEFINED | 2 |
| CHUNGHWA TELECOM CO LTD | SPONSORED ADR | 17133Q205 | 1604 | 68900 | SH | DEFINED | 7 |
| CHUNGHWA TELECOM CO LTD | SPONSORED ADR | 17133Q205 | 6748 | 381050 | SH | DEFINED | 6 |
| CHURCH & DWIGHT INC | COM | 171340102 | 22 | 500 | SH | DEFINED | 12 |

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

| | | | | | | | |
|--------------------------------|----------------|-----------|-------|----------|----|---------|----|
| CHURCH & DWIGHT INC | COM | 171340102 | 29 | 660 | SH | DEFINED | 11 |
| CHURCHILL DOWNS INC | COM | 171484108 | 12 | 300 | SH | DEFINED | 12 |
| CIBER INC | COM | 17163B102 | 395 | 35912 | SH | DEFINED | 12 |
| CIBER INC | COM | 17163B102 | 15 | 1351 | SH | DEFINED | 11 |
| CIENA CORP | COM | 171779101 | 268 | 53881 | SH | DEFINED | 12 |
| CIENA CORP | COM | 171779101 | 3 | 630 | SH | DEFINED | 6 |
| CIGNA CORP | COM | 125509109 | 74 | 1250 | SH | DEFINED | 11 |
| CIGNA CORP | COM | 125509109 | 266 | 4500 | SH | DEFINED | 2 |
| CIGNA CORP | COM | 125509109 | 632 | 10702 | SH | DEFINED | 12 |
| CIGNA CORP | COM | 125509109 | 51396 | 870828 | SH | DEFINED | 6 |
| CIGNA HIGH INCOME SHS | SH BEN INT | 12551D109 | 10 | 3500 | SH | DEFINED | 12 |
| CIGNA INVTS SECS INC | COM | 17179X106 | 31 | 1775 | SH | DEFINED | 12 |
| CIM HIGH YIELD SECS | SH BEN INT | 125527101 | 5 | 1000 | SH | DEFINED | 12 |
| CIMAREX ENERGY CO | COM | 171798101 | 6 | 212 | SH | DEFINED | 12 |
| CIMAREX ENERGY CO | COM | 171798101 | 36 | 1254 | SH | DEFINED | 11 |
| CIMAREX ENERGY CO | COM | 171798101 | 52 | 1805 | SH | DEFINED | 2 |
| CIMAREX ENERGY CO | COM | 171798101 | 4860 | 168180 | SH | DEFINED | 3 |
| CIMAREX ENERGY CO | COM | 171798101 | 28452 | 984634 | SH | DEFINED | 6 |
| CINCINNATI BELL INC COMMON STK | COM | 171871106 | 167 | 40704 | SH | DEFINED | 14 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 115 | 28214 | SH | DEFINED | 12 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 5 | 1200 | SH | DEFINED | 9 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 16 | 3900 | SH | DEFINED | 11 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 397 | 97569 | SH | DEFINED | 2 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 7075 | 1738400 | SH | DEFINED | 8 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 9305 | 2286291 | SH | DEFINED | 3 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 49426 | 12144000 | SH | DEFINED | 10 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 59015 | 14500000 | SH | DEFINED | 13 |
| CINCINNATI FINL CORP | COM | 172062101 | 19786 | 455376 | SH | DEFINED | 2 |
| CINCINNATI FINL CORP | COM | 172062101 | 7 | 155 | SH | DEFINED | 9 |
| CINCINNATI FINL CORP | COM | 172062101 | 194 | 4466 | SH | DEFINED | 11 |
| CINCINNATI FINL CORP | COM | 172062101 | 200 | 4600 | SH | DEFINED | 6 |
| CINCINNATI FINL CORP | COM | 172062101 | 2849 | 65566 | SH | DEFINED | 12 |
| CINERGY CORP | COM | 172474108 | 1424 | 34820 | SH | DEFINED | 2 |
| CINERGY CORP | COM | 172474108 | 115 | 2816 | SH | DEFINED | 11 |
| CINERGY CORP | COM | 172474108 | 1852 | 45293 | SH | DEFINED | 12 |
| CINERGY CORP | COM | 172474108 | 144 | 3510 | SH | DEFINED | 6 |
| CINTAS CORP | COM | 172908105 | 536 | 12317 | SH | DEFINED | 12 |
| CINTAS CORP | COM | 172908105 | 38 | 880 | SH | DEFINED | 3 |
| CINTAS CORP | COM | 172908105 | 186 | 4275 | SH | DEFINED | 11 |
| CINTAS CORP | COM | 172908105 | 23407 | 538206 | SH | DEFINED | 2 |
| CINTAS CORP | COM | 172908105 | 7753 | 178275 | SH | DEFINED | 1 |
| CIRCOR INTL INC | COM | 17273K109 | 897 | 39700 | SH | DEFINED | 3 |
| CIRCOR INTL INC | COM | 17273K109 | 68 | 3000 | SH | DEFINED | 12 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 2 | 200 | SH | DEFINED | 6 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 3608 | 319282 | SH | DEFINED | 12 |
| CIRRUS LOGIC INC | COM | 172755100 | 7 | 895 | SH | DEFINED | 4 |
| CISCO SYS INC | COM | 17275R102 | 18728 | 796247 | SH | DEFINED | 12 |
| CISCO SYS INC | COM | 17275R102 | 526 | 22381 | SH | DEFINED | 9 |
| CISCO SYS INC | COM | 17275R102 | 979 | 41533 | SH | DEFINED | 11 |
| CISCO SYS INC | COM | 17275R102 | 5759 | 244330 | SH | DEFINED | 6 |
| CISCO SYS INC | COM | 17275R102 | 5787 | 246033 | SH | DEFINED | 2 |
| CISCO SYS INC | COM | 17275R102 | 14441 | 612675 | SH | DEFINED | 4 |
| CISCO SYS INC | COM | 17275R102 | 9927 | 421166 | SH | DEFINED | 5 |
| CISCO SYS INC | COM | 17275R102 | 21581 | 915626 | SH | DEFINED | 3 |
| CISCO SYS INC | COM | 17275R102 | 36767 | 1559897 | SH | DEFINED | 1 |
| CISCO SYS INC | COM | 17275R102 | 10081 | 327645 | SH | DEFINED | 7 |
| CIT GROUP INC | COM | 125581108 | 53270 | 1400000 | SH | DEFINED | 13 |
| CIT GROUP INC | COM | 125581108 | 34159 | 897731 | SH | DEFINED | 3 |
| CIT GROUP INC | COM | 125581108 | 1112 | 29225 | SH | DEFINED | 12 |
| CIT GROUP INC | COM | 125581108 | 41 | 1080 | SH | DEFINED | 9 |
| CIT GROUP INC | COM | 125581108 | 28 | 730 | SH | DEFINED | 6 |
| CITIBANK WEST FSB SAN FRAN C | CONT LITIG REC | 17306J202 | 0 | 16 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|--------------|-----------|--------|----------|----|---------|----|
| CITIGROUP INC | COM | 172967101 | 45868 | 887203 | SH | DEFINED | 12 |
| CITIGROUP INC | COM | 172967101 | 7252 | 140266 | SH | DEFINED | 1 |
| CITIGROUP INC | COM | 172967101 | 37705 | 729311 | SH | DEFINED | 2 |
| CITIGROUP INC | COM | 172967101 | 63 | 1227 | SH | DEFINED | 4 |
| CITIGROUP INC | COM | 172967101 | 98921 | 1913365 | SH | DEFINED | 3 |
| CITIGROUP INC | COM | 172967101 | 104597 | 2023127 | SH | DEFINED | 6 |
| CITIGROUP INC | COM | 172967101 | 293378 | 5674628 | SH | DEFINED | 8 |
| CITIGROUP INC | COM | 172967101 | 596643 | 11540486 | SH | DEFINED | 10 |
| CITIGROUP INC | COM | 172967101 | 7404 | 109275 | SH | DEFINED | 7 |
| CITIGROUP INC | COM | 172967101 | 5788 | 111952 | SH | DEFINED | 5 |
| CITIGROUP INC | COM | 172967101 | 6609 | 127832 | SH | DEFINED | 9 |
| CITIGROUP INC | COM | 172967101 | 7142 | 138146 | SH | DEFINED | 11 |
| CITIGROUP INVTS LN FD INC | COM | 17307C107 | 143 | 9350 | SH | DEFINED | 12 |
| CITIZENS BKG CORP MICH | COM | 174420109 | 66 | 2019 | SH | DEFINED | 12 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 367 | 28366 | SH | DEFINED | 12 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 80 | 6217 | SH | DEFINED | 2 |
| 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 | 25 | 1831 | SH | DEFINED | 12 |
| CITRIX SYS INC | COM | 177376100 | 54 | 2500 | SH | DEFINED | 2 |
| CITRIX SYS INC | COM | 177376100 | 49 | 2255 | SH | DEFINED | 12 |
| CITRIX SYS INC | COM | 177376100 | 12 | 550 | SH | DEFINED | 11 |
| CITRIX SYS INC | COM | 177376100 | 7 | 310 | SH | DEFINED | 3 |
| CITY HLDG CO | COM | 177835105 | 51 | 1500 | SH | DEFINED | 12 |
| CITY HLDG CO | COM | 177835105 | 8212 | 237401 | SH | DEFINED | 3 |
| CITY INVESTING CO LIQ TR | UNIT BEN INT | 177900107 | 0 | 200 | SH | DEFINED | 12 |
| CITY INVESTING CO LIQ TR | UNIT BEN INT | 177900107 | 6 | 3300 | SH | DEFINED | 9 |
| CITY INVESTING CO LIQ TR | UNIT BEN INT | 177900107 | 1 | 500 | SH | DEFINED | 2 |
| CITY NATL CORP | COM | 178566105 | 10234 | 170850 | SH | DEFINED | 6 |
| CITY NATL CORP | COM | 178566105 | 11479 | 191640 | SH | DEFINED | 3 |
| CITY NATL CORP | COM | 178566105 | 49 | 810 | SH | DEFINED | 12 |
| CKE RESTAURANTS INC | COM | 12561E105 | 12590 | 1271565 | SH | DEFINED | 6 |
| CKE RESTAURANTS INC | COM | 12561E105 | 2 | 200 | SH | DEFINED | 12 |
| CLAIRES STORES INC | COM | 179584107 | 15 | 720 | SH | DEFINED | 11 |
| CLAIRES STORES INC | COM | 179584107 | 226 | 10850 | SH | DEFINED | 12 |
| CLAIRES STORES INC | COM | 179584107 | 43251 | 2075374 | SH | DEFINED | 3 |
| CLARCOR INC | COM | 179895107 | 982 | 22250 | SH | DEFINED | 3 |
| CLARCOR INC | COM | 179895107 | 601 | 13606 | SH | DEFINED | 12 |
| CLARCOR INC | COM | 179895107 | 95 | 2160 | SH | DEFINED | 11 |
| CLARCOR INC | COM | 179895107 | 75 | 1700 | SH | DEFINED | 2 |
| CLARK INC | COM | 181457102 | 2274 | 133750 | SH | DEFINED | 6 |
| CLARUS CORP | COM | 182707109 | 15 | 1525 | SH | DEFINED | 12 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 85 | 2000 | SH | DEFINED | 4 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 103 | 2424 | SH | DEFINED | 2 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 8 | 200 | SH | DEFINED | 6 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 20 | 476 | SH | DEFINED | 9 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 2920 | 68960 | SH | DEFINED | 3 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 340 | 8025 | SH | DEFINED | 11 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 360 | 8500 | SH | DEFINED | 5 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 1103 | 26039 | SH | DEFINED | 12 |
| CLECO CORP NEW | COM | 12561W105 | 19 | 1000 | SH | DEFINED | 1 |
| CLECO CORP NEW | COM | 12561W105 | 32 | 1700 | SH | DEFINED | 11 |
| CLECO CORP NEW | COM | 12561W105 | 3233 | 169879 | SH | DEFINED | 12 |
| CLECO CORP NEW | COM | 12561W105 | 19843 | 1042700 | SH | DEFINED | 6 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 125 | 1916 | SH | DEFINED | 12 |
| CLOROX CO DEL | COM | 189054109 | 95 | 1950 | SH | DEFINED | 11 |
| CLOROX CO DEL | COM | 189054109 | 4108 | 84001 | SH | DEFINED | 12 |
| CLOROX CO DEL | COM | 189054109 | 137 | 2800 | SH | DEFINED | 2 |
| CLOROX CO DEL | COM | 189054109 | 420 | 8590 | SH | DEFINED | 5 |
| CLOROX CO DEL | COM | 189054109 | 5 | 100 | SH | DEFINED | 4 |
| CLOROX CO DEL | COM | 189054109 | 412 | 8414 | SH | DEFINED | 9 |
| CMGI INC | COM | 125750109 | 21 | 8470 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| CMS ENERGY CORP | COM | 125896100 | 2712 | 303066 | SH | DEFINED | 12 |
| CMS ENERGY CORP | COM | 125896100 | 90 | 10000 | SH | DEFINED | |
| CNA FINL CORP | COM | 126117100 | 174 | 6320 | SH | DEFINED | 6 |
| CNA FINL CORP | COM | 126117100 | 83 | 3000 | SH | DEFINED | 12 |
| CNB FINL CORP PA | COM | 126128107 | 38 | 882 | SH | DEFINED | 12 |
| CNET NETWORKS INC | COM | 12613R104 | 57 | 5500 | SH | DEFINED | 12 |
| CNET NETWORKS INC | COM | 12613R104 | 134290 | 13000000 | SH | DEFINED | 10 |
| CNET NETWORKS INC | COM | 12613R104 | 11555 | 1118600 | SH | DEFINED | 8 |
| CNF INC | COM | 12612W104 | 15 | 460 | SH | DEFINED | 3 |
| CNF INC | COM | 12612W104 | 12 | 345 | SH | DEFINED | 12 |
| CNF INC | COM | 12612W104 | 4900 | 145830 | SH | DEFINED | 6 |
| CNH GLOBAL N V | SHS NEW | N20935206 | 1 | 30 | SH | DEFINED | 11 |
| CNH GLOBAL N V | SHS NEW | N20935206 | 495 | 26421 | SH | DEFINED | 12 |
| CNH GLOBAL N V | SHS NEW | N20935206 | 611 | 32620 | SH | DEFINED | 3 |
| CNS INC | COM | 126136100 | 243 | 22800 | SH | DEFINED | 3 |
| COACH INC | COM | 189754104 | 648 | 15800 | SH | DEFINED | 3 |
| COACH INC | COM | 189754104 | 78 | 1900 | SH | DEFINED | 4 |
| COACH INC | COM | 189754104 | 42 | 1015 | SH | DEFINED | 12 |
| COASTAL BANCORP INC | COM | 19041P105 | 87 | 2100 | SH | DEFINED | 11 |
| COASTAL FINL CORP DEL | COM | 19046E105 | 2 | 134 | SH | DEFINED | 12 |
| COBIZ INC | COM | 190897108 | 1835 | 89825 | SH | DEFINED | 1 |
| COBIZ INC | COM | 190897108 | 18 | 900 | SH | DEFINED | 12 |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 348 | 6818 | SH | DEFINED | 12 |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 102 | 2000 | SH | DEFINED | 3 |
| COCA COLA CO | COM | 191216100 | 190 | 3777 | SH | DEFINED | 9 |
| COCA COLA CO | COM | 191216100 | 63 | 1257 | SH | DEFINED | 4 |
| COCA COLA CO | COM | 191216100 | 637 | 12672 | SH | DEFINED | 5 |
| COCA COLA CO | COM | 191216100 | 649 | 12900 | SH | DEFINED | 11 |
| COCA COLA CO | COM | 191216100 | 1730 | 34380 | SH | DEFINED | 1 |
| COCA COLA CO | COM | 191216100 | 4176 | 63170 | SH | DEFINED | 7 |
| COCA COLA CO | COM | 191216100 | 9985 | 198513 | SH | DEFINED | 2 |
| COCA COLA CO | COM | 191216100 | 14819 | 294616 | SH | DEFINED | 3 |
| COCA COLA CO | COM | 191216100 | 22016 | 437696 | SH | DEFINED | 12 |
| COCA COLA CO | COM | 191216100 | 0 | 0 | SH | DEFINED | 6 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 88 | 3625 | SH | DEFINED | 11 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 4 | 150 | SH | DEFINED | 6 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1161 | 48017 | SH | DEFINED | 12 |
| COCA-COLA FEMSA S A DE C V | SPON ADR REP L | 191241108 | 16405 | 680538 | SH | DEFINED | 6 |
| COCA-COLA FEMSA S A DE C V | SPON ADR REP L | 191241108 | 2346 | 74100 | SH | DEFINED | 7 |
| COEUR D ALENE MINES | COM | 192108108 | 84 | 12000 | SH | DEFINED | |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 6 | 800 | SH | DEFINED | 12 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 92 | 10000 | SH | DEFINED | 7 |
| COGNEX CORP | COM | 192422103 | 146 | 4400 | SH | DEFINED | 12 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 163 | 3600 | SH | DEFINED | 4 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 109 | 2400 | SH | DEFINED | 2 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 45 | 1000 | SH | DEFINED | 12 |
| COGNOS INC | COM | 19244C109 | 235 | 7550 | SH | DEFINED | 7 |
| COGNOS INC | COM | 19244C109 | 20 | 650 | SH | DEFINED | 12 |
| COHEN & STEERS ADV INC RLTY | COM | 19247W102 | 1982 | 99599 | SH | DEFINED | 12 |
| COHEN & STEERS PREM INC RLTY | COM | 19247V104 | 1640 | 81779 | SH | DEFINED | 12 |
| COHEN & STEERS QUALITY RLTY | COM | 19247L106 | 3027 | 155394 | SH | DEFINED | 12 |
| COHEN & STEERS REIT & PFD IN | COM | 19247X100 | 2506 | 92974 | SH | DEFINED | 12 |
| COHEN & STEERS REIT & UTIL I | COM | 19247Y108 | 1693 | 85610 | SH | DEFINED | 12 |
| COHEN & STEERS TOTAL RETURN | COM | 19247R103 | 227 | 11597 | SH | DEFINED | 12 |
| COHERENT INC | COM | 192479103 | 2 | 64 | SH | DEFINED | 11 |
| COHERENT INC | COM | 192479103 | 32 | 1200 | SH | DEFINED | 12 |
| COHU INC | COM | 192576106 | 37 | 1970 | SH | DEFINED | 11 |
| COINSTAR INC | COM | 19259P300 | 3 | 200 | SH | DEFINED | 2 |
| COINSTAR INC | COM | 19259P300 | 4 | 275 | SH | DEFINED | 12 |
| COINSTAR INC | COM | 19259P300 | 208 | 13200 | SH | DEFINED | 6 |
| COLDWATER CREEK INC | COM | 193068103 | 3 | 150 | SH | DEFINED | 12 |
| COLE KENNETH PRODTNS INC | CL A | 193294105 | 16007 | 469400 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|------------------|-----------|--------|----------|----|---------|----|
| COLGATE PALMOLIVE CO | COM | 194162103 | 58 | 1047 | SH | DEFINED | 4 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 14290 | 259350 | SH | DEFINED | 1 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 9428 | 171115 | SH | DEFINED | 2 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 4722 | 85699 | SH | DEFINED | 12 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3555 | 64519 | SH | DEFINED | 3 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 372 | 6750 | SH | DEFINED | 5 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 297 | 5396 | SH | DEFINED | 11 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 116 | 1600 | SH | DEFINED | 7 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 257 | 4665 | SH | DEFINED | 9 |
| COLLAGENEX PHARMACEUTICALS I | COM | 19419B100 | 1 | 100 | SH | DEFINED | 2 |
| COLLAGENEX PHARMACEUTICALS I | COM | 19419B100 | 1001 | 75140 | SH | DEFINED | 3 |
| COLLEGIATE PACIFIC INC | COM NEW | 194589206 | 0 | 4 | SH | DEFINED | 12 |
| COLLEGIATE PACIFIC INC | *W EXP 05/26/200 | 194589115 | 0 | 4 | SH | DEFINED | 12 |
| COLLINS & AIKMAN CORP NEW | COM NEW | 194830204 | 3 | 500 | SH | DEFINED | 12 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 17092 | 923890 | SH | DEFINED | 6 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 389 | 21030 | SH | DEFINED | 12 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 60 | 3225 | SH | DEFINED | 11 |
| COLONIAL HIGH INCOME MUN TR | SH BEN INT | 195743109 | 46 | 6997 | SH | DEFINED | 12 |
| COLONIAL INTER HIGH INCOME F | SH BEN INT | 195763107 | 144 | 39000 | SH | DEFINED | 12 |
| COLONIAL INTERMARKET INCM TR | SH BEN INT | 195762109 | 27 | 3000 | SH | DEFINED | 12 |
| COLONIAL INVT GRADE MUN TR | SH BEN INT | 195768106 | 54 | 4960 | SH | DEFINED | 12 |
| COLONIAL MUN INCOME TR | SH BEN INT | 195799101 | 47 | 7968 | SH | DEFINED | 12 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 490 | 12000 | SH | DEFINED | 9 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 89 | 2174 | SH | DEFINED | 11 |
| COLONIAL PPTYS TR | COM SH BEN INT | 195872106 | 395 | 9687 | SH | DEFINED | 12 |
| COLUMBIA BANCORP | COM | 197227101 | 1065 | 34581 | SH | DEFINED | 12 |
| COLUMBIA BANCORP | COM | 197227101 | 3563 | 115675 | SH | DEFINED | 1 |
| COLUMBIA BANCORP | COM | 197227101 | 14 | 440 | SH | DEFINED | 11 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 4596 | 164265 | SH | DEFINED | 6 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 2543 | 90890 | 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 | CL A | 20030N101 | 47 | 1617 | SH | DEFINED | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 306 | 10979 | SH | DEFINED | 11 |
| COMCAST CORP NEW | CL A | 20030N101 | 170809 | 5943250 | SH | DEFINED | 8 |
| COMCAST CORP NEW | CL A | 20030N101 | 4105 | 142836 | SH | DEFINED | 12 |
| COMCAST CORP NEW | CL A | 20030N101 | 3007 | 104625 | SH | DEFINED | 2 |
| COMCAST CORP NEW | CL A | 20030N101 | 2552 | 88788 | SH | DEFINED | 9 |
| COMCAST CORP NEW | CL A | 20030N101 | 655 | 17330 | SH | DEFINED | 7 |
| COMCAST CORP NEW | CL A | 20030N101 | 361 | 12567 | SH | DEFINED | 5 |
| COMCAST CORP NEW | CL A | 20030N101 | 307 | 10660 | SH | DEFINED | 11 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 785 | 28191 | SH | DEFINED | 5 |
| COMCAST CORP NEW | CL A | 20030N101 | 8 | 291 | SH | DEFINED | 4 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 8153 | 292433 | SH | DEFINED | 12 |
| COMCAST CORP NEW | CL A | 20030N101 | 333562 | 11606201 | SH | DEFINED | 10 |
| COMCAST CORP NEW | CL A | 20030N101 | 1 | 32 | SH | DEFINED | 1 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 167 | 5990 | SH | DEFINED | 4 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 200 | 7156 | SH | DEFINED | 9 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 239 | 8566 | SH | DEFINED | 10 |
| COMCAST CORP NEW | CL A | 20030N101 | 6123 | 212914 | SH | DEFINED | 3 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 443 | 15890 | SH | DEFINED | 2 |
| COMCAST CORP NEW | CL A | 20030N101 | 9334 | 324518 | SH | DEFINED | 6 |
| COMERICA INC | COM | 200340107 | 1831 | 33710 | SH | DEFINED | 6 |
| COMERICA INC | COM | 200340107 | 266 | 4895 | SH | DEFINED | 12 |
| COMERICA INC | COM | 200340107 | 144 | 2648 | SH | DEFINED | 2 |
| COMERICA INC | COM | 200340107 | 23 | 426 | SH | DEFINED | 11 |
| COMFORCE CORP | COM | 20038K109 | 0 | 3 | SH | DEFINED | 12 |
| COMFORT SYS USA INC | COM | 199908104 | 57 | 7900 | SH | DEFINED | 12 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 34 | 510 | SH | DEFINED | 3 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 558 | 8467 | SH | DEFINED | 12 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 182 | 2100 | SH | DEFINED | 7 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 25 | 374 | SH | DEFINED | 9 |

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

| | | | | | | | |
|------------------------------|----------------|---------------|-------|---------|----|---------|----|
| COMMERCE BANCORP INC NJ | COM | 200519106 | 17 | 256 | SH | DEFINED | 2 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 224 | 3400 | SH | DEFINED | 4 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 186 | 3900 | SH | DEFINED | 12 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 190 | 3990 | SH | DEFINED | 11 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 3 | 54 | SH | DEFINED | 6 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 6391 | 133948 | SH | DEFINED | 1 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 32873 | 684860 | SH | DEFINED | 6 |
| COMMERCE ONE INC DEL | COM NEW | 200693208 | 5 | 3369 | SH | DEFINED | 12 |
| COMMERCIAL CAP BANCORP INC | COM | 20162L105 | 18 | 800 | SH | DEFINED | 12 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 24882 | 901515 | SH | DEFINED | 6 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 19 | 700 | SH | DEFINED | 11 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 9 | 340 | SH | DEFINED | 12 |
| COMMERCIAL METALS CO | COM | 201723103 | 8 | 240 | SH | DEFINED | 12 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 2135 | 108081 | SH | DEFINED | 12 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 1076 | 54500 | SH | DEFINED | 3 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 139 | 7038 | SH | DEFINED | 11 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 21 | 520 | SH | DEFINED | 11 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 6577 | 160385 | SH | DEFINED | 5 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 15881 | 387243 | SH | DEFINED | 4 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 427 | 10408 | SH | DEFINED | 12 |
| COMMSCOPE INC | COM | 203372107 | 123 | 7360 | SH | DEFINED | 12 |
| COMMUNITY BK NORTHN VA | COM | 203566104 | 62 | 3614 | SH | DEFINED | 12 |
| COMMUNITY BK SYS INC | COM | 203607106 | -281 | -6067 | SH | DEFINED | 12 |
| COMMUNITY BK SYS INC | COM | 203607106 | 7095 | 153300 | SH | DEFINED | 6 |
| COMMUNITY BKS INC MILLERSBUR | COM | 203628102 | 98 | 3136 | SH | DEFINED | 12 |
| COMMUNITY FIRST BANKSHARES I | COM | 203902101 | 9101 | 283168 | SH | DEFINED | 6 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 26 | 920 | SH | DEFINED | 6 |
| COMMUNITY INVS BANCORP INC | COM | 203719109 | 470 | 30000 | SH | DEFINED | 12 |
| COMMUNITY TR BANCORP INC | COM | 204149108 | 4334 | 131322 | SH | DEFINED | 6 |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 27 | 400 | SH | DEFINED | 3 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 26452 | 564000 | 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 | 2485 | 86000 | SH | DEFINED | 3 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 29 | 700 | SH | DEFINED | 11 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 57 | 1380 | SH | DEFINED | 6 |
| COMPASS BANCSHARES INC | COM | 20449H109 | 2218 | 53480 | SH | DEFINED | 12 |
| COMPEX TECHNOLOGIES INC | COM | 204513105 | 231 | 25700 | SH | DEFINED | 3 |
| COMPUCOM SYS INC | COM | 204780100 | 2 | 300 | SH | DEFINED | 12 |
| COMPUCREDIT CORP | COM | 20478N100 | 25988 | 1229350 | SH | DEFINED | 3 |
| COMPUDYNE CORP | COM PAR \$0.75 | 204795306 | 157 | 14000 | SH | DEFINED | 9 |
| COMPUGEN LTD | ORD | M25722105 | 326 | 50200 | SH | DEFINED | 12 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 15327 | 570627 | SH | DEFINED | 6 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 53720 | 2000000 | SH | DEFINED | 13 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 1112 | 41385 | SH | DEFINED | 11 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 22574 | 840425 | SH | DEFINED | 4 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 13609 | 506661 | SH | DEFINED | 12 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 7792 | 290100 | SH | DEFINED | 10 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 500 | 18605 | SH | DEFINED | 9 |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 11389 | 424015 | SH | DEFINED | 5 |
| COMPUTER NETWORK TECHNOLOGY | COM | 204925101 | 6207 | 773970 | SH | DEFINED | 3 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 9002 | 223197 | SH | DEFINED | 1 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 10066 | 249593 | SH | DEFINED | 3 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 36564 | 906605 | SH | DEFINED | 6 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 78 | 1930 | SH | DEFINED | 11 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 2732 | 67737 | SH | DEFINED | 12 |
| COMPUWARE CORP | COM | 205638109 | 255 | 34291 | SH | DEFINED | 12 |
| COMPUWARE CORP | COM | 205638109 | 79 | 10610 | SH | DEFINED | 6 |
| COMSTOCK RES INC | COM NEW | 205768203 | 12 | 600 | SH | DEFINED | 2 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 11 | 460 | SH | DEFINED | 3 |
| COMVERSE TECHNOLOGY INC | DEBT | 5/1 205862AL9 | 843 | 7000 | SH | DEFINED | 12 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 9301 | 512720 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|------------------|-----------|-------|---------|----|---------|----|
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 2 | 100 | SH | DEFINED | 7 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 346 | 19064 | SH | DEFINED | 12 |
| CONAGRA FOODS INC | COM | 205887102 | 41 | 1510 | SH | DEFINED | 3 |
| CONAGRA FOODS INC | COM | 205887102 | 7282 | 270310 | SH | DEFINED | 6 |
| CONAGRA FOODS INC | COM | 205887102 | 2833 | 105159 | SH | DEFINED | 12 |
| CONAGRA FOODS INC | COM | 205887102 | 1631 | 60545 | SH | DEFINED | 9 |
| CONAGRA FOODS INC | COM | 205887102 | 283 | 10500 | SH | DEFINED | 2 |
| CONAGRA FOODS INC | COM | 205887102 | 81 | 3000 | SH | DEFINED | 1 |
| CONAGRA FOODS INC | COM | 205887102 | 72 | 2675 | SH | DEFINED | 11 |
| CONCORDE CAREER COLLEGES INC | COM NEW | 20651H201 | 96 | 4000 | SH | DEFINED | 12 |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 19 | 1700 | SH | DEFINED | 12 |
| CONCURRENT COMPUTER CORP NEW | COM | 206710204 | 1 | 200 | SH | DEFINED | 12 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 30801 | 5024663 | SH | DEFINED | 3 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 144 | 23337 | SH | DEFINED | 12 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 7 | 1221 | SH | DEFINED | 11 |
| CONMED CORP | COM | 207410101 | 455 | 15400 | SH | DEFINED | 9 |
| CONMED CORP | COM | 207410101 | 1181 | 39972 | SH | DEFINED | 6 |
| CONMED CORP | COM | 207410101 | 14020 | 474600 | SH | DEFINED | 3 |
| CONMED CORP | COM | 207410101 | 24 | 800 | SH | DEFINED | 11 |
| CONNECTICUT BANCSHARES INC | COM | 207540105 | 88 | 1700 | SH | DEFINED | 11 |
| CONNECTICUT WTR SVC INC | COM | 207797101 | 15 | 519 | SH | DEFINED | 12 |
| CONNETICS CORP | COM | 208192104 | 9 | 400 | SH | DEFINED | 12 |
| CONNETICS CORP | COM | 208192104 | 3 | 141 | SH | DEFINED | 11 |
| CONOCOPHILLIPS | COM | 20825C104 | 71 | 1011 | SH | DEFINED | 11 |
| CONOCOPHILLIPS | COM | 20825C104 | 72124 | 1033163 | SH | DEFINED | 6 |
| CONOCOPHILLIPS | COM | 20825C104 | 12207 | 174861 | SH | DEFINED | 3 |
| CONOCOPHILLIPS | COM | 20825C104 | 4344 | 62220 | SH | DEFINED | 12 |
| CONOCOPHILLIPS | COM | 20825C104 | 677 | 9699 | SH | DEFINED | 9 |
| CONOCOPHILLIPS | COM | 20825C104 | 1969 | 28210 | SH | DEFINED | 5 |
| CONOCOPHILLIPS | COM | 20825C104 | 3601 | 51582 | SH | DEFINED | 2 |
| CONOLOG CORP | COM PAR.01 NEW | 208254805 | 0 | 25 | SH | DEFINED | 12 |
| CONSECO INC | *W EXP 09/10/200 | 208464123 | 0 | 46 | SH | DEFINED | 12 |
| CONSECO INC | COM NEW | 208464883 | 350 | 15092 | SH | DEFINED | 12 |
| CONSECO INC | COM NEW | 208464883 | 15383 | 664200 | SH | DEFINED | 6 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 35 | 800 | SH | DEFINED | 11 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 198 | 4480 | SH | DEFINED | 6 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 97 | 2200 | SH | DEFINED | 2 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 58 | 1307 | SH | DEFINED | 9 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 964 | 21855 | SH | DEFINED | 12 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 7959 | 206990 | SH | DEFINED | 3 |
| CONSOLIDATED TOMOKA LD CO | COM | 210226106 | 114 | 3080 | SH | DEFINED | 12 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 411 | 12800 | SH | DEFINED | 9 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 812 | 25300 | SH | DEFINED | 12 |
| CONSTELLATION BRANDS INC | PFD 1/40 A5.75 | 21036P306 | 10 | 325 | SH | DEFINED | 12 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 13605 | 340543 | SH | DEFINED | 3 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 3712 | 92912 | SH | DEFINED | 12 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 415 | 10400 | SH | DEFINED | 5 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 187 | 4678 | SH | DEFINED | 11 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 173 | 4340 | SH | DEFINED | 9 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 30 | 750 | SH | DEFINED | 2 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 131 | 3290 | SH | DEFINED | 6 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 2 | 140 | SH | DEFINED | 12 |
| CONVERA CORP | CL A | 211919105 | 5 | 1500 | SH | DEFINED | 12 |
| CONVERGYS CORP | COM | 212485106 | 23 | 1500 | SH | DEFINED | 9 |
| CONVERGYS CORP | COM | 212485106 | 294 | 19370 | SH | DEFINED | 3 |
| CONVERGYS CORP | COM | 212485106 | 330 | 21684 | SH | DEFINED | 12 |
| CONVERGYS CORP | COM | 212485106 | 3372 | 221809 | SH | DEFINED | 2 |
| CONVERGYS CORP | COM | 212485106 | 10228 | 672890 | SH | DEFINED | 6 |
| COOPER CAMERON CORP | COM | 216640102 | 17 | 392 | SH | DEFINED | 11 |
| COOPER CAMERON CORP | COM | 216640102 | 145 | 3300 | SH | DEFINED | 12 |
| COOPER COS INC | COM NEW | 216648402 | 1869 | 34610 | SH | DEFINED | 3 |
| COOPER COS INC | COM NEW | 216648402 | 17 | 319 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| COOPER INDS LTD | CL A | G24182100 | 109 | 1900 | SH | DEFINED | 2 |
| COOPER INDS LTD | CL A | G24182100 | 1 | 10 | SH | DEFINED | 3 |
| COOPER INDS LTD | CL A | G24182100 | 5306 | 92800 | SH | DEFINED | 6 |
| COOPER INDS LTD | CL A | G24182100 | 1487 | 26001 | SH | DEFINED | 12 |
| COOPER INDS LTD | CL A | G24182100 | 57 | 1000 | SH | DEFINED | 11 |
| COOPER INDS LTD | CL A | G24182100 | 683 | 11950 | SH | DEFINED | 5 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 8465 | 420100 | SH | DEFINED | 6 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 344 | 17095 | SH | DEFINED | 12 |
| COOPERATIVE BANKSHARES INC | COM | 216844100 | 16 | 600 | SH | DEFINED | 12 |
| COORS ADOLPH CO | CL B | 217016104 | 33 | 470 | SH | DEFINED | 11 |
| COORS ADOLPH CO | CL B | 217016104 | 520 | 7491 | SH | DEFINED | 12 |
| COORS ADOLPH CO | CL B | 217016104 | 14741 | 212250 | SH | DEFINED | 6 |
| COORS ADOLPH CO | CL B | 217016104 | 18007 | 259280 | SH | DEFINED | 3 |
| COPART INC | COM | 217204106 | 2524 | 116150 | SH | DEFINED | 6 |
| COPART INC | COM | 217204106 | 0 | 0 | SH | DEFINED | 12 |
| COPPER MTN NETWORKS INC | COM NEW | 217510205 | 31 | 2775 | SH | DEFINED | 12 |
| CORE LABORATORIES N V | COM | N22717107 | 8 | 400 | SH | DEFINED | 4 |
| CORE LABORATORIES N V | COM | N22717107 | 10494 | 495000 | SH | DEFINED | 3 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 30 | 900 | SH | DEFINED | 12 |
| CORIXA CORP | COM | 21887F100 | 15 | 2283 | SH | DEFINED | 12 |
| CORIXA CORP | COM | 21887F100 | 3 | 397 | SH | DEFINED | 11 |
| CORN PRODS INTL INC | COM | 219023108 | 19198 | 479940 | SH | DEFINED | 3 |
| CORN PRODS INTL INC | COM | 219023108 | 167 | 4168 | SH | DEFINED | 12 |
| CORN PRODS INTL INC | COM | 219023108 | 91 | 2276 | SH | DEFINED | 2 |
| CORNERSTONE BANCORP INC | COM | 218925105 | 170 | 6500 | SH | DEFINED | 9 |
| CORNERSTONE RLTY INCOME TR I | COM | 21922V102 | 24 | 2514 | SH | DEFINED | 9 |
| CORNERSTONE RLTY INCOME TR I | COM | 21922V102 | 5 | 566 | SH | DEFINED | 12 |
| CORNERSTONE STRATEGIC VALUE | COM | 21924B104 | 8 | 1000 | SH | DEFINED | 12 |
| CORNERSTONE TOTAL RTRN FD IN | COM | 21924U102 | 249 | 15030 | SH | DEFINED | 12 |
| CORNING INC | COM | 219350105 | 1071 | 95820 | SH | DEFINED | 5 |
| CORNING INC | COM | 219350105 | 10 | 850 | SH | DEFINED | 11 |
| CORNING INC | COM | 219350105 | 2812 | 251481 | SH | DEFINED | 12 |
| CORNING INC | COM | 219350105 | 777 | 69470 | SH | DEFINED | 2 |
| CORNING INC | COM | 219350105 | 127 | 11400 | SH | DEFINED | 1 |
| CORNING INC | COM | 219350105 | 4637 | 414750 | SH | DEFINED | 6 |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 32 | 675 | SH | DEFINED | 12 |
| CORPORATE HIGH YIELD FD INC | COM | 219914108 | 59 | 6120 | SH | DEFINED | 12 |
| CORPORATE HIGH YIELD FD V IN | COM | 219931102 | 6 | 400 | SH | DEFINED | 12 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 597 | 23895 | SH | DEFINED | 12 |
| CORRECTIONAL SVCS CORP | COM | 219921103 | 271 | 101550 | SH | DEFINED | 6 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 36588 | 1026510 | SH | DEFINED | 6 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 7435 | 208850 | SH | DEFINED | 3 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 7 | 203 | SH | DEFINED | 12 |
| CORTEX PHARMACEUTICALS INC | COM NEW | 220524300 | 7 | 2645 | SH | DEFINED | 11 |
| CORTEX PHARMACEUTICALS INC | COM NEW | 220524300 | 11 | 3810 | SH | DEFINED | 12 |
| CORUS BANKSHARES INC | COM | 220873103 | 2065 | 51250 | SH | DEFINED | 3 |
| CORUS BANKSHARES INC | COM | 220873103 | 51067 | 1267376 | SH | DEFINED | 6 |
| CORUS GROUP PLC | SPONSORED ADR | 22087M101 | 14 | 1810 | SH | DEFINED | 11 |
| CORVIS CORP | COM | 221009103 | 5 | 2000 | SH | DEFINED | 7 |
| CORVIS CORP | COM | 221009103 | 67 | 34783 | SH | DEFINED | 12 |
| COSI INC | COM | 22122P101 | 19 | 3500 | SH | DEFINED | 12 |
| COST PLUS INC CALIF | COM | 221485105 | 280 | 6700 | SH | DEFINED | 5 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 474 | 12615 | SH | DEFINED | 2 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 8 | 210 | SH | DEFINED | 3 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 748 | 19900 | SH | DEFINED | 5 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 2457 | 65427 | SH | DEFINED | 12 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 154 | 4095 | SH | DEFINED | 11 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 165 | 4397 | SH | DEFINED | 9 |
| COTT CORP QUE | COM | 22163N106 | 127 | 4325 | SH | DEFINED | 9 |
| COTT CORP QUE | COM | 22163N106 | 795 | 27054 | SH | DEFINED | 12 |
| COTT CORP QUE | COM | 22163N106 | 73475 | 2500000 | SH | DEFINED | 13 |
| COTT CORP QUE | COM | 22163N106 | 12 | 400 | SH | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| COTT CORP QUE | COM | 22163N106 | 4652 | 158300 | SH | DEFINED | 10 |
| COTTON STS LIFE INS CO | COM | 221774102 | 445 | 22212 | SH | DEFINED | 6 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 21 | 216 | SH | DEFINED | 2 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 150 | 1566 | SH | DEFINED | 4 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 636 | 6631 | SH | DEFINED | 5 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 34 | 359 | SH | DEFINED | 9 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 877 | 9145 | SH | DEFINED | 6 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 1131 | 11798 | SH | DEFINED | 11 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 3223 | 33613 | SH | DEFINED | 12 |
| COURIER CORP | COM | 222660102 | 322 | 7199 | SH | DEFINED | 12 |
| COUSINS PPTYS INC | COM | 222795106 | 17 | 507 | SH | DEFINED | 12 |
| COUSINS PPTYS INC | COM | 222795106 | 23 | 700 | SH | DEFINED | 2 |
| COVANCE INC | COM | 222816100 | 107 | 3100 | SH | DEFINED | 12 |
| COVANSYS CORP | COM | 22281W103 | 159 | 13720 | SH | DEFINED | 12 |
| COVANSYS CORP | COM | 22281W103 | 41 | 3490 | SH | DEFINED | 3 |
| COVANSYS CORP | COM | 22281W103 | 12 | 1000 | SH | DEFINED | 9 |
| COVANSYS CORP | COM | 22281W103 | 3 | 300 | SH | DEFINED | 11 |
| COVANSYS CORP | COM | 22281W103 | 191 | 16450 | SH | DEFINED | |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 2 | 52 | SH | DEFINED | 11 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 184 | 4358 | SH | DEFINED | 12 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 18907 | 446656 | SH | DEFINED | 3 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 488 | 15432 | SH | DEFINED | 12 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 6 | 200 | SH | DEFINED | 2 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 6 | 200 | SH | DEFINED | 11 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 2569 | 81300 | SH | DEFINED | 9 |
| CP SHIPS LTD | COM | 22409V102 | 43 | 2499 | SH | DEFINED | 12 |
| CP SHIPS LTD | COM | 22409V102 | 14709 | 863368 | SH | DEFINED | 7 |
| CPAC INC | COM | 126145101 | 125 | 22240 | SH | DEFINED | 6 |
| CPI AEROSTRUCTURES INC | COM NEW | 125919308 | 163 | 16480 | SH | DEFINED | 12 |
| CRANE CO | COM | 224399105 | 4 | 120 | SH | DEFINED | 6 |
| CRANE CO | COM | 224399105 | 37 | 1115 | SH | DEFINED | 11 |
| CRANE CO | COM | 224399105 | 5068 | 153570 | SH | DEFINED | 3 |
| CRANE CO | COM | 224399105 | 26 | 790 | SH | DEFINED | 12 |
| CRAWFORD & CO | CL A | 224633206 | 694 | 142275 | SH | DEFINED | 6 |
| CREATIVE TECHNOLOGY LTD | ORD | Y1775U107 | 13 | 1200 | SH | DEFINED | 12 |
| CREDIT SUISSE ASSET MGMT INC | COM | 224916106 | 65 | 14551 | SH | DEFINED | 12 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 6408 | 183400 | SH | DEFINED | 6 |
| CREDIT SUISSE HIGH YLD BND F | SH BEN INT | 22544F103 | 17 | 3272 | SH | DEFINED | 12 |
| CREE INC | COM | 225447101 | 70 | 3132 | SH | DEFINED | 12 |
| CREE INC | COM | 225447101 | 80 | 3590 | SH | DEFINED | 4 |
| CRESCENT BKG CO | COM | 225646108 | 135 | 5000 | SH | DEFINED | 6 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 4405 | 245115 | SH | DEFINED | 12 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 54 | 3000 | SH | DEFINED | 2 |
| CRIIMI MAE INC | COM NEW | 226603504 | 6 | 536 | SH | DEFINED | 12 |
| CRITICAL PATH INC | COM NEW | 22674V506 | 2 | 828 | SH | DEFINED | 12 |
| CROMPTON CORP | COM | 227116100 | 5 | 800 | SH | DEFINED | 11 |
| CROMPTON CORP | COM | 227116100 | 5 | 800 | SH | DEFINED | 12 |
| CROSS A T CO | CL A | 227478104 | 19 | 2950 | SH | DEFINED | 12 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 8 | 500 | SH | DEFINED | 12 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 709 | 42575 | SH | DEFINED | 6 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R109 | 9 | 323 | SH | DEFINED | 12 |
| CROSSTEX ENERGY INC | COM | 22765Y104 | 517 | 12313 | SH | DEFINED | 12 |
| CROSSTEX ENERGY L P | COM | 22765U102 | 373 | 13350 | SH | DEFINED | 12 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 6 | 500 | SH | DEFINED | 11 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 56 | 4415 | SH | DEFINED | 12 |
| CROWN HOLDINGS INC | COM | 228368106 | 186 | 19950 | SH | DEFINED | 12 |
| CROWN HOLDINGS INC | COM | 228368106 | 49160 | 5270155 | SH | DEFINED | 6 |
| CROWN HOLDINGS INC | COM | 228368106 | 3 | 300 | SH | DEFINED | 2 |
| CROWN HOLDINGS INC | COM | 228368106 | 6 | 600 | SH | DEFINED | 9 |
| CROWN MEDIA HLDGS INC | CL A | 228411104 | 19 | 2400 | SH | DEFINED | 12 |
| CRYOLIFE INC | COM | 228903100 | 2 | 300 | SH | DEFINED | 9 |
| CRYPTOLOGIC INC | COM | 228906103 | 60 | 4000 | SH | DEFINED | 12 |

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

| | | | | | | | |
|----------------------------|---------|-----------|-------|---------|----|---------|----|
| CRYPTOLOGIC INC | COM | 228906103 | 125 | 8350 | SH | DEFINED | 3 |
| CSG SYS INTL INC | COM | 126349109 | 18717 | 1089460 | SH | DEFINED | 6 |
| CSK AUTO CORP | COM | 125965103 | 22678 | 1252240 | SH | DEFINED | 3 |
| CSP INC | COM | 126389105 | 6 | 933 | SH | DEFINED | 12 |
| CSS INDS INC | COM | 125906107 | 5102 | 153450 | SH | DEFINED | 6 |
| CSX CORP | COM | 126408103 | 26722 | 882200 | SH | DEFINED | 6 |
| CSX CORP | COM | 126408103 | 941 | 31080 | SH | DEFINED | 12 |
| CSX CORP | COM | 126408103 | 871 | 28745 | SH | DEFINED | 2 |
| CSX CORP | COM | 126408103 | 433 | 14300 | SH | DEFINED | 5 |
| CSX CORP | COM | 126408103 | 38 | 1241 | SH | DEFINED | 11 |
| CT COMMUNICATIONS INC | COM NEW | 126426402 | 4 | 325 | SH | DEFINED | 12 |
| CTS CORP | COM | 126501105 | 2335 | 179050 | SH | DEFINED | 3 |
| CTS CORP | COM | 126501105 | 35 | 2660 | SH | DEFINED | 12 |
| CTS CORP | COM | 126501105 | 1 | 100 | SH | DEFINED | 2 |
| CUBIC CORP | COM | 229669106 | 5 | 210 | SH | DEFINED | 12 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 5 | 500 | SH | DEFINED | 12 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 84 | 1975 | SH | DEFINED | 11 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 671 | 15703 | SH | DEFINED | 12 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 2439 | 57050 | SH | DEFINED | 1 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 7541 | 176350 | SH | DEFINED | 3 |
| CULP INC | COM | 230215105 | 1344 | 130450 | SH | DEFINED | 6 |
| CUMMINS INC | COM | 231021106 | 18 | 300 | SH | DEFINED | 2 |
| CUMMINS INC | COM | 231021106 | 6476 | 110800 | SH | DEFINED | 3 |
| CUMMINS INC | COM | 231021106 | 5224 | 89380 | SH | DEFINED | 6 |
| CUMMINS INC | COM | 231021106 | 395 | 6765 | SH | DEFINED | 12 |
| CURAGEN CORP | COM | 23126R101 | 12 | 1870 | SH | DEFINED | 12 |
| CURATIVE HEALTH SRVCS INC | COM | 23126W100 | 2466 | 184000 | SH | DEFINED | 6 |
| CURIS INC | COM | 231269101 | 0 | 35 | SH | DEFINED | 12 |
| CURIS INC | COM | 231269101 | 0 | 15 | SH | DEFINED | 4 |
| CURTISS WRIGHT CORP | CL B | 231561408 | 96 | 2106 | SH | DEFINED | 12 |
| CURTISS WRIGHT CORP | COM | 231561101 | 19 | 400 | SH | DEFINED | 12 |
| CUTTER & BUCK INC | COM | 232217109 | 15 | 1500 | SH | DEFINED | 12 |
| CV THERAPEUTICS INC | COM | 126667104 | 3 | 177 | SH | DEFINED | 12 |
| CVF TECHNOLOGIES CORP | COM | 12660F102 | 3 | 9000 | SH | DEFINED | 12 |
| CVS CORP | COM | 126650100 | 4446 | 125944 | SH | DEFINED | 12 |
| CVS CORP | COM | 126650100 | 9154 | 259310 | SH | DEFINED | 3 |
| CVS CORP | COM | 126650100 | 2049 | 58042 | SH | DEFINED | 9 |
| CVS CORP | COM | 126650100 | 3402 | 96361 | SH | DEFINED | 2 |
| CVS CORP | COM | 126650100 | 9 | 250 | SH | DEFINED | 6 |
| CVS CORP | COM | 126650100 | 144 | 4080 | SH | DEFINED | 11 |
| CVS CORP | COM | 126650100 | 917 | 25980 | SH | DEFINED | 5 |
| CVS CORP | COM | 126650100 | 6031 | 130000 | SH | DEFINED | 7 |
| CYANOTECH CORP | COM NEW | 232437202 | 4 | 3100 | SH | DEFINED | 12 |
| CYBERGUARD CORP | COM | 231910100 | 586 | 59500 | SH | DEFINED | 12 |
| CYBERONICS INC | COM | 23251P102 | 15 | 620 | SH | DEFINED | 11 |
| CYBERONICS INC | COM | 23251P102 | 44 | 1850 | SH | DEFINED | 2 |
| CYBERONICS INC | COM | 23251P102 | 71 | 2950 | SH | DEFINED | 12 |
| CYBEROPTICS CORP | COM | 232517102 | 1331 | 73800 | SH | DEFINED | 3 |
| CYMER INC | COM | 232572107 | 39 | 1000 | SH | DEFINED | 12 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 2298 | 112270 | SH | DEFINED | 3 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 2 | 100 | SH | DEFINED | 2 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 4 | 200 | SH | DEFINED | 9 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 78 | 3815 | SH | DEFINED | 12 |
| CYTEC INDS INC | COM | 232820100 | 82 | 2300 | SH | DEFINED | 6 |
| CYTEC INDS INC | COM | 232820100 | 9 | 242 | SH | DEFINED | 11 |
| CYTEC INDS INC | COM | 232820100 | 58 | 1619 | SH | DEFINED | 12 |
| CYTOGEN CORP | COM NEW | 232824300 | 6 | 520 | SH | DEFINED | 12 |
| CYTRX CORP | COM NEW | 232828301 | 9 | 5000 | SH | DEFINED | 12 |
| CYTYC CORP | COM | 232946103 | 352 | 15800 | SH | DEFINED | 12 |
| D & E COMMUNICATIONS INC | COM | 232860106 | 11 | 803 | SH | DEFINED | 12 |
| D & K HEALTHCARE RES INC | COM | 232861104 | 2116 | 206441 | SH | DEFINED | 6 |
| D R HORTON INC | COM | 23331A109 | 35 | 1000 | SH | DEFINED | 2 |

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

| | | | | | | | |
|-----------------------------|---------|-----------|-------|---------|----|---------|----|
| D R HORTON INC | COM | 23331A109 | 228 | 6437 | SH | DEFINED | 12 |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 13892 | 312310 | SH | DEFINED | 3 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 553 | 13254 | SH | DEFINED | 12 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 150 | 3600 | SH | DEFINED | 2 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 372 | 8914 | SH | DEFINED | 9 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 23 | 560 | SH | DEFINED | 11 |
| DANA CORP | COM | 235811106 | 85 | 4300 | SH | DEFINED | 12 |
| DANA CORP | COM | 235811106 | 9201 | 463300 | SH | DEFINED | 6 |
| DANAHER CORP DEL | COM | 235851102 | 93 | 1000 | SH | DEFINED | 4 |
| DANAHER CORP DEL | COM | 235851102 | 101 | 1085 | SH | DEFINED | 11 |
| DANAHER CORP DEL | COM | 235851102 | 1424 | 15255 | SH | DEFINED | 12 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 5 | 200 | SH | DEFINED | 6 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 7 | 300 | SH | DEFINED | 9 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 94 | 3809 | SH | DEFINED | 12 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 103 | 4168 | SH | DEFINED | 2 |
| DATASCOPE CORP | COM | 238113104 | 319 | 9080 | SH | DEFINED | 12 |
| DATASCOPE CORP | COM | 238113104 | 47 | 1350 | SH | DEFINED | 11 |
| DATASTREAM SYS INC | COM | 238124101 | 1 | 100 | SH | DEFINED | 12 |
| DATAWATCH CORP | COM NEW | 237917208 | 14 | 1170 | SH | DEFINED | 1 |
| DAVITA INC | COM | 23918K108 | 19 | 390 | SH | DEFINED | 3 |
| DAVITA INC | COM | 23918K108 | 7 | 150 | SH | DEFINED | 12 |
| DEAN FOODS CO NEW | COM | 242370104 | 21 | 622 | SH | DEFINED | 11 |
| DEAN FOODS CO NEW | COM | 242370104 | 297 | 8900 | SH | DEFINED | 12 |
| DEAN FOODS CO NEW | COM | 242370104 | 671 | 20100 | SH | DEFINED | 9 |
| DEB SHOPS INC | COM | 242728103 | 11037 | 426314 | SH | DEFINED | 6 |
| DEBT STRATEGIES FD INC NEW | COM | 24276Q109 | 66 | 9763 | SH | DEFINED | 12 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 10 | 400 | SH | DEFINED | 12 |
| DECODE GENETICS INC | COM | 243586104 | 53 | 5000 | SH | DEFINED | 12 |
| DECTRON INTERNATIONALE INC | COM | 243666104 | 0 | 50 | SH | DEFINED | 12 |
| DEERE & CO | COM | 244199105 | 458 | 6603 | SH | DEFINED | 2 |
| DEERE & CO | COM | 244199105 | 2358 | 34010 | SH | DEFINED | 6 |
| DEERE & CO | COM | 244199105 | 2718 | 39217 | SH | DEFINED | 12 |
| DEL LABS INC | COM | 245091103 | 5502 | 165715 | SH | DEFINED | 6 |
| DEL MONTE FOODS CO | COM | 24522P103 | 5 | 404 | SH | DEFINED | 11 |
| DEL MONTE FOODS CO | COM | 24522P103 | 122 | 10807 | SH | DEFINED | 9 |
| DEL MONTE FOODS CO | COM | 24522P103 | 150 | 13361 | SH | DEFINED | 2 |
| DEL MONTE FOODS CO | COM | 24522P103 | 1238 | 110048 | SH | DEFINED | 12 |
| DEL MONTE FOODS CO | COM | 24522P103 | 80666 | 7169716 | SH | DEFINED | 6 |
| DELAWARE INV GLBL DIV & INC | COM | 245916101 | 14 | 1136 | SH | DEFINED | 12 |
| DELAWARE INVTS DIV & INCOME | COM | 245915103 | 4 | 313 | SH | DEFINED | 9 |
| DELAWARE INVTS DIV & INCOME | COM | 245915103 | 341 | 27423 | SH | DEFINED | 12 |
| DELCATH SYS INC | COM | 24661P104 | 9 | 3200 | SH | DEFINED | 12 |
| DELL INC | COM | 24702R101 | 21617 | 642983 | SH | DEFINED | 2 |
| DELL INC | COM | 24702R101 | 10200 | 303385 | SH | DEFINED | 3 |
| DELL INC | COM | 24702R101 | 9944 | 295776 | SH | DEFINED | 12 |
| DELL INC | COM | 24702R101 | 8405 | 250000 | SH | DEFINED | 10 |
| DELL INC | COM | 24702R101 | 1140 | 33907 | SH | DEFINED | 11 |
| DELL INC | COM | 24702R101 | 127 | 3786 | SH | DEFINED | 4 |
| DELL INC | COM | 24702R101 | 1010 | 30047 | SH | DEFINED | 9 |
| DELPHI CORP | COM | 247126105 | 0 | 18 | SH | DEFINED | 11 |
| DELPHI CORP | COM | 247126105 | 6 | 609 | SH | DEFINED | 9 |
| DELPHI CORP | COM | 247126105 | 25 | 2490 | SH | DEFINED | 3 |
| DELPHI CORP | COM | 247126105 | 55 | 5499 | SH | DEFINED | 6 |
| DELPHI CORP | COM | 247126105 | 1419 | 142471 | SH | DEFINED | 12 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 36 | 850 | SH | DEFINED | 12 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 10351 | 246324 | SH | DEFINED | 3 |
| DELPHI FINL GROUP INC | CL A | 247131105 | 19929 | 474275 | SH | DEFINED | 6 |
| DELTA & PINE LD CO | COM | 247357106 | 11602 | 464972 | SH | DEFINED | 6 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 11 | 1425 | SH | DEFINED | 2 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 36 | 4522 | SH | DEFINED | 12 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 4740 | 598375 | SH | DEFINED | 6 |
| DELTA FINANCIAL CORP | COM | 247918105 | 190 | 22500 | SH | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|--------|---------|----|---------|----|
| DELTA NAT GAS INC | COM | 247748106 | 8 | 300 | SH | DEFINED | 12 |
| DELTATHREE INC | COM | 24783N102 | 5 | 2200 | SH | DEFINED | 12 |
| DELTIC TIMBER CORP | COM | 247850100 | 37 | 1044 | SH | DEFINED | 12 |
| DELUXE CORP | COM | 248019101 | 24 | 600 | SH | DEFINED | 12 |
| DELUXE CORP | COM | 248019101 | 12781 | 318730 | SH | DEFINED | 6 |
| DENBURY RESOURCES INC | COM | 247916208 | 22 | 1300 | SH | DEFINED | |
| DENDREON CORP | COM | 24823Q107 | 40 | 3000 | SH | DEFINED | 2 |
| DENDREON CORP | COM | 24823Q107 | 403 | 30300 | SH | DEFINED | 12 |
| DENDRITE INTL INC | COM | 248239105 | 1012 | 63200 | SH | DEFINED | 3 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 23 | 526 | SH | DEFINED | 9 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 35 | 782 | SH | DEFINED | 11 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 93 | 2100 | SH | DEFINED | 12 |
| DEPARTMENT 56 INC | COM | 249509100 | 2877 | 194650 | SH | DEFINED | 6 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 17 | 200 | SH | DEFINED | 12 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 5 | 280 | SH | DEFINED | 9 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 12 | 650 | SH | DEFINED | 2 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 15 | 845 | SH | DEFINED | 11 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 69 | 1700 | SH | DEFINED | 9 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 121 | 3000 | SH | DEFINED | 11 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 28 | 700 | SH | DEFINED | 2 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 30 | 731 | SH | DEFINED | 12 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 17547 | 434325 | SH | DEFINED | 1 |
| DEVON ENERGY CORP | COM | 25179M103 | 48 | 828 | SH | DEFINED | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 8 | 133 | SH | DEFINED | 2 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 9 | 160 | SH | DEFINED | 9 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 37 | 640 | SH | DEFINED | 3 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 151 | 2594 | SH | DEFINED | 11 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 2979 | 51227 | SH | DEFINED | 12 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 6758 | 116225 | SH | DEFINED | 1 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 11630 | 200000 | SH | DEFINED | 10 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 36730 | 631647 | SH | DEFINED | 6 |
| DEVRY INC DEL | COM | 251893103 | 15 | 500 | SH | DEFINED | 2 |
| DEVRY INC DEL | COM | 251893103 | 110795 | 3674800 | SH | DEFINED | 10 |
| DEVRY INC DEL | COM | 251893103 | 8300 | 275300 | SH | DEFINED | 8 |
| DEVRY INC DEL | COM | 251893103 | 4265 | 141460 | SH | DEFINED | 6 |
| DEVRY INC DEL | COM | 251893103 | 1199 | 39775 | SH | DEFINED | 12 |
| DEVRY INC DEL | COM | 251893103 | 142 | 4700 | SH | DEFINED | 9 |
| DEVRY INC DEL | COM | 251893103 | 332 | 11000 | SH | DEFINED | 11 |
| DHB INDS INC | COM | 23321E103 | 1391 | 188680 | SH | DEFINED | 3 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 69 | 1300 | SH | DEFINED | 11 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 109 | 2070 | SH | DEFINED | 9 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 13881 | 261963 | SH | DEFINED | 6 |
| DIAGNOSTIC PRODS CORP | COM | 252450101 | 78 | 1800 | SH | DEFINED | 12 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 5 | 200 | SH | DEFINED | 11 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 89 | 3660 | SH | DEFINED | 6 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 1006 | 41575 | SH | DEFINED | 12 |
| DIAMONDCLUSTER INTL INC | COM | 25278P106 | 258 | 26650 | SH | DEFINED | 12 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 831 | 7990 | SH | DEFINED | 12 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 29 | 500 | SH | DEFINED | 1 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 6 | 100 | SH | DEFINED | 12 |
| DIEBOLD INC | COM | 253651103 | 96 | 2000 | SH | DEFINED | 9 |
| DIEBOLD INC | COM | 253651103 | 97 | 2025 | SH | DEFINED | 11 |
| DIEBOLD INC | COM | 253651103 | 358 | 7450 | SH | DEFINED | 2 |
| DIEBOLD INC | COM | 253651103 | 2943 | 61152 | SH | DEFINED | 12 |
| DIEBOLD INC | COM | 253651103 | 3 | 60 | SH | DEFINED | 6 |
| DIGENE CORP | COM | 253752109 | 12 | 350 | SH | DEFINED | 12 |
| DIGI INTL INC | COM | 253798102 | 1649 | 167030 | SH | DEFINED | 3 |
| DIGITAL ANGEL CORP | COM | 253830103 | 1 | 150 | SH | DEFINED | 12 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 6 | 270 | SH | DEFINED | 12 |
| DIGITAL INSIGHT CORP | COM | 25385P106 | 14 | 695 | SH | DEFINED | 11 |
| DIGITAL LIGHTWAVE INC | COM | 253855100 | 1 | 300 | SH | DEFINED | 12 |
| DIGITAL RIV INC | COM | 25388B104 | 1641 | 69850 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|------------------|-----------|--------|----------|----|---------|----|
| DIGITAL RIV INC | COM | 25388B104 | 44 | 1900 | SH | DEFINED | 12 |
| DIGITAL THEATER SYS INC | COM | 25389G102 | 44 | 1714 | SH | DEFINED | 12 |
| DIGITALNET HLDGS INC | COM | 25389B103 | 33 | 1600 | SH | DEFINED | 12 |
| DIGITALNET HLDGS INC | COM | 25389B103 | 563 | 27600 | SH | DEFINED | 3 |
| DIGITAS INC | COM | 25388K104 | 7192 | 698950 | SH | DEFINED | 3 |
| DILLARDS INC | CL A | 254067101 | 22 | 1140 | SH | DEFINED | 12 |
| DILLARDS INC | CL A | 254067101 | 262 | 13700 | SH | DEFINED | 6 |
| DILLARDS INC | CL A | 254067101 | 8 | 400 | SH | DEFINED | 2 |
| DIME BANCORP INC NEW | *W EXP 99/99/999 | 25429Q110 | 0 | 2575 | SH | DEFINED | 12 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 7631 | 374965 | SH | DEFINED | 3 |
| DIMON INC | COM | 254394109 | 12 | 1650 | SH | DEFINED | 12 |
| DIMON INC | COM | 254394109 | 5564 | 783700 | SH | DEFINED | 6 |
| DIODES INC | COM | 254543101 | 17011 | 781401 | SH | DEFINED | 3 |
| DIONEX CORP | COM | 254546104 | 32 | 599 | SH | DEFINED | 12 |
| DIONEX CORP | COM | 254546104 | 2105 | 39890 | SH | DEFINED | 3 |
| THE DIRECTV GROUP INC | COM | 25459L106 | 3741 | 243210 | SH | DEFINED | 12 |
| THE DIRECTV GROUP INC | COM | 25459L106 | 208 | 13515 | SH | DEFINED | 11 |
| THE DIRECTV GROUP INC | COM | 25459L106 | 444874 | 28925462 | SH | DEFINED | 10 |
| THE DIRECTV GROUP INC | COM | 25459L106 | 563 | 36618 | SH | DEFINED | 9 |
| THE DIRECTV GROUP INC | COM | 25459L106 | 205051 | 13332300 | SH | DEFINED | 8 |
| THE DIRECTV GROUP INC | COM | 25459L106 | 2446 | 121012 | SH | DEFINED | 7 |
| THE DIRECTV GROUP INC | COM | 254591106 | 0 | 3 | SH | DEFINED | 1 |
| THE DIRECTV GROUP INC | COM | 25459L106 | 3 | 204 | SH | DEFINED | 2 |
| DISCOVERY LABORATORIES INC N | COM | 254668106 | 12 | 1000 | SH | DEFINED | 9 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 1650 | 66024 | SH | DEFINED | 1 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 26292 | 1052054 | SH | DEFINED | 6 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 16994 | 680032 | SH | DEFINED | 3 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 14239 | 569785 | SH | DEFINED | 12 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 11177 | 447245 | SH | DEFINED | 2 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 11138 | 445717 | SH | DEFINED | 4 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2585 | 103441 | SH | DEFINED | 9 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 1084 | 43364 | SH | DEFINED | 11 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 263 | 8400 | SH | DEFINED | 7 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 7573 | 303025 | SH | DEFINED | 5 |
| DITECH COMMUNICATIONS CORP | COM | 25500M103 | 51 | 3050 | SH | DEFINED | 11 |
| DITECH COMMUNICATIONS CORP | COM | 25500M103 | 5392 | 323450 | SH | DEFINED | 3 |
| DIVERSA CORP | COM | 255064107 | 9 | 1000 | SH | DEFINED | 9 |
| DJ ORTHOPEDICS INC | COM | 23325G104 | 21582 | 834901 | SH | DEFINED | 3 |
| DNP SELECT INCOME FD | COM | 23325P104 | 1453 | 127435 | SH | DEFINED | 12 |
| DOCUCORP INTL INC | COM | 255911109 | 255 | 21680 | SH | DEFINED | 3 |
| DOLLAR GEN CORP | COM | 256669102 | 110 | 5725 | SH | DEFINED | 11 |
| DOLLAR GEN CORP | COM | 256669102 | 2322 | 120940 | SH | DEFINED | 12 |
| DOLLAR GEN CORP | COM | 256669102 | 4483 | 233483 | SH | DEFINED | 3 |
| DOLLAR GEN CORP | COM | 256669102 | 10 | 525 | SH | DEFINED | 2 |
| DOLLAR GEN CORP | COM | 256669102 | 3 | 145 | SH | DEFINED | 9 |
| DOLLAR TREE STORES INC | COM | 256747106 | 1102 | 35665 | SH | DEFINED | 12 |
| DOMINION HOMES INC | COM | 257386102 | 1598 | 42000 | SH | DEFINED | 6 |
| DOMINION RES BLACK WARRIOR T | UNITS BEN INT | 25746Q108 | 58 | 2075 | SH | DEFINED | 12 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 73 | 1134 | SH | DEFINED | 9 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 5087 | 79121 | SH | DEFINED | 12 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 2512 | 39060 | SH | DEFINED | 11 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 592 | 9213 | SH | DEFINED | 5 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 136 | 2117 | SH | DEFINED | 2 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 14 | 221 | SH | DEFINED | 6 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 239 | 3718 | SH | DEFINED | 1 |
| DOMTAR INC | COM | 257561100 | 4274 | 355900 | SH | DEFINED | 6 |
| DOMTAR INC | COM | 257561100 | 20101 | 1682700 | SH | DEFINED | 7 |
| DONALDSON INC | COM | 257651109 | 6 | 220 | SH | DEFINED | 9 |
| DONALDSON INC | COM | 257651109 | 1046 | 39445 | SH | DEFINED | 12 |
| DONALDSON INC | COM | 257651109 | 113 | 4250 | SH | DEFINED | 11 |
| DONALDSON INC | COM | 257651109 | 911 | 34328 | SH | DEFINED | 2 |
| DONEGAL GROUP INC | CL A | 257701201 | 32 | 1600 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| DONEGAL GROUP INC | CL A | 257701201 | 1131 | 56428 | SH | DEFINED | 6 |
| DONEGAL GROUP INC | CL B | 257701300 | 448 | 22480 | SH | DEFINED | 6 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 13 | 441 | SH | DEFINED | 7 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 42 | 1400 | SH | DEFINED | 9 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 286 | 9466 | SH | DEFINED | 11 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 330 | 10900 | SH | DEFINED | 2 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 6112 | 202049 | SH | DEFINED | 12 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 10509 | 347395 | SH | DEFINED | 6 |
| DORAL FINL CORP | COM | 25811P100 | 3 | 85 | SH | DEFINED | 11 |
| DORAL FINL CORP | COM | 25811P100 | 1718 | 48800 | SH | DEFINED | 3 |
| DORCHESTER MINERALS LP | COM UNIT | 25820R105 | 24 | 1362 | SH | DEFINED | 12 |
| DOUBLECLICK INC | COM | 258609304 | 17 | 1549 | SH | DEFINED | 12 |
| DOVER CORP | COM | 260003108 | 2144 | 55302 | SH | DEFINED | 12 |
| DOVER CORP | COM | 260003108 | 10077 | 259921 | SH | DEFINED | 2 |
| DOVER CORP | COM | 260003108 | 651 | 16800 | SH | DEFINED | 11 |
| DOVER CORP | COM | 260003108 | 950 | 24500 | SH | DEFINED | 5 |
| DOVER DOWNS GAMING & ENTMT I | COM | 260095104 | 2 | 200 | SH | DEFINED | 11 |
| DOVER DOWNS GAMING & ENTMT I | COM | 260095104 | 13 | 1174 | SH | DEFINED | 12 |
| DOVER DOWNS GAMING & ENTMT I | COM | 260095104 | 1745 | 162950 | SH | DEFINED | 6 |
| DOVER MOTORSPORTS INC | COM | 260174107 | 5 | 1278 | SH | DEFINED | 12 |
| DOW CHEM CO | COM | 260543103 | 430 | 10665 | SH | DEFINED | 11 |
| DOW CHEM CO | COM | 260543103 | 11365 | 282162 | SH | DEFINED | 12 |
| DOW CHEM CO | COM | 260543103 | 6949 | 172508 | SH | DEFINED | 6 |
| DOW CHEM CO | COM | 260543103 | 4108 | 77600 | SH | DEFINED | 7 |
| DOW CHEM CO | COM | 260543103 | 478 | 11875 | SH | DEFINED | 5 |
| DOW CHEM CO | COM | 260543103 | 15489 | 384530 | SH | DEFINED | 3 |
| DOW CHEM CO | COM | 260543103 | 69 | 1705 | SH | DEFINED | 9 |
| DOW CHEM CO | COM | 260543103 | 1869 | 46412 | SH | DEFINED | 2 |
| DOW JONES & CO INC | COM | 260561105 | 1131 | 23600 | SH | DEFINED | 9 |
| DOW JONES & CO INC | COM | 260561105 | 253 | 5285 | SH | DEFINED | 12 |
| DOW JONES & CO INC | COM | 260561105 | 54 | 1130 | SH | DEFINED | 2 |
| DOW JONES & CO INC | COM | 260561105 | 172 | 3600 | SH | DEFINED | 11 |
| DOWNEY FINL CORP | COM | 261018105 | 29370 | 555200 | SH | DEFINED | 6 |
| DPL INC | COM | 233293109 | 25646 | 1367800 | SH | DEFINED | 6 |
| DPL INC | COM | 233293109 | 13 | 710 | SH | DEFINED | 3 |
| DPL INC | COM | 233293109 | 55 | 2950 | SH | DEFINED | 11 |
| DPL INC | COM | 233293109 | 296 | 15801 | SH | DEFINED | 12 |
| DPL INC | COM | 233293109 | 1099 | 58591 | SH | DEFINED | 2 |
| DPL INC | COM | 233293109 | 1298 | 69232 | SH | DEFINED | 9 |
| DREMAN/CLAYMORE DIVID & INC | COM | 26153R100 | 116 | 6000 | SH | DEFINED | 12 |
| DRESS BARN INC | COM | 261570105 | 3 | 190 | SH | DEFINED | 12 |
| DRESS BARN INC | COM | 261570105 | 10064 | 573290 | SH | DEFINED | 6 |
| DREW INDS INC | COM NEW | 26168L205 | 18 | 500 | SH | DEFINED | 11 |
| DREXLER TECHNOLOGY CORP | COM | 261876106 | 8 | 600 | 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 | 537 | 97904 | SH | DEFINED | 12 |
| DREYFUS MUN INCOME INC | COM | 26201R102 | 63 | 5850 | SH | DEFINED | 12 |
| DREYFUS STRATEGIC MUN BD FD | COM | 26202F107 | 231 | 25291 | SH | DEFINED | 12 |
| DREYFUS STRATEGIC MUNS INC | COM | 261932107 | 381 | 39699 | SH | DEFINED | 12 |
| DRIL-QUIP INC | COM | 262037104 | 293 | 17810 | SH | DEFINED | 3 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 22 | 800 | SH | DEFINED | 12 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 28 | 1000 | SH | DEFINED | 2 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 29 | 1035 | SH | DEFINED | 11 |
| DSP GROUP INC | COM | 23332B106 | 37 | 1450 | SH | DEFINED | 11 |
| DST SYS INC DEL | COM | 233326107 | 1501 | 33100 | SH | DEFINED | 12 |
| DST SYS INC DEL | COM | 233326107 | 20 | 431 | SH | DEFINED | 11 |
| DST SYS INC DEL | COM | 233326107 | 7 | 160 | SH | DEFINED | 6 |
| DTE ENERGY CO | COM | 233331107 | 15 | 355 | SH | DEFINED | 9 |
| DTE ENERGY CO | COM | 233331107 | 21 | 500 | SH | DEFINED | 11 |
| DTE ENERGY CO | COM | 233331107 | 138 | 3360 | SH | DEFINED | 6 |
| DTE ENERGY CO | COM | 233331107 | 167 | 4055 | SH | DEFINED | 2 |
| DTE ENERGY CO | COM | 233331107 | 264 | 6426 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| DTF TAX-FREE INCOME INC | COM | 23334J107 | 7 | 409 | SH | DEFINED | 12 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 8100 | 191842 | SH | DEFINED | 12 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 8157 | 193194 | SH | DEFINED | 4 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 26206 | 620700 | SH | DEFINED | 6 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1468 | 34765 | SH | DEFINED | 2 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 16396 | 388348 | SH | DEFINED | 3 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 2442 | 57843 | SH | DEFINED | 9 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1593 | 37735 | SH | DEFINED | 1 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 5516 | 130651 | SH | DEFINED | 5 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 3449 | 62155 | SH | DEFINED | 7 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 532 | 12592 | SH | DEFINED | 11 |
| DUANE READE INC | COM | 263578106 | 17 | 1000 | SH | DEFINED | 12 |
| DUCKWALL-ALCO STORES INC NEW | COM | 264142100 | 708 | 48465 | SH | DEFINED | 6 |
| DUCOMMUN INC DEL | COM | 264147109 | 387 | 16550 | SH | DEFINED | 3 |
| DUCOMMUN INC DEL | COM | 264147109 | 2799 | 119750 | SH | DEFINED | 6 |
| DUFF & PHELPS UTIL CORP BD T | COM | 26432K108 | 739 | 48761 | SH | DEFINED | 12 |
| DUKE ENERGY CORP | COM | 264399106 | 15 | 650 | SH | DEFINED | 6 |
| DUKE ENERGY CORP | COM | 264399106 | 5819 | 257479 | SH | DEFINED | 12 |
| DUKE ENERGY CORP | COM | 264399106 | 3164 | 140000 | SH | DEFINED | 10 |
| DUKE ENERGY CORP | COM | 264399106 | 2161 | 95600 | SH | DEFINED | 2 |
| DUKE ENERGY CORP | COM | 264399106 | 113 | 5000 | SH | DEFINED | 4 |
| DUKE ENERGY CORP | COM | 264399106 | 433 | 19151 | SH | DEFINED | 9 |
| DUKE REALTY CORP | COM NEW | 264411505 | 82 | 2350 | SH | DEFINED | 9 |
| DUKE REALTY CORP | COM NEW | 264411505 | 105 | 3028 | SH | DEFINED | 11 |
| DUKE REALTY CORP | COM NEW | 264411505 | 2378 | 68500 | SH | DEFINED | 2 |
| DUKE REALTY CORP | COM NEW | 264411505 | 2767 | 79699 | SH | DEFINED | 12 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 75 | 1396 | SH | DEFINED | 12 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 191 | 3563 | SH | DEFINED | 2 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 22 | 415 | SH | DEFINED | 9 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 40 | 750 | SH | DEFINED | 11 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 41609 | 777744 | SH | DEFINED | 3 |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 163 | 7000 | SH | DEFINED | |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 5 | 271 | SH | DEFINED | 9 |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 330 | 16931 | SH | DEFINED | 12 |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 27138 | 1391700 | SH | DEFINED | 6 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 375 | 28500 | SH | DEFINED | 3 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 3323 | 252478 | SH | DEFINED | 6 |
| DURATEK INC | COM | 26658Q102 | 2041 | 128017 | SH | DEFINED | 6 |
| DURATEK INC | COM | 26658Q102 | 3181 | 199550 | SH | DEFINED | 3 |
| DURATEK INC | COM | 26658Q102 | 6 | 400 | SH | DEFINED | 12 |
| DURECT CORP | COM | 266605104 | 7 | 2000 | SH | DEFINED | 12 |
| DURECT CORP | COM | 266605104 | 102 | 30000 | SH | DEFINED | |
| 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 | 29 | 1100 | SH | DEFINED | 11 |
| DYCOM INDS INC | COM | 267475101 | 99 | 3750 | SH | DEFINED | 12 |
| DYCOM INDS INC | COM | 267475101 | 2260 | 85220 | SH | DEFINED | 3 |
| DYCOM INDS INC | COM | 267475101 | 14522 | 547595 | SH | DEFINED | 6 |
| DYNAMEX INC | COM | 26784F103 | 7 | 500 | SH | DEFINED | 12 |
| DYNEGY INC NEW | CL A | 26816Q101 | 113 | 28530 | SH | DEFINED | 12 |
| DYNEGY INC NEW | CL A | 26816Q101 | 2177 | 549685 | SH | DEFINED | 6 |
| DYNEX CAP INC | COM NEW | 26817Q506 | 14 | 2100 | SH | DEFINED | 12 |
| E M C CORP MASS | COM | 268648102 | 85 | 6250 | SH | DEFINED | 4 |
| E M C CORP MASS | COM | 268648102 | 4288 | 315056 | SH | DEFINED | 12 |
| E M C CORP MASS | COM | 268648102 | 4094 | 300791 | SH | DEFINED | 3 |
| E M C CORP MASS | COM | 268648102 | 249 | 18292 | SH | DEFINED | 2 |
| E M C CORP MASS | COM | 268648102 | 58 | 4266 | SH | DEFINED | 11 |
| E M C CORP MASS | COM | 268648102 | 14 | 1065 | SH | DEFINED | 9 |
| E M C CORP MASS | COM | 268648102 | 0 | 20 | SH | DEFINED | 6 |
| E M C CORP MASS | COM | 268648102 | 538 | 39505 | SH | DEFINED | 5 |
| E ON AG | SPONSORED ADR | 268780103 | 3 | 40 | SH | DEFINED | 9 |
| E ON AG | SPONSORED ADR | 268780103 | 40 | 610 | SH | DEFINED | 11 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| E TRADE FINANCIAL CORP | COM | 269246104 | 85 | 6370 | SH | DEFINED | 12 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 13 | 1000 | SH | DEFINED | 2 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 14629 | 1095800 | SH | DEFINED | 10 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 13939 | 1044137 | SH | DEFINED | 3 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 13040 | 976790 | SH | DEFINED | 6 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 3384 | 253500 | SH | DEFINED | 8 |
| E-LOAN INC | COM | 26861P107 | 1831 | 588850 | SH | DEFINED | 6 |
| EAGLE BANCORP INC MD | COM | 268948106 | 526 | 26750 | SH | DEFINED | 12 |
| EAGLE BROADBAND INC | COM | 269437109 | 1 | 1000 | SH | DEFINED | 12 |
| EAGLE MATERIALS INC | COM | 26969P108 | 6 | 100 | SH | DEFINED | 12 |
| EAGLE MATERIALS INC | COM | 26969P108 | 9458 | 160721 | SH | DEFINED | 3 |
| EAGLE MATERIALS INC | CL B | 26969P207 | 6 | 104 | SH | DEFINED | 3 |
| EAGLE MATERIALS INC | COM | 26969P108 | 2195 | 37300 | SH | DEFINED | 6 |
| EAGLE MATERIALS INC | COM | 26969P108 | 31 | 520 | SH | DEFINED | 11 |
| EARTHLINK INC | COM | 270321102 | 11113 | 1252880 | SH | DEFINED | 3 |
| EARTHLINK INC | COM | 270321102 | 176 | 19889 | SH | DEFINED | 12 |
| EARTHLINK INC | COM | 270321102 | 1 | 100 | SH | DEFINED | 1 |
| EAST PENN FINL CORP | COM | 274287101 | 8 | 824 | SH | DEFINED | 12 |
| EAST WEST BANCORP INC | COM | 27579R104 | 2939 | 52475 | SH | DEFINED | 1 |
| EAST WEST BANCORP INC | COM | 27579R104 | 2803 | 50050 | SH | DEFINED | 3 |
| EAST WEST BANCORP INC | COM | 27579R104 | 515 | 9200 | SH | DEFINED | 11 |
| EASTERN AMERN NAT GAS TR | SPERS RCT UNIT | 276217106 | 889 | 37385 | SH | DEFINED | 12 |
| EASTERN CO | COM | 276317104 | 593 | 37050 | SH | DEFINED | 6 |
| EASTERN VA BANKSHARES INC | COM | 277196101 | 2939 | 127616 | SH | DEFINED | 12 |
| EASTGROUP PTY INC | COM | 277276101 | 94 | 2654 | SH | DEFINED | 12 |
| EASTMAN CHEM CO | COM | 277432100 | 774 | 18125 | SH | DEFINED | 12 |
| EASTMAN CHEM CO | COM | 277432100 | 1 | 16 | SH | DEFINED | 4 |
| EASTMAN CHEM CO | COM | 277432100 | 21 | 497 | SH | DEFINED | 2 |
| EASTMAN CHEM CO | COM | 277432100 | 1033 | 24200 | SH | DEFINED | 6 |
| EASTMAN CHEM CO | COM | 277432100 | 1 | 30 | SH | DEFINED | 1 |
| EASTMAN KODAK CO | COM | 277461109 | 3 | 120 | SH | DEFINED | 1 |
| EASTMAN KODAK CO | COM | 277461109 | 333 | 12732 | SH | DEFINED | 9 |
| EASTMAN KODAK CO | COM | 277461109 | 554 | 21185 | SH | DEFINED | 5 |
| EASTMAN KODAK CO | COM | 277461109 | 589 | 22525 | SH | DEFINED | 11 |
| EASTMAN KODAK CO | COM | 277461109 | 762 | 29105 | SH | DEFINED | 2 |
| EASTMAN KODAK CO | COM | 277461109 | 1046 | 30400 | SH | DEFINED | 7 |
| EASTMAN KODAK CO | COM | 277461109 | 11926 | 455694 | SH | DEFINED | 12 |
| EASTMAN KODAK CO | COM | 277461109 | 12167 | 464918 | SH | DEFINED | 6 |
| EASTMAN KODAK CO | COM | 277461109 | 282383 | 10790350 | SH | DEFINED | 8 |
| EASTMAN KODAK CO | COM | 277461109 | 585206 | 22361725 | SH | DEFINED | 10 |
| EASTMAN KODAK CO | COM | 277461109 | 413 | 15800 | SH | DEFINED | 4 |
| EATON CORP | COM | 278058102 | 409 | 7275 | SH | DEFINED | 12 |
| EATON CORP | COM | 278058102 | 309 | 5500 | SH | DEFINED | 2 |
| EATON CORP | COM | 278058102 | 233 | 4150 | SH | DEFINED | 3 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 11 | 293 | SH | DEFINED | 9 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 888 | 23300 | SH | DEFINED | 12 |
| EATON VANCE FL MUNI INCOME T | SH BEN INT | 27826B100 | 48 | 3000 | SH | DEFINED | 12 |
| EATON VANCE INS FL MUN BD FD | COM | 27828E102 | 23 | 1500 | SH | DEFINED | 12 |
| EATON VANCE INS MUN BD FD | COM | 27827X101 | 545 | 37387 | SH | DEFINED | 12 |
| EATON VANCE INS PA MUN BD FD | COM | 27828W102 | 116 | 7200 | SH | DEFINED | 12 |
| EATON VANCE LTD DUR INCOME F | COM | 27828H105 | 1410 | 72605 | SH | DEFINED | 12 |
| EATON VANCE MUNI INCOME TRUS | SH BEN INT | 27826U108 | 125 | 7648 | SH | DEFINED | 12 |
| EATON VANCE NJ MUNI INCOME T | SH BEN INT | 27826V106 | 29 | 1800 | SH | DEFINED | 12 |
| EATON VANCE SR FLTNG RTE TR | COM | 27828Q105 | 49 | 2537 | SH | DEFINED | 12 |
| EATON VANCE SR INCOME TR | SH BEN INT | 27826S103 | 76 | 8056 | SH | DEFINED | 12 |
| EATON VANCE TAX ADVT DIV INC | COM | 27828G107 | 703 | 33836 | SH | DEFINED | 12 |
| EATON VANCE TX ADV GBLBL DIV | COM | 27828S101 | 379 | 19450 | SH | DEFINED | 12 |
| EBAY INC | COM | 278642103 | 1428 | 20610 | SH | DEFINED | 5 |
| EBAY INC | COM | 278642103 | 2144 | 30921 | SH | DEFINED | 12 |
| EBAY INC | COM | 278642103 | 343 | 4950 | SH | DEFINED | 9 |
| EBAY INC | COM | 278642103 | 90 | 1300 | SH | DEFINED | 4 |
| EBAY INC | COM | 278642103 | 235 | 3398 | SH | DEFINED | 11 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|----------|-----|---------|----|
| EBAY INC | COM | 278642103 | 258116 | 3723000 | SH | DEFINED | 8 |
| EBAY INC | COM | 278642103 | 560919 | 8090570 | SH | DEFINED | 10 |
| ECHELON CORP | COM | 27874N105 | 192 | 17025 | SH | DEFINED | 12 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 240 | 7318 | SH | DEFINED | 12 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 10 | 292 | SH | DEFINED | 11 |
| ECI TELECOM LTD | ORD | 268258100 | 2250 | 377600 | SH | DEFINED | 3 |
| ECI TELECOM LTD | ORD | 268258100 | 3 | 500 | SH | DEFINED | 12 |
| ECLIPSYS CORP | COM | 278856109 | 146 | 10812 | SH | DEFINED | 12 |
| ECOLAB INC | COM | 278865100 | 208 | 7280 | SH | DEFINED | 11 |
| ECOLAB INC | COM | 278865100 | 57 | 2000 | SH | DEFINED | 9 |
| ECOLAB INC | COM | 278865100 | 23 | 800 | SH | DEFINED | 2 |
| ECOLAB INC | COM | 278865100 | 1488 | 52173 | SH | DEFINED | 12 |
| ECOLLEGE COM | COM | 27887E100 | 56 | 2700 | SH | DEFINED | 12 |
| EDGAR ONLINE INC | COM | 279765101 | 1 | 1000 | SH | DEFINED | 12 |
| EDGE PETE CORP DEL | COM | 279862106 | 6 | 400 | SH | DEFINED | 12 |
| EDISON INTL | COM | 281020107 | 165 | 6800 | SH | DEFINED | 9 |
| EDISON INTL | COM | 281020107 | 72 | 2960 | SH | DEFINED | 12 |
| EDISON INTL | COM | 281020107 | 25626 | 1055003 | SH | DEFINED | 3 |
| EDISON INTL | COM | 281020107 | 153 | 6300 | SH | DEFINED | 6 |
| EDO CORP | COM | 281347104 | 84 | 3500 | SH | DEFINED | 12 |
| EDUCATION MGMT CORP | COM | 28139T101 | 24 | 740 | SH | DEFINED | 12 |
| EDUCATION MGMT CORP | COM | 28139T101 | 30 | 930 | SH | DEFINED | 3 |
| EDUCATION MGMT CORP | COM | 28139T101 | 347 | 10900 | SH | DEFINED | 11 |
| EDWARDS AG INC | COM | 281760108 | 22 | 560 | SH | DEFINED | 3 |
| EDWARDS AG INC | COM | 281760108 | 1243 | 31781 | SH | DEFINED | 12 |
| EDWARDS AG INC | COM | 281760108 | 88 | 2240 | SH | DEFINED | 6 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 26 | 828 | SH | DEFINED | 11 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 42 | 1301 | SH | DEFINED | 12 |
| EFJ INC | COM | 26843B101 | 14 | 3070 | SH | DEFINED | 3 |
| EFUNDS CORP | COM | 28224R101 | 6843 | 417260 | SH | DEFINED | 3 |
| EL PASO CORP | COM | 28336L109 | 2863 | 402710 | SH | DEFINED | 6 |
| EL PASO CORP | COM | 28336L109 | 4 | 580 | SH | DEFINED | 9 |
| EL PASO CORP | COM | 28336L109 | 476 | 67000 | SH | DEFINED | 2 |
| EL PASO CORP | COM | 28336L109 | 410 | 57644 | SH | DEFINED | 12 |
| EL PASO CORPORATION CON BOND | DBCV | 28336LAC3 | 80 | 170000 | PRN | DEFINED | |
| EL PASO CORPORATION CON BOND | COM | 28336LAC3 | 36594 | 77860000 | PRN | DEFINED | 14 |
| EL PASO ELEC CO | COM NEW | 283677854 | 7 | 500 | SH | DEFINED | 12 |
| EL PASO ELEC CO | COM NEW | 283677854 | 6027 | 435450 | SH | DEFINED | 3 |
| EL PASO ELEC CO | COM NEW | 283677854 | 9298 | 671828 | SH | DEFINED | 6 |
| EL PASO ENERGY CAP TR I | PFD CV TR SECS | 283678209 | 70 | 2200 | SH | DEFINED | 12 |
| ELAN PLC | ADR | 284131208 | 12 | 600 | SH | DEFINED | 2 |
| ELAN PLC | ADR | 284131208 | 21 | 1000 | SH | DEFINED | 11 |
| ELBIT SYS LTD | ORD | M3760D101 | 4 | 200 | SH | DEFINED | 12 |
| ELBIT SYS LTD | ORD | M3760D101 | 5 | 300 | SH | DEFINED | 11 |
| ELDORADO GOLD CORP NEW | COM | 284902103 | 38 | 10000 | SH | DEFINED | 7 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 209 | 8869 | SH | DEFINED | 12 |
| ELECTRONIC ARTS INC | COM | 285512109 | 276615 | 5126300 | SH | DEFINED | 8 |
| ELECTRONIC ARTS INC | COM | 285512109 | 605507 | 11221403 | SH | DEFINED | 10 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1980 | 36690 | SH | DEFINED | 12 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1631 | 30350 | SH | DEFINED | 1 |
| ELECTRONIC ARTS INC | COM | 285512109 | 316 | 5884 | SH | DEFINED | 11 |
| ELECTRONIC ARTS INC | COM | 285512109 | 274 | 5075 | SH | DEFINED | 9 |
| ELECTRONIC ARTS INC | COM | 285512109 | 60 | 1108 | SH | DEFINED | 2 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 92 | 4762 | SH | DEFINED | 9 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 5805 | 300000 | SH | DEFINED | 10 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 5188 | 268085 | SH | DEFINED | 6 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 0 | 16 | SH | DEFINED | 1 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 96 | 4960 | SH | DEFINED | 3 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 22 | 1112 | SH | DEFINED | 2 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 3029 | 156515 | SH | DEFINED | 12 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 1854 | 63200 | SH | DEFINED | 6 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 21665 | 881750 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 13951 | 567691 | SH | DEFINED | 6 |
| ELECTRONICS FOR IMAGING INC | COM | 286082102 | 48 | 1970 | SH | DEFINED | 12 |
| ELKCORP | COM | 287456107 | 4837 | 178570 | SH | DEFINED | 3 |
| ELLIS PERRY INTL INC | COM | 288853104 | 1 | 27 | SH | DEFINED | 12 |
| ELLSWORTH CONV GROWTH & INCO | COM | 289074106 | 27 | 3265 | SH | DEFINED | 12 |
| ELSCINT LTD NEW | ORD | M40168102 | 1 | 160 | SH | DEFINED | 12 |
| EMBARCADERO TECHNOLOGIES INC | COM | 290787100 | 1516 | 118810 | SH | DEFINED | 3 |
| EMBARCADERO TECHNOLOGIES INC | COM | 290787100 | 3 | 200 | SH | DEFINED | 12 |
| EMBEX INC | COM | 290817105 | 853 | 75246 | SH | DEFINED | 6 |
| EMC INS GROUP INC | COM | 268664109 | 19 | 897 | SH | DEFINED | 6 |
| EMCOR GROUP INC | COM | 29084Q100 | 22423 | 610425 | SH | DEFINED | 6 |
| EMERGE INTERACTIVE INC | CL A | 29088W103 | 37 | 20370 | SH | DEFINED | 12 |
| EMERSON ELEC CO | COM | 291011104 | 239 | 3986 | SH | DEFINED | 9 |
| EMERSON ELEC CO | COM | 291011104 | 817 | 13644 | SH | DEFINED | 5 |
| EMERSON ELEC CO | COM | 291011104 | 1071 | 17872 | SH | DEFINED | 11 |
| EMERSON ELEC CO | COM | 291011104 | 833 | 13900 | SH | DEFINED | 1 |
| EMERSON ELEC CO | COM | 291011104 | 3410 | 56909 | SH | DEFINED | 3 |
| EMERSON ELEC CO | COM | 291011104 | 4079 | 51800 | SH | DEFINED | 7 |
| EMERSON ELEC CO | COM | 291011104 | 13249 | 221106 | SH | DEFINED | 2 |
| EMERSON ELEC CO | COM | 291011104 | 13302 | 222004 | SH | DEFINED | 12 |
| EMERSON ELEC CO | COM | 291011104 | 33154 | 553283 | SH | DEFINED | 6 |
| EMERSON RADIO CORP | COM NEW | 291087203 | 6 | 1500 | SH | DEFINED | 12 |
| EMISPHERE TECHNOLOGIES INC | COM | 291345106 | 3 | 500 | SH | DEFINED | 12 |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 17 | 707 | SH | DEFINED | 11 |
| EMPIRE DIST ELEC CO | COM | 291641108 | 138 | 6085 | SH | DEFINED | 12 |
| EMULEX CORP | COM NEW | 292475209 | 1 | 50 | SH | DEFINED | 6 |
| EMULEX CORP | COM NEW | 292475209 | 21 | 971 | SH | DEFINED | 11 |
| EMULEX CORP | COM NEW | 292475209 | 655 | 30780 | SH | DEFINED | 12 |
| EN POINTE TECHNOLOGIES INC | COM | 29247F108 | 8 | 3000 | SH | DEFINED | 12 |
| ENBRIDGE ENERGY MANAGEMENT L | SHS UNITS LLI | 29250X103 | 228 | 4615 | SH | DEFINED | 12 |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 944 | 18458 | SH | DEFINED | 12 |
| ENBRIDGE INC | COM | 29250N105 | 13854 | 341610 | SH | DEFINED | 7 |
| ENCANA CORP | COM | 292505104 | 852 | 19750 | SH | DEFINED | 11 |
| ENCANA CORP | COM | 292505104 | 4537 | 105220 | SH | DEFINED | 12 |
| ENCANA CORP | COM | 292505104 | 54642 | 1266761 | SH | DEFINED | 7 |
| ENCORE ACQUISITION CO | COM | 29255W100 | 9057 | 326950 | SH | DEFINED | 6 |
| ENCORE MED CORP | COM | 29256E109 | 120 | 15000 | SH | DEFINED | 5 |
| ENCYSIVE PHARMACEUTICALS INC | COM | 29256X107 | 7 | 670 | SH | DEFINED | 12 |
| ENDESA S A | SPONSORED ADR | 29258N107 | 143 | 7850 | SH | DEFINED | 2 |
| ENDESA S A | SPONSORED ADR | 29258N107 | 3 | 158 | SH | DEFINED | 9 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 24 | 1000 | SH | DEFINED | 12 |
| ENDOLOGIX INC | COM | 29266S106 | 1 | 200 | SH | DEFINED | 12 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 14605 | 410820 | SH | DEFINED | 6 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 169 | 4761 | SH | DEFINED | 12 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 5 | 144 | SH | DEFINED | 11 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 24871 | 699801 | SH | DEFINED | 3 |
| ENERGEN CORP | COM | 29265N108 | 39085 | 947519 | SH | DEFINED | 3 |
| ENERGEN CORP | COM | 29265N108 | 78 | 1888 | SH | DEFINED | 12 |
| ENERGEN CORP | COM | 29265N108 | 9433 | 228670 | SH | DEFINED | 6 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 7 | 160 | SH | DEFINED | 11 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 2 | 50 | SH | DEFINED | 12 |
| ENERGY EAST CORP | COM | 29266M109 | 681 | 26857 | SH | DEFINED | 12 |
| ENERGY EAST CORP | COM | 29266M109 | 3982 | 157004 | SH | DEFINED | 6 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 17 | 1300 | SH | DEFINED | 12 |
| ENERGY TRANSFER PRTNRS L P | UNIT LTD PARTN | 29273R109 | 40 | 1000 | SH | DEFINED | 9 |
| ENERGY TRANSFER PRTNRS L P | UNIT LTD PARTN | 29273R109 | 1483 | 37363 | SH | DEFINED | 12 |
| ENERGYSOUTH INC | COM | 292970100 | 9 | 250 | SH | DEFINED | 12 |
| ENERGYSOUTH INC | COM | 292970100 | 688 | 19703 | SH | DEFINED | 6 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 420 | 14340 | SH | DEFINED | 12 |
| ENGELHARD CORP | COM | 292845104 | 4 | 136 | SH | DEFINED | 12 |
| ENGELHARD CORP | COM | 292845104 | 235 | 7850 | SH | DEFINED | 6 |
| ENGELHARD CORP | COM | 292845104 | 39 | 1300 | SH | DEFINED | 11 |

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

| | | | | | | | |
|-------------------------------|----------------|-----------|-------|---------|----|---------|----|
| ENGELHARD CORP | COM | 292845104 | 45 | 1500 | SH | DEFINED | 9 |
| ENGELHARD CORP | COM | 292845104 | 24 | 800 | SH | DEFINED | 1 |
| ENGELHARD CORP | COM | 292845104 | 8999 | 301070 | SH | DEFINED | 3 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 3579 | 73325 | SH | DEFINED | 3 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 70 | 1425 | SH | DEFINED | 12 |
| ENNIS BUSINESS FORMS INC | COM | 293389102 | 339 | 20250 | SH | DEFINED | 2 |
| ENNIS BUSINESS FORMS INC | COM | 293389102 | 114 | 6800 | SH | DEFINED | 9 |
| ENNIS BUSINESS FORMS INC | COM | 293389102 | 4157 | 248350 | SH | DEFINED | 6 |
| ENPATH MEDICAL INC | COM | 29355Y105 | 1 | 100 | SH | DEFINED | 12 |
| ENPRO INDS INC | COM | 29355X107 | 2518 | 133100 | SH | DEFINED | 3 |
| ENPRO INDS INC | COM | 29355X107 | 5 | 288 | SH | DEFINED | 12 |
| ENSCO INTL INC | COM | 26874Q100 | 6 | 200 | SH | DEFINED | 6 |
| ENSCO INTL INC | COM | 26874Q100 | 109 | 3854 | SH | DEFINED | 1 |
| ENSCO INTL INC | COM | 26874Q100 | 1677 | 59526 | SH | DEFINED | 12 |
| ENSCO INTL INC | COM | 26874Q100 | 482 | 17100 | SH | DEFINED | 2 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 2 | 675 | SH | DEFINED | 11 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 29 | 11269 | SH | DEFINED | 12 |
| ENTERGY CORP NEW | COM | 29364G103 | 34 | 575 | SH | DEFINED | 9 |
| ENTERGY CORP NEW | COM | 29364G103 | 7 | 110 | SH | DEFINED | 6 |
| ENTERGY CORP NEW | COM | 29364G103 | 21 | 355 | SH | DEFINED | 11 |
| ENTERGY CORP NEW | COM | 29364G103 | 836 | 14050 | SH | DEFINED | 5 |
| ENTERGY CORP NEW | COM | 29364G103 | 932 | 15659 | SH | DEFINED | 12 |
| ENTERPRISE PRODS PARTNERS L | COM | 293792107 | 3077 | 131108 | SH | DEFINED | 12 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 8 | 200 | SH | DEFINED | 9 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 132 | 3225 | SH | DEFINED | 12 |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 9 | 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 | 99 | 10600 | SH | DEFINED | 12 |
| ENVOY COMMUNICATIONS GROUP I | COM | 293986105 | 1 | 640 | SH | DEFINED | 12 |
| ENZO BIOCHEM INC | COM | 294100102 | 86 | 5119 | SH | DEFINED | 12 |
| ENZO BIOCHEM INC | COM | 294100102 | 6 | 346 | SH | DEFINED | 9 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 5 | 320 | SH | DEFINED | 11 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 8 | 500 | SH | DEFINED | 12 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 5763 | 373500 | SH | DEFINED | 6 |
| EOG RES INC | COM | 26875P101 | 20 | 430 | SH | DEFINED | 6 |
| EOG RES INC | COM | 26875P101 | 1302 | 28362 | SH | DEFINED | 12 |
| EOG RES INC | COM | 26875P101 | 46 | 1000 | SH | DEFINED | 2 |
| EOG RES INC | COM | 26875P101 | 42 | 919 | SH | DEFINED | 11 |
| EON COMMUNICATIONS CORP | COM | 268763109 | 0 | 100 | SH | DEFINED | 6 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 27 | 2000 | SH | DEFINED | 12 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 22963 | 1742290 | SH | DEFINED | 3 |
| EPLUS INC | COM | 294268107 | 1757 | 135500 | SH | DEFINED | 6 |
| EQUIDYNE CORP | COM | 29442R105 | 0 | 200 | SH | DEFINED | 12 |
| EQUIFAX INC | COM | 294429105 | 5 | 200 | SH | DEFINED | 6 |
| EQUIFAX INC | COM | 294429105 | 14 | 550 | SH | DEFINED | 11 |
| EQUIFAX INC | COM | 294429105 | 651 | 25200 | SH | DEFINED | 1 |
| EQUIFAX INC | COM | 294429105 | 2288 | 88621 | SH | DEFINED | 12 |
| EQUIFAX INC | COM | 294429105 | 2316 | 89700 | SH | DEFINED | 3 |
| EQUITABLE RES INC | COM | 294549100 | 15476 | 348400 | SH | DEFINED | 6 |
| EQUITABLE RES INC | COM | 294549100 | 587 | 13211 | SH | DEFINED | 12 |
| EQUITABLE RES INC | COM | 294549100 | 18 | 400 | SH | DEFINED | 11 |
| EQUITABLE RES INC | COM | 294549100 | 27 | 600 | SH | DEFINED | 2 |
| EQUITY INCOME FD | UT 1 EX SR-ATT | 294700703 | 21 | 257 | SH | DEFINED | 12 |
| EQUITY INNS INC | COM | 294703103 | 7 | 802 | SH | DEFINED | 12 |
| EQUITY MARKETING INC | COM | 294724109 | 53 | 3525 | SH | DEFINED | 12 |
| EQUITY MARKETING INC | COM | 294724109 | 1057 | 71450 | SH | DEFINED | 6 |
| EQUITY OFFICE PPTYS TRST Pfd. | Stk. PFD | 294741509 | 1074 | 21000 | SH | DEFINED | 14 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 2808 | 97185 | SH | DEFINED | 2 |
| EQUITY OFFICE PROPERTIES TRU | PFD CV B 5.25% | 294741509 | 8 | 155 | SH | DEFINED | 2 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 339 | 11745 | SH | DEFINED | 12 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 191 | 5500 | SH | DEFINED | 7 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 133 | 4600 | SH | DEFINED | 11 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 15 | 525 | SH | DEFINED | 9 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 52 | 1800 | SH | DEFINED | 6 |
| EQUITY ONE | COM | 294752100 | 2281 | 118700 | SH | DEFINED | 3 |
| EQUITY ONE | COM | 294752100 | 230 | 11977 | SH | DEFINED | 12 |
| EQUITY RESIDENTIAL | PFD CONV E 7% | 29476L883 | 70 | 2100 | SH | DEFINED | 2 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 17573 | 588715 | SH | DEFINED | 1 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 2075 | 69528 | SH | DEFINED | 9 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 1323 | 44336 | SH | DEFINED | 2 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 286 | 9572 | SH | DEFINED | 12 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 35 | 900 | SH | DEFINED | 7 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 37 | 1250 | SH | DEFINED | 11 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 11 | 400 | SH | DEFINED | 2 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 31 | 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 | 57 | 1175 | SH | DEFINED | 12 |
| ESB FINL CORP | COM | 26884F102 | 6 | 403 | SH | DEFINED | 12 |
| ESCALADE INC | COM | 296056104 | 3 | 100 | SH | DEFINED | 11 |
| ESCALADE INC | COM | 296056104 | 5 | 150 | SH | DEFINED | 12 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 12 | 250 | SH | DEFINED | 12 |
| ESPEED INC | CL A | 296643109 | 7 | 345 | SH | DEFINED | 11 |
| ESPEED INC | CL A | 296643109 | 696 | 33205 | SH | DEFINED | 12 |
| ESS TECHNOLOGY INC | COM | 269151106 | 16 | 1095 | SH | DEFINED | 11 |
| ESS TECHNOLOGY INC | COM | 269151106 | 3543 | 241670 | SH | DEFINED | 3 |
| ESS TECHNOLOGY INC | COM | 269151106 | 15 | 1000 | SH | DEFINED | 12 |
| ESSEX CORP | COM | 296744105 | 8 | 900 | SH | DEFINED | 11 |
| ESSEX CORP | COM | 296744105 | 13 | 1500 | SH | DEFINED | 12 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 22 | 535 | SH | DEFINED | 12 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 61 | 1475 | SH | DEFINED | 11 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 8107 | 196483 | SH | DEFINED | 5 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 11463 | 277823 | SH | DEFINED | 4 |
| ETHYL CORP | COM NEW | 297659609 | 0 | 20 | SH | DEFINED | 12 |
| ETHYL CORP | COM NEW | 297659609 | 5913 | 298500 | SH | DEFINED | 3 |
| EUROPE FD INC | COM | 29874M103 | 33 | 3275 | SH | DEFINED | 12 |
| EUROPEAN WT FD INC | COM | 298792102 | 27 | 11395 | SH | DEFINED | 12 |
| EVERCEL INC | COM | 299759100 | 3 | 6000 | SH | DEFINED | 11 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 13656 | 159835 | SH | DEFINED | 6 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 23379 | 273630 | SH | DEFINED | 3 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 128 | 1500 | SH | DEFINED | 11 |
| EVERGREEN INCOME ADVANTAGE F | COM SHS | 30023Y105 | 276 | 17839 | SH | DEFINED | 12 |
| EVERGREEN MANAGED INCOME FD | COM SHS | 30024Y104 | 38 | 2025 | SH | DEFINED | 12 |
| EVERTRUST FINL GROUP INC | COM | 300412103 | 19 | 1050 | SH | DEFINED | 11 |
| EVOLVING SYS INC | COM | 30049R100 | 7 | 900 | SH | DEFINED | 12 |
| EXACTECH INC | COM | 30064E109 | 59 | 3200 | SH | DEFINED | 12 |
| EXCEL TECHNOLOGY INC | COM | 30067T103 | 38 | 1200 | SH | DEFINED | 4 |
| EXCEL TECHNOLOGY INC | COM | 30067T103 | 252 | 8000 | SH | DEFINED | 11 |
| EXELON CORP | COM | 30161N101 | 485 | 7048 | SH | DEFINED | 9 |
| EXELON CORP | COM | 30161N101 | 9024 | 131034 | SH | DEFINED | 3 |
| EXELON CORP | COM | 30161N101 | 2060 | 29908 | SH | DEFINED | 12 |
| EXELON CORP | COM | 30161N101 | 275 | 4000 | SH | DEFINED | 5 |
| EXELON CORP | COM | 30161N101 | 10 | 148 | SH | DEFINED | 6 |
| EXELON CORP | COM | 30161N101 | 38 | 550 | SH | DEFINED | 11 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 36 | 900 | SH | DEFINED | 12 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 607 | 15420 | SH | DEFINED | 11 |
| EXPONENT INC | COM | 30214U102 | 1717 | 76250 | SH | DEFINED | 6 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 533 | 7140 | SH | DEFINED | 12 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 13 | 175 | SH | DEFINED | 9 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 190 | 2554 | SH | DEFINED | 3 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 35872 | 2883595 | SH | DEFINED | 3 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 2 | 180 | SH | DEFINED | 12 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 8592 | 690650 | SH | DEFINED | 6 |
| EXTENDED STAY AMER INC | COM | 30224P101 | 17 | 880 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| EXTREME NETWORKS INC | COM | 30226D106 | 3 | 400 | SH | DEFINED | 12 |
| EXXON MOBIL CORP | COM | 30231G102 | 11880 | 285655 | SH | DEFINED | 11 |
| EXXON MOBIL CORP | COM | 30231G102 | 42267 | 1016279 | SH | DEFINED | 1 |
| EXXON MOBIL CORP | COM | 30231G102 | 42555 | 1023204 | SH | DEFINED | 3 |
| EXXON MOBIL CORP | COM | 30231G102 | 56801 | 1365733 | SH | DEFINED | 12 |
| EXXON MOBIL CORP | COM | 30231G102 | 42257 | 1016048 | SH | DEFINED | 5 |
| EXXON MOBIL CORP | COM | 30231G102 | 4744 | 114065 | SH | DEFINED | 9 |
| EXXON MOBIL CORP | COM | 30231G102 | 344 | 6300 | SH | DEFINED | 7 |
| EXXON MOBIL CORP | COM | 30231G102 | 236 | 5670 | SH | DEFINED | 4 |
| EXXON MOBIL CORP | COM | 30231G102 | 50451 | 1213064 | SH | DEFINED | 2 |
| EXXON MOBIL CORP | COM | 30231G102 | 9092 | 218610 | SH | DEFINED | 6 |
| EYETECH PHARMACEUTICALS INC | COM | 302297106 | 7 | 200 | SH | DEFINED | 12 |
| EZCORP INC | CL A NON VTG | 302301106 | 226 | 21970 | SH | DEFINED | 3 |
| F M C CORP | COM NEW | 302491303 | 14 | 330 | SH | DEFINED | 12 |
| F M C CORP | COM NEW | 302491303 | 15445 | 360700 | SH | DEFINED | 6 |
| F N B CORP N C | COM | 302519103 | 643 | 30189 | SH | DEFINED | 6 |
| F N B CORP N C | COM | 302519103 | 230 | 10781 | SH | DEFINED | 12 |
| F N B CORP VA | COM | 302930102 | 333 | 12092 | SH | DEFINED | 6 |
| F N B CORP VA | COM | 302930102 | 65 | 2348 | SH | DEFINED | 12 |
| FACTSET RESH SYS INC | COM | 303075105 | 3 | 65 | SH | DEFINED | 12 |
| FACTSET RESH SYS INC | COM | 303075105 | 18 | 422 | SH | DEFINED | 11 |
| FAIR ISAAC CORP | COM | 303250104 | 12 | 337 | SH | DEFINED | 11 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 1 | 60 | SH | DEFINED | 6 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 8 | 345 | SH | DEFINED | 2 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 38 | 1600 | SH | DEFINED | 12 |
| FAIRMONT HOTELS RESORTS INC | COM | 305204109 | 92 | 3672 | SH | DEFINED | 12 |
| FALCON PRODS INC | COM | 306075102 | 38 | 10000 | SH | DEFINED | |
| FALMOUTH BANCORP INC | COM | 306754102 | 4 | 100 | SH | DEFINED | 12 |
| FAMILY DLR STORES INC | COM | 307000109 | 90 | 2500 | SH | DEFINED | 11 |
| FAMILY DLR STORES INC | COM | 307000109 | 834 | 23210 | SH | DEFINED | 12 |
| FAMILY DLR STORES INC | COM | 307000109 | 0 | 0 | SH | DEFINED | 6 |
| FAMILY DLR STORES INC | COM | 307000109 | 14 | 400 | SH | DEFINED | 4 |
| FARMER BROS CO | COM | 307675108 | 54 | 150 | SH | DEFINED | 2 |
| FASTENAL CO | COM | 311900104 | 1434 | 26700 | SH | DEFINED | 11 |
| FBL FINL GROUP INC | CL A | 30239F106 | 34 | 1200 | SH | DEFINED | 11 |
| FBL FINL GROUP INC | CL A | 30239F106 | 4 | 143 | SH | DEFINED | 12 |
| FBL FINL GROUP INC | CL A | 30239F106 | 16522 | 587960 | SH | DEFINED | 6 |
| FEDDERS CORP | COM NEW | 313135501 | 4 | 694 | SH | DEFINED | 12 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 6780 | 114805 | SH | DEFINED | 5 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 16638 | 281719 | SH | DEFINED | 3 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 10220 | 173051 | SH | DEFINED | 4 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 4483 | 75900 | SH | DEFINED | 8 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 2947 | 49890 | SH | DEFINED | 12 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 164 | 2775 | SH | DEFINED | 11 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 136 | 2300 | SH | DEFINED | 6 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 61 | 1035 | SH | DEFINED | 9 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 12555 | 212579 | SH | DEFINED | 2 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 3410 | 45861 | SH | DEFINED | 1 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 460350 | 6191659 | SH | DEFINED | 10 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 229548 | 3087400 | SH | DEFINED | 8 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 45396 | 610573 | SH | DEFINED | 6 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 28347 | 381263 | SH | DEFINED | 2 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 19635 | 264084 | SH | DEFINED | 3 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 17470 | 234963 | SH | DEFINED | 12 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 9883 | 132930 | SH | DEFINED | 9 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 5819 | 78269 | SH | DEFINED | 4 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2905 | 39071 | SH | DEFINED | 5 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 963 | 12950 | SH | DEFINED | 11 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 8110 | 83000 | SH | DEFINED | 7 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 57 | 1225 | SH | DEFINED | 2 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 1150 | 24901 | SH | DEFINED | 12 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 1723 | 37303 | SH | DEFINED | 9 |

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

| | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|----|---------|----|
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 144 | 3125 | SH | DEFINED | 11 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 862 | 43409 | SH | DEFINED | 12 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 193 | 9700 | SH | DEFINED | 2 |
| FEDERAL SIGNAL CORP | COM | 313855108 | 518 | 26090 | SH | DEFINED | 9 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 464 | 8590 | SH | DEFINED | 12 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 42195 | 780670 | SH | DEFINED | 6 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 9158 | 169440 | SH | DEFINED | 3 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 435 | 8050 | SH | DEFINED | 5 |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 81 | 1500 | SH | DEFINED | 2 |
| FEDERATED INVS INC PA | CL B | 314211103 | 1322 | 42055 | SH | DEFINED | 12 |
| FEDERATED PREM INTR MUN INC | COM | 31423M105 | 95 | 6500 | SH | DEFINED | 12 |
| FEDERATED PREM MUN INC FD | COM | 31423P108 | 91 | 6072 | SH | DEFINED | 12 |
| FEDEX CORP | COM | 31428X106 | 3209 | 42695 | SH | DEFINED | 11 |
| FEDEX CORP | COM | 31428X106 | 2601 | 34605 | SH | DEFINED | 12 |
| FEDEX CORP | COM | 31428X106 | 15107 | 201000 | SH | DEFINED | 6 |
| FEDEX CORP | COM | 31428X106 | 7313 | 97300 | SH | DEFINED | 3 |
| FEDEX CORP | COM | 31428X106 | 310 | 4118 | SH | DEFINED | 2 |
| FEDEX CORP | COM | 31428X106 | 109 | 1100 | SH | DEFINED | 7 |
| FEI CO | COM | 30241L109 | 26 | 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 | 13 | 1200 | SH | DEFINED | 2 |
| FELCOR LODGING TR INC | COM | 31430F101 | 10 | 1000 | SH | DEFINED | 12 |
| FERRELLGAS PARTNERS L.P. | UNIT LTD PART | 315293100 | 230 | 9100 | SH | DEFINED | 12 |
| FERRO CORP | COM | 315405100 | 1708 | 65325 | SH | DEFINED | 2 |
| FERRO CORP | COM | 315405100 | 63 | 2420 | SH | DEFINED | 12 |
| FERRO CORP | COM | 315405100 | 40 | 1515 | SH | DEFINED | 11 |
| 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 | 4642 | 126650 | SH | DEFINED | 1 |
| FIDELITY NATL FINL INC | COM | 316326107 | 111 | 2794 | SH | DEFINED | 6 |
| FIDELITY NATL FINL INC | COM | 316326107 | 134 | 3386 | SH | DEFINED | 12 |
| FIFTH THIRD BANCORP | COM | 316773100 | 56444 | 1019397 | SH | DEFINED | 2 |
| FIFTH THIRD BANCORP | COM | 316773100 | 3456 | 62412 | SH | DEFINED | 1 |
| FIFTH THIRD BANCORP | COM | 316773100 | 2504 | 45219 | SH | DEFINED | 12 |
| FIFTH THIRD BANCORP | COM | 316773100 | 81 | 1468 | SH | DEFINED | 11 |
| FIFTH THIRD BANCORP | COM | 316773100 | 3 | 50 | SH | DEFINED | 9 |
| FILENET CORP | COM | 316869106 | 1019 | 38230 | SH | DEFINED | 3 |
| FILENET CORP | COM | 316869106 | 1 | 30 | SH | DEFINED | 12 |
| FINANCIAL FED CORP | COM | 317492106 | 17 | 505 | SH | DEFINED | 11 |
| FINANCIAL FED CORP | COM | 317492106 | 3 | 100 | SH | DEFINED | 12 |
| FINANCIAL INSTNS INC | COM | 317585404 | 1018 | 44358 | SH | DEFINED | 6 |
| FINDWHAT COM | COM | 317794105 | 1447 | 66825 | SH | DEFINED | 12 |
| FINISH LINE INC | CL A | 317923100 | 15 | 400 | SH | DEFINED | 12 |
| FINLAY ENTERPRISES INC | COM NEW | 317884203 | 2395 | 132990 | SH | DEFINED | 6 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 38 | 1237 | SH | DEFINED | 12 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 17595 | 578390 | SH | DEFINED | 6 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 7 | 220 | SH | DEFINED | 11 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 18360 | 603550 | SH | DEFINED | 3 |
| FIRST BANCORP N C | COM | 318910106 | 31 | 1000 | SH | DEFINED | 12 |
| FIRST BANCORP P R | COM | 318672102 | 32681 | 785600 | SH | DEFINED | 3 |
| FIRST CASH FINL SVCS INC | COM | 31942D107 | 1313 | 38885 | SH | DEFINED | 3 |
| FIRST CHARTER CORP | COM | 319439105 | 113 | 5384 | SH | DEFINED | 12 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 109 | 2920 | SH | DEFINED | 2 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 699 | 18690 | SH | DEFINED | 3 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 2417 | 64650 | SH | DEFINED | 1 |
| FIRST CMNTY BANCORP CALIF | COM | 31983B101 | 109 | 2920 | SH | DEFINED | 12 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 331 | 22417 | SH | DEFINED | 12 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 148 | 10000 | SH | DEFINED | 1 |
| FIRST CONSULTING GROUP INC | COM | 31986R103 | 4910 | 784135 | SH | DEFINED | 6 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 14649 | 119100 | SH | DEFINED | 6 |
| FIRST CTZNS BANCSHARES INC N | CL A | 31946M103 | 302 | 2455 | SH | DEFINED | 12 |
| FIRST DATA CORP | COM | 319963104 | 14061 | 333523 | SH | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|---------|-----------|-------|---------|----|---------|----|
| FIRST DATA CORP | COM | 319963104 | 18372 | 435776 | SH | DEFINED | 1 |
| FIRST DATA CORP | COM | 319963104 | 11251 | 266858 | SH | DEFINED | 6 |
| FIRST DATA CORP | COM | 319963104 | 6649 | 120000 | SH | DEFINED | 7 |
| FIRST DATA CORP | COM | 319963104 | 4240 | 100561 | SH | DEFINED | 12 |
| FIRST DATA CORP | COM | 319963104 | 90 | 2139 | SH | DEFINED | 9 |
| FIRST DATA CORP | COM | 319963104 | 353 | 8365 | SH | DEFINED | 11 |
| FIRST DATA CORP | COM | 319963104 | 1001 | 23747 | SH | DEFINED | 4 |
| FIRST DATA CORP | COM | 319963104 | 3991 | 94661 | SH | DEFINED | 3 |
| FIRST FED CAP CORP | COM | 319960100 | 9800 | 459669 | SH | DEFINED | 6 |
| FIRST FED FINL CORP KY | COM | 319961108 | 700 | 26425 | SH | DEFINED | 6 |
| FIRST FINL BANCORP OH | COM | 320209109 | 44 | 2400 | SH | DEFINED | 12 |
| FIRST FINL CORP IND | COM | 320218100 | 496 | 16933 | SH | DEFINED | 6 |
| FIRST FINL CORP IND | COM | 320218100 | 17 | 566 | SH | DEFINED | 12 |
| FIRST FINL HLDGS INC | COM | 320239106 | 90 | 3000 | SH | DEFINED | 11 |
| FIRST FINL HLDGS INC | COM | 320239106 | 1986 | 66327 | SH | DEFINED | 6 |
| FIRST FINL HLDGS INC | COM | 320239106 | 60 | 2000 | SH | DEFINED | 12 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 3425 | 156700 | SH | DEFINED | 6 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 1525 | 69766 | SH | DEFINED | 12 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 6 | 260 | SH | DEFINED | 9 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 2 | 100 | SH | DEFINED | 1 |
| FIRST HORIZON PHARMACEUTICAL | COM | 32051K106 | 26322 | 1670180 | SH | DEFINED | 3 |
| FIRST IND CORP | COM | 32054R108 | 20 | 971 | SH | DEFINED | 12 |
| FIRST INDUSTRIAL REALTY TRUS | COM | 32054K103 | 910 | 23032 | SH | DEFINED | 12 |
| FIRST LONG IS CORP | COM | 320734106 | 295 | 5875 | SH | DEFINED | 12 |
| FIRST M & F CORP | COM | 320744105 | 612 | 18253 | SH | DEFINED | 6 |
| FIRST MARINER BANCORP | COM | 320795107 | 97 | 5080 | SH | DEFINED | 12 |
| FIRST MERCHANTS CORP | COM | 320817109 | 38 | 1590 | SH | DEFINED | 12 |
| FIRST MERCHANTS CORP | COM | 320817109 | 32 | 1322 | SH | DEFINED | 6 |
| FIRST MUTUAL BANCSHARES INC | COM | 32190E102 | 913 | 37654 | SH | DEFINED | 6 |
| FIRST NATL BANKSHRS FL INC N | COM | 321100109 | 95 | 5408 | SH | DEFINED | 12 |
| FIRST NATL BANKSHRS FL INC N | COM | 321100109 | 808 | 46000 | SH | DEFINED | 3 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 1560 | 114275 | SH | DEFINED | 1 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 36 | 2644 | SH | DEFINED | 2 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 177 | 12964 | SH | DEFINED | 12 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 184 | 13505 | SH | DEFINED | 11 |
| FIRST PL FINL CORP | COM | 33610T109 | 3449 | 190151 | SH | DEFINED | 6 |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 3039 | 78800 | SH | DEFINED | 3 |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 9233 | 239450 | SH | DEFINED | 6 |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 6 | 151 | SH | DEFINED | 9 |
| FIRST SENTINEL BANCORP INC | COM | 33640T103 | 45 | 2119 | SH | DEFINED | 12 |
| FIRST SENTINEL BANCORP INC | COM | 33640T103 | 66 | 3100 | SH | DEFINED | 11 |
| FIRST SOUTH BANCORP INC VA | COM | 33646W100 | 36 | 934 | SH | DEFINED | 6 |
| FIRST ST BANCORPORATION | COM | 336453105 | 2754 | 89250 | SH | DEFINED | 1 |
| FIRST TENN NATL CORP | COM | 337162101 | 118 | 2470 | SH | DEFINED | 6 |
| FIRST TENN NATL CORP | COM | 337162101 | 19 | 400 | SH | DEFINED | 11 |
| FIRST TENN NATL CORP | COM | 337162101 | 76 | 1600 | SH | DEFINED | 9 |
| FIRST TENN NATL CORP | COM | 337162101 | 1512 | 31697 | SH | DEFINED | 12 |
| FIRST TENN NATL CORP | COM | 337162101 | 1906 | 39950 | SH | DEFINED | 2 |
| FIRST TR VALUE LINE 100 FD | COM SHS | 33735D104 | 274 | 16200 | SH | DEFINED | 12 |
| FIRST TR VALUE LINE DIV FD | COM SHS | 33735A100 | 458 | 31690 | SH | DEFINED | 12 |
| FIRST UTD CORP | COM | 33741H107 | 434 | 18768 | SH | DEFINED | 6 |
| FIRST UTD CORP | COM | 33741H107 | 7 | 292 | SH | DEFINED | 12 |
| FIRST W VA BANCORP INC | COM | 337493100 | 36 | 1503 | SH | DEFINED | 12 |
| FIRST W VA BANCORP INC | COM | 337493100 | 27 | 1100 | SH | DEFINED | 11 |
| FIRST YRS INC | COM | 337610109 | 15 | 900 | SH | DEFINED | 11 |
| FIRST YRS INC | COM | 337610109 | 1682 | 98143 | SH | DEFINED | 6 |
| FIRSTBANK CORP MICH | COM | 33761G104 | 1186 | 44574 | SH | DEFINED | 6 |
| FIRSTBANK NW CORP | COM | 33762X106 | 65 | 2200 | SH | DEFINED | 12 |
| FIRSTENERGY CORP | COM | 337932107 | 41 | 1050 | SH | DEFINED | 11 |
| FIRSTENERGY CORP | COM | 337932107 | 66 | 1686 | SH | DEFINED | 2 |
| FIRSTENERGY CORP | COM | 337932107 | 122 | 3114 | SH | DEFINED | 9 |
| FIRSTENERGY CORP | COM | 337932107 | 563 | 14409 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| FIRSTENERGY CORP | COM | 337932107 | 1648 | 42170 | SH | DEFINED | 12 |
| FIRSTFED AMER BANCORP INC | COM | 337929103 | 1517 | 54430 | SH | DEFINED | 6 |
| FIRSTFED FINL CORP | COM | 337907109 | 68 | 1469 | SH | DEFINED | 11 |
| FIRSTFED FINL CORP | COM | 337907109 | 18 | 400 | SH | DEFINED | 1 |
| FIRSTFED FINL CORP | COM | 337907109 | 146 | 3160 | SH | DEFINED | 12 |
| FIRSTFED FINL CORP | COM | 337907109 | 12321 | 267100 | SH | DEFINED | 6 |
| FIRSTMERIT CORP | COM | 337915102 | 10 | 400 | SH | DEFINED | 2 |
| FIRSTMERIT CORP | COM | 337915102 | 1134 | 43539 | SH | DEFINED | 12 |
| FIRSTMERIT CORP | COM | 337915102 | 9612 | 368985 | SH | DEFINED | 6 |
| FISERV INC | COM | 337738108 | 82 | 2292 | SH | DEFINED | 12 |
| FISERV INC | COM | 337738108 | 5441 | 152123 | SH | DEFINED | 1 |
| FISERV INC | COM | 337738108 | 527 | 14737 | SH | DEFINED | 11 |
| FIVE STAR QUALITY CARE INC | COM | 33832D106 | 4 | 907 | SH | DEFINED | 12 |
| FIVE STAR QUALITY CARE INC | COM | 33832D106 | 0 | 30 | SH | DEFINED | 9 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 14117 | 550375 | SH | DEFINED | 6 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 47956 | 1869620 | SH | DEFINED | 3 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 3 | 128 | SH | DEFINED | 11 |
| FLAHERTY & CRMN/CLYMR PFD SE | COM SHS | 338478100 | 2358 | 85234 | SH | DEFINED | 12 |
| FLAHERTY & CRMRN CLYMRE T R | COM | 338479108 | 126 | 4841 | SH | DEFINED | 12 |
| FLAHERTY & CRUMRINE PFD INC | COM | 338480106 | 22 | 1100 | SH | DEFINED | 12 |
| FLAHERTY & CRUMRINE PFD INC | COM | 33848E106 | 74 | 5000 | SH | DEFINED | 12 |
| FLANDERS CORP | COM | 338494107 | 29 | 4200 | SH | DEFINED | 11 |
| FLANDERS CORP | COM | 338494107 | 246 | 35000 | SH | DEFINED | 12 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 304 | 6703 | SH | DEFINED | 2 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 54 | 1200 | SH | DEFINED | 11 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 3120 | 68830 | SH | DEFINED | 9 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 52 | 1150 | SH | DEFINED | 4 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 46 | 1031 | SH | DEFINED | 1 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 360 | 6100 | SH | DEFINED | 7 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 62281 | 1387111 | SH | DEFINED | 6 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 16644 | 370689 | SH | DEFINED | 3 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 7939 | 176823 | SH | DEFINED | 12 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 3355 | 74712 | SH | DEFINED | 5 |
| FLEXSTEEL INDS INC | COM | 339382103 | 21 | 1000 | SH | DEFINED | 12 |
| Flextronics | COM | Y2573F102 | 2136 | 125000 | SH | DEFINED | |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 6 | 323 | SH | DEFINED | 9 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 152 | 8846 | SH | DEFINED | 2 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 156 | 9116 | SH | DEFINED | 11 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 17886 | 1038662 | SH | DEFINED | 12 |
| FLIGHT SAFETY TECH INC NEV | COM NEW | 33942T207 | 3 | 1166 | SH | DEFINED | 12 |
| FLIR SYS INC | COM | 302445101 | 42 | 1100 | SH | DEFINED | 12 |
| FLOATING RATE INCM STRT FD I | COM | 339735102 | 167 | 8566 | SH | DEFINED | 12 |
| FLORIDA BANKS INC | COM | 340560101 | 25 | 1100 | SH | DEFINED | 2 |
| FLORIDA EAST COAST INDS | COM | 340632108 | 43 | 1200 | SH | DEFINED | 9 |
| FLORIDA EAST COAST INDS | COM | 340632108 | 817 | 22815 | SH | DEFINED | 12 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 1205 | 28597 | SH | DEFINED | 12 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 5130 | 121712 | SH | DEFINED | 3 |
| FLORIDAFIRST BANCORP INC NEW | COM | 343258109 | 13 | 500 | SH | DEFINED | 11 |
| FLOWERS FOODS INC | COM | 343498101 | 426 | 16237 | SH | DEFINED | 12 |
| FLOWERS FOODS INC | COM | 343498101 | 7 | 275 | SH | DEFINED | 11 |
| FLOWERVE CORP | COM | 34354P105 | 20595 | 983050 | SH | DEFINED | 6 |
| FLOWERVE CORP | COM | 34354P105 | 57 | 2715 | SH | DEFINED | 12 |
| FLUOR CORP NEW | COM | 343412102 | 77 | 2000 | SH | DEFINED | 9 |
| FLUOR CORP NEW | COM | 343412102 | 4 | 110 | SH | DEFINED | 6 |
| FLUOR CORP NEW | COM | 343412102 | 966 | 24979 | SH | DEFINED | 12 |
| FLUSHING FINL CORP | COM | 343873105 | 4366 | 241201 | SH | DEFINED | 6 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 3002 | 111080 | SH | DEFINED | 3 |
| FNB CORP PA | COM | 302520101 | 100 | 4529 | SH | DEFINED | 12 |
| FNB FINANCIAL SERVICES CORP | COM | 302526108 | 931 | 45653 | SH | DEFINED | 6 |
| FNX MNG CO INC | COM | 30253R101 | 471 | 86900 | SH | DEFINED | 7 |
| FNX MNG CO INC | COM | 30253R101 | 30 | 5500 | SH | DEFINED | 12 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 15919 | 322700 | SH | DEFINED | 3 |

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

| | | | | | | | |
|-------------------------------------|----------------|-----------|-------|--------|-----|---------|----|
| FONAR CORP | COM | 344437108 | 6 | 4131 | SH | DEFINED | 12 |
| FOOT LOCKER INC | COM | 344849104 | 67 | 2606 | SH | DEFINED | 12 |
| FOOT LOCKER INC | COM | 344849104 | 237 | 9200 | SH | DEFINED | 3 |
| FOOT LOCKER INC | COM | 344849104 | 9595 | 371890 | SH | DEFINED | 6 |
| FOOT LOCKER INC | COM | 344849104 | 55 | 2135 | SH | DEFINED | 11 |
| FORD MOTOR CO CAP TR II CVT PFD COM | | 345395206 | 19 | 350 | PRN | DEFINED | 14 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 27 | 500 | SH | DEFINED | 2 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 80 | 1500 | SH | DEFINED | 1 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 163 | 3075 | SH | DEFINED | 11 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 2045 | 38550 | SH | DEFINED | 12 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 2568 | 48400 | SH | DEFINED | 6 |
| FORD MTR CO CAP TR II | PFD TR CV6.5% | 345395206 | 111 | 2100 | SH | DEFINED | 9 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 18 | 1000 | SH | DEFINED | 7 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 9857 | 726361 | SH | DEFINED | 3 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 4157 | 306345 | SH | DEFINED | 12 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 594 | 43766 | SH | DEFINED | 2 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 87 | 6434 | SH | DEFINED | 9 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 8 | 600 | SH | DEFINED | 6 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 126 | 9262 | SH | DEFINED | 11 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 133 | 3285 | SH | DEFINED | 12 |
| FOREST CITY ENTERPRISES INC | CL B CONV | 345550305 | 42 | 780 | SH | DEFINED | 12 |
| FOREST CITY ENTERPRISES INC | CL B CONV | 345550305 | 27 | 500 | SH | DEFINED | 11 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 308 | 5716 | SH | DEFINED | 12 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 135 | 2500 | SH | DEFINED | 11 |
| FOREST LABS INC | COM | 345838106 | 43 | 597 | SH | DEFINED | 11 |
| FOREST LABS INC | COM | 345838106 | 11 | 160 | SH | DEFINED | 9 |
| FOREST LABS INC | COM | 345838106 | 21 | 300 | SH | DEFINED | 2 |
| FOREST LABS INC | COM | 345838106 | 375 | 5240 | SH | DEFINED | 4 |
| FOREST LABS INC | COM | 345838106 | 478 | 6680 | SH | DEFINED | 12 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 8740 | 346150 | SH | DEFINED | 6 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 648 | 25683 | 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 | 27 | 1735 | SH | DEFINED | 12 |
| FORTUNE BRANDS INC | COM | 349631101 | 8 | 100 | SH | DEFINED | 9 |
| FORTUNE BRANDS INC | COM | 349631101 | 21043 | 274600 | SH | DEFINED | 6 |
| FORTUNE BRANDS INC | COM | 349631101 | 2505 | 32691 | SH | DEFINED | 12 |
| FORTUNE BRANDS INC | COM | 349631101 | 475 | 6200 | SH | DEFINED | 5 |
| FORTUNE BRANDS INC | COM | 349631101 | 345 | 4504 | SH | DEFINED | 2 |
| FORTUNE BRANDS INC | COM | 349631101 | 115 | 1500 | SH | DEFINED | 4 |
| FORTUNE BRANDS INC | COM | 349631101 | 172 | 2250 | SH | DEFINED | 11 |
| FORWARD AIR CORP | COM | 349853101 | 11 | 328 | SH | DEFINED | 11 |
| FOSSIL INC | COM | 349882100 | 2687 | 80800 | SH | DEFINED | 3 |
| FOSSIL INC | COM | 349882100 | 10 | 300 | SH | DEFINED | 12 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 77 | 4475 | SH | DEFINED | 12 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 641 | 12086 | SH | DEFINED | 7 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 5 | 100 | SH | DEFINED | 12 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 284 | 10468 | SH | DEFINED | 12 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 15 | 550 | SH | DEFINED | 11 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 7 | 250 | SH | DEFINED | 6 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 7517 | 277390 | SH | DEFINED | 3 |
| FPIC INS GROUP INC | COM | 302563101 | 259 | 11300 | SH | DEFINED | 6 |
| FPL GROUP INC | COM | 302571104 | 3514 | 40000 | SH | DEFINED | 7 |
| FPL GROUP INC | COM | 302571104 | 2333 | 34897 | SH | DEFINED | 12 |
| FPL GROUP INC | COM | 302571104 | 277 | 4141 | SH | DEFINED | 2 |
| FPL GROUP INC | COM | 302571104 | 497 | 7430 | SH | DEFINED | 6 |
| FPL GROUP INC | COM | 302571104 | 2276 | 34051 | SH | DEFINED | 9 |
| FPL GROUP INC | COM | 302571104 | 117 | 1755 | SH | DEFINED | 11 |
| FRANKLIN BK CORP DEL | COM | 352451108 | 294 | 15900 | SH | DEFINED | 3 |
| FRANKLIN ELEC INC | COM | 353514102 | 24 | 370 | SH | DEFINED | 11 |
| FRANKLIN ELEC INC | COM | 353514102 | 6913 | 108564 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| FRANKLIN FINL CORP TENN | COM NEW | 353523202 | 13 | 400 | SH | DEFINED | 12 |
| FRANKLIN RES INC | COM | 354613101 | 11 | 200 | SH | DEFINED | 11 |
| FRANKLIN RES INC | COM | 354613101 | 117 | 1600 | SH | DEFINED | 7 |
| FRANKLIN RES INC | COM | 354613101 | 309 | 5553 | SH | DEFINED | 1 |
| FRANKLIN RES INC | COM | 354613101 | 76 | 1361 | SH | DEFINED | 12 |
| FRANKLIN TEMPLETON LTD DUR I | COM | 35472T101 | 15 | 1034 | SH | DEFINED | 12 |
| FRANKLIN UNVL TR | SH BEN INT | 355145103 | 1 | 200 | SH | DEFINED | 12 |
| FREDS INC | CL A | 356108100 | 433 | 17850 | SH | DEFINED | 12 |
| FREEMARKETS INC | COM | 356602102 | 235 | 28575 | SH | DEFINED | 12 |
| FREEMARKETS INC | COM | 356602102 | 0 | 25 | SH | DEFINED | 9 |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 678 | 17343 | SH | DEFINED | 12 |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 96 | 2448 | SH | DEFINED | 9 |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 8 | 212 | SH | DEFINED | 11 |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 77 | 1970 | SH | DEFINED | 3 |
| FREMONT GEN CORP | COM | 357288109 | 5 | 160 | SH | DEFINED | 12 |
| FREMONT GEN CORP | COM | 357288109 | 6 | 185 | SH | DEFINED | 11 |
| FREMONT GEN CORP | COM | 357288109 | 33610 | 1098350 | SH | DEFINED | 6 |
| FREMONT GEN CORP | COM | 357288109 | 65574 | 2142930 | SH | DEFINED | 3 |
| FRESENIUS MED CARE AG | SPONSORED ADR | 358029106 | 17071 | 782147 | SH | DEFINED | 6 |
| FRESH BRANDS INC | COM | 35803U108 | 645 | 64164 | SH | DEFINED | 6 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 2 | 70 | SH | DEFINED | 11 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 28 | 1100 | SH | DEFINED | 12 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 4961 | 183791 | SH | DEFINED | 12 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 8178 | 303000 | SH | DEFINED | 8 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 24434 | 905280 | SH | DEFINED | 3 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 99863 | 3700000 | SH | DEFINED | 13 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 81 | 3000 | SH | DEFINED | 2 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 44 | 1642 | SH | DEFINED | 11 |
| FRIENDLY ICE CREAM CORP NEW | COM | 358497105 | 986 | 63850 | SH | DEFINED | 6 |
| FRIENDLY ICE CREAM CORP NEW | COM | 358497105 | 46 | 3000 | SH | DEFINED | 12 |
| FRISCHS RESTAURANTS INC | COM | 358748101 | 1444 | 52500 | SH | DEFINED | 6 |
| FRONTIER FINL CORP WASH | COM | 35907K105 | 162 | 4700 | SH | DEFINED | 3 |
| FRONTIER FINL CORP WASH | COM | 35907K105 | 845 | 24487 | SH | DEFINED | 6 |
| FRONTIER OIL CORP | COM | 35914P105 | 78 | 4000 | SH | DEFINED | 12 |
| FRONTLINE LTD | ORD | G3682E127 | 16 | 560 | SH | DEFINED | 3 |
| FROZEN FOOD EXPRESS INDS INC | COM | 359360104 | 59 | 8500 | SH | DEFINED | 12 |
| FSI INTL INC | COM | 302633102 | 2385 | 291900 | SH | DEFINED | 3 |
| FTI Consulting | COM | 302941109 | 946 | 56800 | SH | DEFINED | |
| FTI CONSULTING INC | COM | 302941109 | 1233 | 74000 | SH | DEFINED | 12 |
| FTI CONSULTING INC | COM | 302941109 | 19010 | 1141375 | SH | DEFINED | 6 |
| FTI CONSULTING INC | COM | 302941109 | 117 | 7006 | SH | DEFINED | 11 |
| FUELCELL ENERGY INC | COM | 35952H106 | 176 | 13000 | SH | DEFINED | 12 |
| FULLER H B CO | COM | 359694106 | 9698 | 341000 | SH | DEFINED | 6 |
| FULTON FINL CORP PA | COM | 360271100 | 9 | 420 | SH | DEFINED | 11 |
| FULTON FINL CORP PA | COM | 360271100 | 823 | 36952 | SH | DEFINED | 12 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 33649 | 1045007 | SH | DEFINED | 6 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 18 | 550 | SH | DEFINED | 12 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 2711 | 84200 | SH | DEFINED | 3 |
| G & K SVCS INC | CL A | 361268105 | 495 | 13300 | SH | DEFINED | 3 |
| GABELLI ASSET MGMT INC | CL A | 36239Y102 | 1909 | 47400 | SH | DEFINED | 6 |
| GABELLI ASSET MGMT INC | CL A | 36239Y102 | 19 | 466 | SH | DEFINED | 11 |
| GABELLI CONV & INCOME SECS F | CONV SECS FD | 36240B109 | 69 | 6182 | SH | DEFINED | 12 |
| GABELLI DIVD & INCOME TR | COM | 36242H104 | 1210 | 63117 | SH | DEFINED | 12 |
| GABELLI EQUITY TR INC | COM | 362397101 | 517 | 60062 | SH | DEFINED | 12 |
| GABELLI GLOBAL MULTIMEDIA TR | COM | 36239Q109 | 21 | 2258 | SH | DEFINED | 12 |
| GABELLI UTIL TR | COM | 36240A101 | 274 | 28073 | SH | DEFINED | 12 |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 670 | 18480 | SH | DEFINED | 12 |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 38 | 1045 | SH | DEFINED | 9 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 21 | 650 | SH | DEFINED | 11 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 1435 | 44065 | SH | DEFINED | 12 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 5 | 100 | SH | DEFINED | 9 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 21335 | 444200 | SH | DEFINED | 6 |

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

| | | | | | | | |
|-----------------------------|---------------|-----------|-------|---------|----|---------|----|
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 76 | 1590 | SH | DEFINED | 2 |
| GALLAHER GROUP PLC | SPONSORED ADR | 363595109 | 58 | 1200 | SH | DEFINED | 11 |
| GALYANS TRADING INC | COM | 36458R101 | 3 | 300 | SH | DEFINED | 11 |
| GALYANS TRADING INC | COM | 36458R101 | 113 | 11266 | SH | DEFINED | 6 |
| GAMESTOP CORP | CL A | 36466R101 | 12625 | 700590 | SH | DEFINED | 3 |
| GAMESTOP CORP | CL A | 36466R101 | 40 | 2200 | SH | DEFINED | 12 |
| GANNETT INC | COM | 364730101 | 8546 | 96956 | SH | DEFINED | 2 |
| GANNETT INC | COM | 364730101 | 4248 | 48197 | SH | DEFINED | 12 |
| GANNETT INC | COM | 364730101 | 1146 | 13000 | SH | DEFINED | 5 |
| GANNETT INC | COM | 364730101 | 779 | 8839 | SH | DEFINED | 11 |
| GANNETT INC | COM | 364730101 | 229 | 2600 | SH | DEFINED | 4 |
| GANNETT INC | COM | 364730101 | 51 | 575 | SH | DEFINED | 9 |
| GANNETT INC | COM | 364730101 | 9 | 100 | SH | DEFINED | 6 |
| GANNETT INC | COM | 364730101 | 14 | 125 | SH | DEFINED | 7 |
| GAP INC DEL | COM | 364760108 | 10322 | 470900 | SH | DEFINED | 3 |
| GAP INC DEL | COM | 364760108 | 35 | 1582 | SH | DEFINED | 2 |
| GAP INC DEL | COM | 364760108 | 1421 | 64830 | SH | DEFINED | 12 |
| GAP INC DEL | COM | 364760108 | 7486 | 341510 | SH | DEFINED | 11 |
| GARDNER DENVER INC | COM | 365558105 | 11 | 420 | SH | DEFINED | 11 |
| GARDNER DENVER INC | COM | 365558105 | 3145 | 116130 | SH | DEFINED | 3 |
| GARMIN LTD | ORD | G37260109 | 162 | 3800 | SH | DEFINED | 12 |
| GARTNER INC | CL B | 366651206 | 5 | 442 | SH | DEFINED | 12 |
| GARTNER INC | COM | 366651107 | 3 | 225 | SH | DEFINED | 12 |
| GATEWAY FINL HLDGS INC | COM | 368140109 | 1 | 103 | SH | DEFINED | 12 |
| GATEWAY INC | COM | 367626108 | 126 | 23787 | SH | DEFINED | 9 |
| GATEWAY INC | COM | 367626108 | 228 | 43238 | SH | DEFINED | 12 |
| GATEWAY INC | COM | 367626108 | 1244 | 235610 | SH | DEFINED | 3 |
| GATX CORP | COM | 361448103 | 11 | 500 | SH | DEFINED | 11 |
| GATX CORP | COM | 361448103 | 330 | 14900 | SH | DEFINED | 12 |
| GATX CORP | COM | 361448103 | 2168 | 97800 | SH | DEFINED | 6 |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 2 | 68 | SH | DEFINED | 12 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 46970 | 7000000 | SH | DEFINED | 13 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 40931 | 6100000 | SH | DEFINED | 10 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 13098 | 1952000 | SH | DEFINED | 6 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 11102 | 1654500 | SH | DEFINED | 8 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 45 | 6725 | SH | DEFINED | 12 |
| GEN-PROBE INC NEW | COM | 36866T103 | 7 | 195 | SH | DEFINED | 2 |
| GEN-PROBE INC NEW | COM | 36866T103 | 67 | 2000 | SH | DEFINED | 12 |
| GEN-PROBE INC NEW | COM | 36866T103 | 15888 | 476400 | SH | DEFINED | 3 |
| GENAERA CORP | COM | 36867G100 | 2 | 400 | SH | DEFINED | 9 |
| Genaissance | COM | 36867W105 | 1047 | 300000 | SH | DEFINED | |
| GENAISSANCE PHARMACEUTICALS | COM | 36867W105 | 7472 | 2159580 | SH | DEFINED | 12 |
| GENCORP INC | COM | 368682100 | 24 | 2225 | SH | DEFINED | 12 |
| GENCORP INC | COM | 368682100 | 2093 | 193300 | SH | DEFINED | 6 |
| GENE LOGIC INC | COM | 368689105 | 8 | 1600 | SH | DEFINED | 12 |
| GENELABS TECHNOLOGIES INC | COM | 368706107 | 28 | 10400 | SH | DEFINED | 12 |
| GENENCOR INTL INC | COM | 368709101 | 150 | 11300 | SH | DEFINED | 3 |
| GENENTECH INC | COM NEW | 368710406 | 42 | 400 | SH | DEFINED | 4 |
| GENENTECH INC | COM NEW | 368710406 | 145 | 1370 | SH | DEFINED | 11 |
| GENENTECH INC | COM NEW | 368710406 | 172 | 1626 | SH | DEFINED | 2 |
| GENENTECH INC | COM NEW | 368710406 | 569 | 5381 | SH | DEFINED | 12 |
| GENENTECH INC | COM NEW | 368710406 | 941 | 8895 | SH | DEFINED | 5 |
| GENENTECH INC | COM NEW | 368710406 | 33781 | 319231 | SH | DEFINED | 1 |
| GENENTECH INC | COM NEW | 368710406 | 11 | 100 | SH | DEFINED | 9 |
| GENERAL AMERN INVS INC | COM | 368802104 | 62 | 2052 | SH | DEFINED | 12 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 13168 | 147412 | SH | DEFINED | 1 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 244 | 2735 | SH | DEFINED | 11 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1009 | 11300 | SH | DEFINED | 9 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 9730 | 108920 | SH | DEFINED | 3 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 2273 | 25445 | SH | DEFINED | 12 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 9648 | 108000 | SH | DEFINED | 10 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 5424 | 46200 | SH | DEFINED | 7 |

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

| | | | | | | | | |
|-----------------------------|----------------|------|-----------|-------|---------|----|---------|----|
| GENERAL DYNAMICS CORP | COM | | 369550108 | 9 | 100 | SH | DEFINED | 6 |
| GENERAL DYNAMICS CORP | COM | | 369550108 | 4413 | 49400 | SH | DEFINED | 8 |
| GENERAL DYNAMICS CORP | COM | | 369550108 | 232 | 2600 | SH | DEFINED | 2 |
| GENERAL ELEC CO | COM | | 369604103 | 48127 | 1576911 | SH | DEFINED | 3 |
| GENERAL ELEC CO | COM | | 369604103 | 54854 | 1797301 | SH | DEFINED | 2 |
| GENERAL ELEC CO | COM | | 369604103 | 22876 | 749542 | SH | DEFINED | 1 |
| GENERAL ELEC CO | COM | | 369604103 | 21124 | 692125 | SH | DEFINED | 6 |
| GENERAL ELEC CO | COM | | 369604103 | 16692 | 419221 | SH | DEFINED | 7 |
| GENERAL ELEC CO | COM | | 369604103 | 11977 | 392437 | SH | DEFINED | 5 |
| GENERAL ELEC CO | COM | | 369604103 | 10377 | 340000 | SH | DEFINED | 10 |
| GENERAL ELEC CO | COM | | 369604103 | 8313 | 272379 | SH | DEFINED | 11 |
| GENERAL ELEC CO | COM | | 369604103 | 3560 | 116646 | SH | DEFINED | 4 |
| GENERAL ELEC CO | COM | | 369604103 | 75266 | 2466114 | SH | DEFINED | 12 |
| GENERAL ELEC CO | COM | | 369604103 | 7433 | 243531 | SH | DEFINED | 9 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 705 | 20050 | SH | DEFINED | 5 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 47632 | 1355094 | SH | DEFINED | 3 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 285 | 8100 | SH | DEFINED | 9 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 54 | 1524 | SH | DEFINED | 12 |
| GENERAL GROWTH PPTYS INC | COM | | 370021107 | 34 | 975 | SH | DEFINED | 2 |
| GENERAL MLS INC | COM | | 370334104 | 257 | 5495 | SH | DEFINED | 11 |
| GENERAL MLS INC | DBCV | 10/2 | 370334AU8 | 851 | 12000 | SH | DEFINED | 12 |
| GENERAL MLS INC | COM | | 370334104 | 22411 | 480100 | SH | DEFINED | 6 |
| GENERAL MLS INC | COM | | 370334104 | 4286 | 91806 | SH | DEFINED | 12 |
| GENERAL MLS INC | COM | | 370334104 | 3681 | 60000 | SH | DEFINED | 7 |
| GENERAL MLS INC | COM | | 370334104 | 5 | 100 | SH | DEFINED | 3 |
| GENERAL MLS INC | COM | | 370334104 | 414 | 8862 | SH | DEFINED | 2 |
| GENERAL MLS INC | COM | | 370334104 | 19 | 400 | SH | DEFINED | 1 |
| GENERAL MLS INC | COM | | 370334104 | 425 | 9100 | SH | DEFINED | 9 |
| GENERAL MTRS CORP | DEB SR CONV B | | 370442733 | 8 | 300 | SH | DEFINED | 2 |
| GENERAL MTRS CORP | DEB SR CONV B | | 370442733 | 81 | 3190 | SH | DEFINED | 12 |
| GENERAL MTRS CORP | DEB SR CV C 33 | | 370442717 | 12 | 400 | SH | DEFINED | 2 |
| GENERAL MTRS CORP | COM | | 370442105 | 9403 | 199642 | SH | DEFINED | 12 |
| GENERAL MTRS CORP | COM | | 370442105 | 3603 | 58200 | SH | DEFINED | 7 |
| GENERAL MTRS CORP | COM | | 370442105 | 62 | 1321 | SH | DEFINED | 9 |
| GENERAL MTRS CORP | COM | | 370442105 | 2747 | 58331 | SH | DEFINED | 3 |
| GENERAL MTRS CORP | COM | | 370442105 | 1702 | 36134 | SH | DEFINED | 2 |
| GENERAL MTRS CORP | COM | | 370442105 | 337 | 7164 | SH | DEFINED | 11 |
| GENERAL MTRS CORP | COM | | 370442105 | 14 | 300 | SH | DEFINED | 6 |
| GENERAL MTRS CORP | COM | | 370442105 | 5 | 100 | SH | DEFINED | 1 |
| GENERAL MTRS CORP | DEB SR CONV A | | 370442741 | 13 | 510 | SH | DEFINED | 12 |
| GENERAL MTRS CORP | COM | | 370442105 | 28 | 600 | SH | DEFINED | 4 |
| GENESCO INC | COM | | 371532102 | 9082 | 391800 | SH | DEFINED | 6 |
| GENESEE & WYO INC | CL A | | 371559105 | 13 | 525 | SH | DEFINED | 12 |
| GENESIS MICROCHIP INC DEL | COM | | 37184C103 | 164 | 9800 | SH | DEFINED | 3 |
| GENESIS MICROCHIP INC DEL | COM | | 37184C103 | 37 | 2206 | SH | DEFINED | 2 |
| GENESIS MICROCHIP INC DEL | COM | | 37184C103 | 8 | 500 | SH | DEFINED | 2 |
| GENLYTE GROUP INC | COM | | 372302109 | 9347 | 166430 | SH | DEFINED | 6 |
| GENLYTE GROUP INC | COM | | 372302109 | 18215 | 324346 | SH | DEFINED | 3 |
| GENLYTE GROUP INC | COM | | 372302109 | 443 | 7900 | SH | DEFINED | 12 |
| GENLYTE GROUP INC | COM | | 372302109 | 20 | 357 | SH | DEFINED | 11 |
| GENOME THERAPEUTICS CORP | COM | | 372430108 | 1 | 100 | SH | DEFINED | 12 |
| GENOME THERAPEUTICS CORP | COM | | 372430108 | 807 | 143600 | SH | DEFINED | 3 |
| Genta | COM | | 37245M207 | 315 | 30000 | SH | DEFINED | |
| GENTA INC | COM NEW | | 37245M207 | 1076 | 102440 | SH | DEFINED | 12 |
| GENTIVA HEALTH SERVICES INC | COM | | 37247A102 | 1704 | 110000 | SH | DEFINED | 3 |
| GENTIVA HEALTH SERVICES INC | COM | | 37247A102 | 6 | 375 | SH | DEFINED | 12 |
| GENUINE PARTS CO | COM | | 372460105 | 171 | 5225 | SH | DEFINED | 11 |
| GENUINE PARTS CO | COM | | 372460105 | 4030 | 123179 | SH | DEFINED | 12 |
| GENUINE PARTS CO | COM | | 372460105 | 1514 | 46262 | SH | DEFINED | 2 |
| GENUINE PARTS CO | COM | | 372460105 | 110 | 3350 | SH | DEFINED | 3 |
| GENUINE PARTS CO | COM | | 372460105 | 3882 | 118645 | SH | DEFINED | 6 |
| GENZYME CORP | COM GENL DIV | | 372917104 | 56 | 1184 | SH | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| GENZYME CORP | COM GENL DIV | 372917104 | 187 | 4000 | SH | DEFINED | 11 |
| GENZYME CORP | COM GENL DIV | 372917104 | 255 | 5441 | SH | DEFINED | 4 |
| GENZYME CORP | COM GENL DIV | 372917104 | 279 | 5954 | SH | DEFINED | 5 |
| GENZYME CORP | COM GENL DIV | 372917104 | 975 | 20850 | SH | DEFINED | 3 |
| GENZYME CORP | COM GENL DIV | 372917104 | 3078 | 65428 | SH | DEFINED | 12 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 37 | 1225 | SH | DEFINED | 11 |
| GEORGIA PAC CORP | COM | 373298108 | 20 | 600 | SH | DEFINED | 9 |
| GEORGIA PAC CORP | COM | 373298108 | 287 | 8511 | SH | DEFINED | 12 |
| GEORGIA PAC CORP | COM | 373298108 | 165 | 4892 | SH | DEFINED | 6 |
| GERBER SCIENTIFIC INC | COM | 373730100 | 10 | 1500 | SH | DEFINED | 11 |
| GERBER SCIENTIFIC INC | COM | 373730100 | 102 | 15000 | SH | DEFINED | |
| GERON CORP | COM | 374163103 | 11 | 1200 | SH | DEFINED | 12 |
| GETTY IMAGES INC | COM | 374276103 | 11 | 199 | SH | DEFINED | 11 |
| GETTY IMAGES INC | COM | 374276103 | 124 | 2300 | SH | DEFINED | 12 |
| GETTY RLTY CORP NEW | COM | 374297109 | 400 | 15065 | SH | DEFINED | 12 |
| GETTY RLTY CORP NEW | COM | 374297109 | 473 | 17800 | SH | DEFINED | 3 |
| GEVITY HR INC | COM | 374393106 | 12663 | 433680 | SH | DEFINED | 3 |
| GEVITY HR INC | COM | 374393106 | 15 | 500 | SH | DEFINED | 12 |
| GIANT INDS INC | COM | 374508109 | 4776 | 230740 | SH | DEFINED | 3 |
| GIBRALTAR STL CORP | COM | 37476F103 | 2661 | 108138 | SH | DEFINED | 6 |
| GILAT SATELLITE NETWORKS LTD | SHS NEW | M51474118 | 0 | 2 | SH | DEFINED | 12 |
| GILEAD SCIENCES INC | COM | 375558103 | 4760 | 85825 | SH | DEFINED | 1 |
| GILEAD SCIENCES INC | COM | 375558103 | 6 | 100 | SH | DEFINED | 2 |
| GILEAD SCIENCES INC | COM | 375558103 | 72 | 1300 | SH | DEFINED | 11 |
| GILEAD SCIENCES INC | COM | 375558103 | 1024 | 18360 | SH | DEFINED | 12 |
| GILLETTE CO | COM | 375766102 | 1779 | 45497 | SH | DEFINED | 9 |
| GILLETTE CO | COM | 375766102 | 756 | 19336 | SH | DEFINED | 11 |
| GILLETTE CO | COM | 375766102 | 370 | 9469 | SH | DEFINED | 2 |
| GILLETTE CO | COM | 375766102 | 331 | 8453 | SH | DEFINED | 5 |
| GILLETTE CO | COM | 375766102 | 1788 | 45730 | SH | DEFINED | 1 |
| GILLETTE CO | COM | 375766102 | 5134 | 131304 | SH | DEFINED | 3 |
| GILLETTE CO | COM | 375766102 | 7851 | 200798 | SH | DEFINED | 12 |
| GILLETTE CO | COM | 375766102 | 17 | 430 | SH | DEFINED | 4 |
| GIVEN IMAGING | ORD SHS | M52020100 | 34 | 1000 | SH | DEFINED | 12 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 7995 | 247895 | SH | DEFINED | 3 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 4965 | 153961 | SH | DEFINED | 1 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 4932 | 152946 | SH | DEFINED | 6 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 111 | 3452 | SH | DEFINED | 12 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 308 | 9544 | SH | DEFINED | 2 |
| GLAMIS GOLD LTD | COM | 376775102 | 1077 | 60500 | SH | DEFINED | 7 |
| GLAMIS GOLD LTD | COM | 376775102 | 54 | 3010 | SH | DEFINED | 12 |
| GLATFELTER | COM | 377316104 | 20 | 1775 | SH | DEFINED | 11 |
| GLATFELTER | COM | 377316104 | 115 | 10200 | SH | DEFINED | 12 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 73 | 1835 | SH | DEFINED | 11 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 15561 | 389427 | SH | DEFINED | 6 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 1001 | 25051 | SH | DEFINED | 5 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 263 | 6586 | SH | DEFINED | 9 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 22 | 541 | SH | DEFINED | 1 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 7 | 175 | SH | DEFINED | 4 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 365 | 9139 | SH | DEFINED | 2 |
| GLEN BURNIE BANCORP | COM | 377407101 | 12 | 480 | SH | DEFINED | 12 |
| GLENAYRE TECHNOLOGIES INC | COM | 377899109 | 6 | 2800 | SH | DEFINED | 12 |
| GLENBOROUGH RLTY TR INC | COM | 37803P105 | 26 | 1162 | SH | DEFINED | 12 |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 166 | 6130 | SH | DEFINED | 12 |
| GLIMCHER RLTY TR | SH BEN INT | 379302102 | 743 | 27400 | SH | DEFINED | 3 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 9 | 269 | SH | DEFINED | 11 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 20 | 600 | SH | DEFINED | 12 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 3380 | 101750 | SH | DEFINED | 6 |
| GLOBAL IMAGING SYSTEMS | COM | 37934A100 | 44881 | 1351030 | SH | DEFINED | 3 |
| GLOBAL INDS LTD | COM | 379336100 | 4 | 700 | SH | DEFINED | 12 |
| GLOBAL PMTS INC | COM | 37940X102 | 18 | 400 | SH | DEFINED | 12 |
| GLOBAL POWER EQUIPMENT INC | COM | 37941P108 | 18504 | 2199625 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| GLOBALSANTAFE CORP | SHS | G3930E101 | 3388 | 122012 | SH | DEFINED | 6 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 623 | 22426 | SH | DEFINED | 12 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 14 | 500 | SH | DEFINED | 2 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 13 | 465 | SH | DEFINED | 11 |
| GOAMERICA INC | COM | 38020R106 | 0 | 1500 | SH | DEFINED | 12 |
| GOLD BANC CORP INC | COM | 379907108 | 1773 | 108767 | SH | DEFINED | 6 |
| GOLDCORP INC NEW | COM | 380956409 | 44 | 3000 | SH | DEFINED | 2 |
| GOLDCORP INC NEW | COM | 380956409 | 148 | 10000 | SH | DEFINED | 7 |
| GOLDCORP INC NEW | COM | 380956409 | 702 | 47434 | SH | DEFINED | 12 |
| GOLDEN STAR RES LTD CDA | COM | 38119T104 | 7571 | 1058900 | SH | DEFINED | 3 |
| GOLDEN STAR RES LTD CDA | COM | 38119T104 | 94 | 10000 | SH | DEFINED | 7 |
| GOLDEN STAR RES LTD CDA | COM | 38119T104 | 3 | 400 | SH | DEFINED | 12 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 4 | 40 | SH | DEFINED | 6 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 210 | 1880 | SH | DEFINED | 2 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 12 | 105 | SH | DEFINED | 9 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 3 | 25 | SH | DEFINED | 11 |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 54 | 480 | SH | DEFINED | 12 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 144 | 1383 | SH | DEFINED | 2 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 36137 | 346311 | SH | DEFINED | 6 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 20916 | 200440 | SH | DEFINED | 1 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 4754 | 45561 | SH | DEFINED | 3 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1975 | 18928 | SH | DEFINED | 11 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 373 | 3575 | SH | DEFINED | 5 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 83 | 800 | SH | DEFINED | 4 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 9 | 90 | SH | DEFINED | 9 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1051 | 10068 | SH | DEFINED | 12 |
| GOODRICH CORP | COM | 382388106 | 2 | 60 | SH | DEFINED | 6 |
| GOODRICH CORP | COM | 382388106 | 52 | 1850 | SH | DEFINED | 11 |
| GOODRICH CORP | COM | 382388106 | 4901 | 174598 | SH | DEFINED | 12 |
| GOODRICH PETE CORP | PFD CONV SER A | 382410207 | 34 | 2900 | SH | DEFINED | 12 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 47 | 5509 | SH | DEFINED | 9 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 950 | 111222 | SH | DEFINED | 12 |
| GORMAN RUPP CO | COM | 383082104 | 64 | 2480 | SH | DEFINED | 12 |
| GOVERNMENT PPTYS TR INC | COM | 38374W107 | 13 | 1000 | SH | DEFINED | 12 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 9 | 3003 | SH | DEFINED | 12 |
| GRACO INC | COM | 384109104 | 983 | 33756 | SH | DEFINED | 12 |
| GRAFTECH INTL LTD | COM | 384313102 | 87 | 5800 | SH | DEFINED | 12 |
| GRAINGER W W INC | COM | 384802104 | 5 | 100 | SH | DEFINED | 6 |
| GRAINGER W W INC | COM | 384802104 | 1022 | 21284 | SH | DEFINED | 12 |
| GRAINGER W W INC | COM | 384802104 | 122 | 2550 | SH | DEFINED | 11 |
| GRAINGER W W INC | COM | 384802104 | 62 | 1300 | SH | DEFINED | 3 |
| GRAINGER W W INC | COM | 384802104 | 67 | 1400 | SH | DEFINED | 2 |
| GRANITE CONSTR INC | COM | 387328107 | 8134 | 342195 | SH | DEFINED | 6 |
| GRANITE CONSTR INC | COM | 387328107 | 12 | 500 | SH | DEFINED | 11 |
| GRANITE CONSTR INC | COM | 387328107 | 60 | 2518 | SH | DEFINED | 12 |
| GRANITE CONSTR INC | COM | 387328107 | 3247 | 136600 | SH | DEFINED | 3 |
| GRANT PRIDECO INC | COM | 38821G101 | 101 | 6495 | SH | DEFINED | 4 |
| GRANT PRIDECO INC | COM | 38821G101 | 43 | 2800 | SH | DEFINED | 12 |
| GRAY TELEVISION INC | COM | 389375106 | 12 | 800 | SH | DEFINED | 12 |
| GREAT AMERN FINL RES INC | COM | 389915109 | 7710 | 489200 | SH | DEFINED | 6 |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 1 | 100 | SH | DEFINED | 9 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 28 | 1160 | SH | DEFINED | 12 |
| GREAT LAKES REIT INC | COM | 390752103 | 50 | 3210 | SH | DEFINED | 12 |
| GREAT NORTHN IRON ORE PPTYS | CTFS BEN INT | 391064102 | 0 | 0 | SH | DEFINED | 12 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 16457 | 487030 | SH | DEFINED | 6 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 22 | 650 | SH | DEFINED | 2 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 472 | 13980 | SH | DEFINED | 12 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 5517 | 163280 | SH | DEFINED | 3 |
| GREATER ATLANTIC FINANCIAL | COM | 391601101 | 502 | 66079 | SH | DEFINED | 12 |
| GREATER BAY BANCORP | COM | 391648102 | 29981 | 1025000 | SH | DEFINED | 6 |
| GREATER BAY BANCORP | COM | 391648102 | 3272 | 111850 | SH | DEFINED | 3 |
| GREATER BAY BANCORP | COM | 391648102 | 292 | 9989 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| GREATER BAY BANCORP | COM | 391648102 | 39 | 1350 | SH | DEFINED | 1 |
| GREATER BAY BANCORP | COM | 391648102 | 71 | 2420 | SH | DEFINED | 11 |
| GREATER CHINA FD INC | COM | 39167B102 | 37 | 2332 | SH | DEFINED | 12 |
| GREEN MOUNTAIN PWR CORP | COM | 393154109 | 10 | 400 | SH | DEFINED | 2 |
| GREEN MOUNTAIN PWR CORP | COM | 393154109 | 191 | 7400 | SH | DEFINED | 6 |
| GREENBRIER COS INC | COM | 393657101 | 3192 | 189124 | SH | DEFINED | 6 |
| GREENPOINT FINL CORP | COM | 395384100 | 1125 | 25740 | SH | DEFINED | 6 |
| GREIF INC | CL A | 397624107 | 384 | 11000 | SH | DEFINED | 3 |
| GREY GLOBAL GROUP INC | COM | 39787M108 | 338 | 490 | SH | DEFINED | 12 |
| GREY WOLF INC | COM | 397888108 | 6 | 1350 | SH | DEFINED | 12 |
| GRIC COMMUNICATIONS INC | COM | 398081109 | 3 | 1000 | SH | DEFINED | 12 |
| GRIFFON CORP | COM | 398433102 | 16 | 750 | SH | DEFINED | 11 |
| GRIFFON CORP | COM | 398433102 | 210 | 9700 | SH | DEFINED | 3 |
| GRIFFON CORP | COM | 398433102 | 277 | 12840 | SH | DEFINED | 12 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 2131 | 58870 | SH | DEFINED | 12 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 8268 | 228400 | SH | DEFINED | 6 |
| GROUP 1 SOFTWARE INC NEW | COM | 39943Y103 | 3560 | 218650 | SH | DEFINED | 12 |
| GROUPE CGI INC | CL A SUB VTG | 39945C109 | 1360 | 209046 | SH | DEFINED | 7 |
| GRUPO FINANCIARO GALICIA S A | SP ADR 10 SH B | 399909100 | 8826 | 1038400 | SH | DEFINED | 3 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | 40049J206 | 25 | 530 | SH | DEFINED | 11 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | 40049J206 | 2606 | 55050 | SH | DEFINED | 3 |
| 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 | 1150 | 82600 | SH | DEFINED | 7 |
| GSI LUMONICS INC | COM | 36229U102 | 121 | 8650 | SH | DEFINED | 3 |
| GTC BIOTHERAPEUTICS INC | COM | 36238T104 | 7 | 3100 | SH | DEFINED | 12 |
| GTECH HLDGS CORP | COM | 400518106 | 12 | 200 | SH | DEFINED | 12 |
| GTECH HLDGS CORP | COM | 400518106 | 18469 | 312293 | SH | DEFINED | 3 |
| GTSI CORP | COM | 36238K103 | 549 | 45550 | SH | DEFINED | 6 |
| GUIDANT CORP | COM | 401698105 | 219 | 3459 | SH | DEFINED | 2 |
| GUIDANT CORP | COM | 401698105 | 425 | 6710 | SH | DEFINED | 11 |
| GUIDANT CORP | COM | 401698105 | 25 | 400 | SH | DEFINED | 9 |
| GUIDANT CORP | COM | 401698105 | 17 | 200 | SH | DEFINED | 7 |
| GUIDANT CORP | COM | 401698105 | 791 | 12475 | SH | DEFINED | 12 |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 1 | 72 | SH | DEFINED | 11 |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 25 | 3400 | SH | DEFINED | 2 |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 1027 | 142040 | SH | DEFINED | 12 |
| GUITAR CTR MGMT INC | COM | 402040109 | 2332 | 62800 | SH | DEFINED | 3 |
| GUITAR CTR MGMT INC | COM | 402040109 | 1094 | 29450 | SH | DEFINED | 12 |
| GULF ISLAND FABRICATION INC | COM | 402307102 | 203 | 10000 | SH | DEFINED | 12 |
| GULF ISLAND FABRICATION INC | COM | 402307102 | 249 | 12262 | SH | DEFINED | 6 |
| GULFMARK OFFSHORE INC | COM | 402629109 | 14 | 900 | SH | DEFINED | 12 |
| GULFTERRA ENERGY PARTNERS LP | COM | 40274U108 | 26 | 600 | SH | DEFINED | 11 |
| GULFTERRA ENERGY PARTNERS LP | COM | 40274U108 | 107 | 2500 | SH | DEFINED | 9 |
| GULFTERRA ENERGY PARTNERS LP | COM | 40274U108 | 1232 | 28897 | SH | DEFINED | 12 |
| GYRODYNE CO AMER INC | COM | 403820103 | 55 | 2000 | SH | DEFINED | 11 |
| H & Q HEALTHCARE FD | SH BEN INT | 404052102 | 180 | 9032 | SH | DEFINED | 12 |
| H & Q LIFE SCIENCES INVS | SH BEN INT | 404053100 | 2068 | 122931 | SH | DEFINED | 12 |
| HAEMONETICS CORP | COM | 405024100 | 35 | 1100 | SH | DEFINED | 3 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 934 | 42275 | SH | DEFINED | 2 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 60 | 2700 | SH | DEFINED | 11 |
| HALLIBURTON CO | COM | 406216101 | 1329 | 43725 | SH | DEFINED | 12 |
| HALLIBURTON CO | COM | 406216101 | 323 | 10613 | SH | DEFINED | 2 |
| HALLIBURTON CO | COM | 406216101 | 70 | 2300 | SH | DEFINED | 9 |
| HALLIBURTON CO | COM | 406216101 | 36 | 1200 | SH | DEFINED | 11 |
| HALLIBURTON CO | COM | 406216101 | 21 | 680 | SH | DEFINED | 3 |
| HANCOCK FABRICS INC | COM | 409900107 | 3712 | 233600 | SH | DEFINED | 6 |
| HANCOCK HLDG CO | COM | 410120109 | 40 | 1300 | SH | DEFINED | 12 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 3 | 75 | SH | DEFINED | 9 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 33 | 750 | SH | DEFINED | 3 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 343 | 7860 | SH | DEFINED | 6 |
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 18 | 402 | SH | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|--------|----|---------|----|
| HANCOCK JOHN FINL SVCS INC | COM | 41014S106 | 267 | 6108 | SH | DEFINED | 12 |
| HANCOCK JOHN FINL TRENDS FD | COM | 41014X105 | 24 | 1450 | SH | DEFINED | 12 |
| HANCOCK JOHN INCOME SECS TR | COM | 410123103 | 231 | 14337 | SH | DEFINED | 12 |
| HANCOCK JOHN INVS TR | COM | 410142103 | 236 | 10930 | SH | DEFINED | 12 |
| HANCOCK JOHN PATRIOT GLOBL D | COM | 41013G103 | 44 | 3100 | SH | DEFINED | 12 |
| HANCOCK JOHN PATRIOT PFD DIV | COM | 41013J107 | 282 | 18900 | SH | DEFINED | 12 |
| HANCOCK JOHN PATRIOT PREM DI | COM | 41013Q101 | 16 | 1600 | SH | DEFINED | 12 |
| HANCOCK JOHN PATRIOT SELCT D | COM | 41013U102 | 149 | 9750 | SH | DEFINED | 12 |
| HANCOCK JOHN PFD INCOME FD | SH BEN INT | 41013W108 | 755 | 28419 | SH | DEFINED | 12 |
| HANCOCK JOHN PFD INCOME FD I | COM | 41021P103 | 332 | 12967 | SH | DEFINED | 12 |
| HANCOCK JOHN TAX-ADV DIV INC | COM | 41013V100 | 244 | 12200 | SH | DEFINED | 12 |
| HANDLEMAN CO DEL | COM | 410252100 | 10355 | 432550 | SH | DEFINED | 6 |
| HANDLEMAN CO DEL | COM | 410252100 | 459 | 19190 | SH | DEFINED | 12 |
| HANDLEMAN CO DEL | COM | 410252100 | 50 | 2100 | SH | DEFINED | 3 |
| HANMI FINL CORP | COM | 410495105 | 80 | 3000 | SH | DEFINED | 2 |
| HANOVER CAP MTG HLDGS INC | COM | 410761100 | 11 | 700 | SH | DEFINED | 12 |
| HANOVER COMPRESSOR CO | COM | 410768105 | 175 | 14450 | SH | DEFINED | 12 |
| HANSON PLC NEW | SPONSORED ADR | 411349103 | 7 | 187 | SH | DEFINED | 2 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 42 | 1440 | SH | DEFINED | 12 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 43 | 1500 | SH | DEFINED | 11 |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 5357 | 185116 | SH | DEFINED | 1 |
| HARKEN ENERGY CORP | COM NEW | 412552309 | 2 | 2044 | SH | DEFINED | 12 |
| HARLAND JOHN H CO | COM | 412693103 | 19326 | 621000 | SH | DEFINED | 6 |
| HARLAND JOHN H CO | COM | 412693103 | 17929 | 576140 | SH | DEFINED | 3 |
| HARLEY DAVIDSON INC | COM | 412822108 | 3254 | 61000 | SH | DEFINED | 1 |
| HARLEY DAVIDSON INC | COM | 412822108 | 338 | 6338 | SH | DEFINED | 2 |
| HARLEY DAVIDSON INC | COM | 412822108 | 409 | 7665 | SH | DEFINED | 11 |
| HARLEY DAVIDSON INC | COM | 412822108 | 933 | 17495 | SH | DEFINED | 5 |
| HARLEY DAVIDSON INC | COM | 412822108 | 9713 | 182089 | SH | DEFINED | 12 |
| HARLEY DAVIDSON INC | COM | 412822108 | 2 | 45 | SH | DEFINED | 6 |
| HARLEY DAVIDSON INC | COM | 412822108 | 486 | 9113 | SH | DEFINED | 9 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 23 | 1260 | SH | DEFINED | 12 |
| HARLEYSVILLE GROUP INC | COM | 412824104 | 185 | 9910 | SH | DEFINED | 11 |
| HARLEYSVILLE NATL CORP PA | COM | 412850109 | 14 | 500 | SH | DEFINED | 12 |
| HARMAN INTL INDS INC | COM | 413086109 | 281 | 3524 | SH | DEFINED | 6 |
| HARMAN INTL INDS INC | COM | 413086109 | 91 | 1148 | SH | DEFINED | 12 |
| HARMAN INTL INDS INC | COM | 413086109 | 167 | 2100 | SH | DEFINED | 4 |
| HARMONIC INC | COM | 413160102 | 15 | 1575 | SH | DEFINED | 12 |
| HARRAHS ENTMT INC | COM | 413619107 | 60 | 1100 | SH | DEFINED | 4 |
| HARRAHS ENTMT INC | COM | 413619107 | 248 | 4525 | SH | DEFINED | 5 |
| HARRAHS ENTMT INC | COM | 413619107 | 371 | 6750 | SH | DEFINED | 11 |
| HARRAHS ENTMT INC | COM | 413619107 | 557 | 10143 | SH | DEFINED | 12 |
| HARRINGTON WEST FINL GROUP I | COM | 41383L104 | 624 | 34766 | SH | DEFINED | 6 |
| HARRIS & HARRIS GROUP INC | COM | 413833104 | 10 | 600 | SH | DEFINED | 12 |
| HARRIS CORP DEL | COM | 413875105 | 6 | 130 | SH | DEFINED | 6 |
| HARRIS CORP DEL | COM | 413875105 | 44 | 900 | SH | DEFINED | 11 |
| HARRIS CORP DEL | COM | 413875105 | 158 | 3271 | SH | DEFINED | 12 |
| HARRIS CORP DEL | COM | 413875105 | 41313 | 853403 | SH | DEFINED | 3 |
| HARSCO CORP | COM | 415864107 | 27422 | 602680 | SH | DEFINED | 3 |
| HARSCO CORP | COM | 415864107 | 46 | 1000 | SH | DEFINED | 4 |
| HARSCO CORP | COM | 415864107 | 7832 | 172130 | SH | DEFINED | 6 |
| HARTE-HANKS INC | COM | 416196103 | 408 | 17400 | SH | DEFINED | 11 |
| HARTE-HANKS INC | COM | 416196103 | 21 | 900 | SH | DEFINED | 9 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 121 | 1893 | SH | DEFINED | 11 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 13 | 200 | SH | DEFINED | 4 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 526 | 8263 | SH | DEFINED | 9 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1192 | 18708 | SH | DEFINED | 5 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 2415 | 37911 | SH | DEFINED | 12 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 8041 | 126230 | SH | DEFINED | 6 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 11678 | 183325 | SH | DEFINED | 3 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 705 | 11065 | SH | DEFINED | 2 |
| HARTFORD INCOME SHS FD INC | COM | 416537108 | 6 | 800 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------|-----------|--------|----------|----|---------|----|
| HARVARD BIOSCIENCE INC | COM | 416906105 | 1676 | 180800 | SH | DEFINED | 3 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 7 | 500 | SH | DEFINED | 12 |
| HASBRO INC | COM | 418056107 | 1927 | 88580 | SH | DEFINED | 3 |
| HASBRO INC | COM | 418056107 | 59 | 2690 | SH | DEFINED | 11 |
| HASBRO INC | COM | 418056107 | 219 | 10050 | SH | DEFINED | 12 |
| HATTERAS INCOME SECS INC | COM | 419025101 | 111 | 8219 | SH | DEFINED | 12 |
| HAVERTY FURNITURE INC | COM | 419596101 | 3149 | 148000 | SH | DEFINED | 3 |
| HAVERTY FURNITURE INC | COM | 419596101 | 223 | 10460 | SH | DEFINED | 12 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 50 | 958 | SH | DEFINED | 12 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 8440 | 162810 | SH | DEFINED | 6 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 104 | 2000 | SH | DEFINED | 2 |
| Hawaiian Electric | COM | 419870100 | 26 | 500 | SH | DEFINED | |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | 17 | 4492 | SH | DEFINED | 2 |
| HAWKINS INC | COM | 420261109 | 735 | 61679 | SH | DEFINED | 6 |
| HAWTHORNE FINL CORP | COM | 420542102 | 1986 | 45100 | SH | DEFINED | 6 |
| HCA INC | COM | 404119109 | 61 | 1500 | SH | DEFINED | 4 |
| HCA INC | COM | 404119109 | 6406 | 120000 | SH | DEFINED | 7 |
| HCA INC | COM | 404119109 | 3370 | 82966 | SH | DEFINED | 12 |
| HCA INC | COM | 404119109 | 573 | 14100 | SH | DEFINED | 5 |
| HCA INC | COM | 404119109 | 131 | 3225 | SH | DEFINED | 9 |
| HCA INC | COM | 404119109 | 314 | 7740 | SH | DEFINED | 11 |
| HCC INS HLDGS INC | COM | 404132102 | 24 | 750 | SH | DEFINED | 1 |
| HCC INS HLDGS INC | COM | 404132102 | 2832 | 87590 | SH | DEFINED | 3 |
| HCC INS HLDGS INC | COM | 404132102 | 19 | 600 | SH | DEFINED | 12 |
| HEADWATERS INC | COM | 42210P102 | 5045 | 196900 | SH | DEFINED | 6 |
| HEADWATERS INC | COM | 42210P102 | 120 | 4700 | SH | DEFINED | 12 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 23 | 800 | SH | DEFINED | 2 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 5861 | 207098 | SH | DEFINED | 9 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 982 | 34717 | SH | DEFINED | 12 |
| HEALTH CARE PPTY INVS INC | COM | 421915109 | 208 | 7338 | SH | DEFINED | 11 |
| HEALTH CARE REIT INC | COM | 42217K106 | 675 | 16617 | SH | DEFINED | 12 |
| HEALTH CARE REIT INC | COM | 42217K106 | 530 | 13050 | SH | DEFINED | 9 |
| HEALTH CARE REIT INC | COM | 42217K106 | 126 | 3107 | SH | DEFINED | 11 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 1377 | 59330 | SH | DEFINED | 12 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 102 | 4380 | SH | DEFINED | 11 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 35 | 1500 | SH | DEFINED | 4 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 94 | 4050 | SH | DEFINED | 2 |
| HEALTH NET INC | COM | 42222G108 | 12974 | 520413 | SH | DEFINED | 3 |
| HEALTH NET INC | COM | 42222G108 | 132 | 5300 | SH | DEFINED | 11 |
| HEALTH NET INC | COM | 42222G108 | 2804 | 112466 | SH | DEFINED | 12 |
| HEALTH NET INC | COM | 42222G108 | 26 | 800 | SH | DEFINED | 7 |
| HEALTH NET INC | COM | 42222G108 | 4 | 160 | SH | DEFINED | 6 |
| HEALTH NET INC | COM | 42222G108 | 127949 | 5132347 | SH | DEFINED | 8 |
| HEALTH NET INC | COM | 42222G108 | 290468 | 11651342 | SH | DEFINED | 10 |
| HEALTHCARE RLTY TR | COM | 421946104 | 1767 | 41383 | SH | DEFINED | 12 |
| HEALTHEXTRAS INC | COM | 422211102 | 243 | 21150 | SH | DEFINED | 12 |
| HEALTHEXTRAS INC | COM | 422211102 | 480 | 41800 | SH | DEFINED | 3 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 47 | 1740 | SH | DEFINED | 6 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 363 | 13510 | SH | DEFINED | 12 |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 27 | 990 | SH | DEFINED | 11 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 319 | 14000 | SH | DEFINED | 5 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 7 | 300 | SH | DEFINED | 12 |
| HEARUSA INC | COM NEW | 422360305 | 0 | 50 | SH | DEFINED | 12 |
| HECLA MNG CO | COM | 422704106 | 252 | 29987 | SH | DEFINED | 12 |
| HECTOR COMMUNICATIONS CORP | COM | 422730101 | 569 | 30600 | SH | DEFINED | 6 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 41 | 1700 | SH | DEFINED | 12 |
| HEINZ H J CO | COM | 423074103 | 2745 | 73617 | SH | DEFINED | 9 |
| HEINZ H J CO | COM | 423074103 | 1579 | 42340 | SH | DEFINED | 2 |
| HEINZ H J CO | COM | 423074103 | 283 | 7600 | SH | DEFINED | 1 |
| HEINZ H J CO | COM | 423074103 | 188 | 5047 | SH | DEFINED | 11 |
| HEINZ H J CO | COM | 423074103 | 30 | 800 | SH | DEFINED | 4 |
| HEINZ H J CO | COM | 423074103 | 6 | 150 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| HEINZ H J CO | COM | 423074103 | 8052 | 215935 | SH | DEFINED | 12 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 8 | 250 | SH | DEFINED | 12 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 2013 | 64910 | SH | DEFINED | 3 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 4 | 128 | SH | DEFINED | 11 |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 126 | 5200 | SH | DEFINED | 3 |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 7 | 300 | SH | DEFINED | 12 |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 711 | 29300 | SH | DEFINED | 2 |
| HELMERICH & PAYNE INC | COM | 423452101 | 30 | 1045 | SH | DEFINED | 11 |
| HELMERICH & PAYNE INC | COM | 423452101 | 249 | 8700 | SH | DEFINED | 2 |
| HELMERICH & PAYNE INC | COM | 423452101 | 46 | 1600 | SH | DEFINED | 12 |
| HELMERICH & PAYNE INC | COM | 423452101 | 5177 | 180700 | SH | DEFINED | 6 |
| HERCULES INC | COM | 427056106 | 19673 | 1713700 | SH | DEFINED | 3 |
| HERCULES INC | COM | 427056106 | 8573 | 746800 | SH | DEFINED | 6 |
| HERCULES INC | COM | 427056106 | 73 | 6378 | SH | DEFINED | 12 |
| HERITAGE PPTY INVT TR INC | COM | 42725M107 | 75 | 2400 | SH | DEFINED | 12 |
| HERLEY INDS INC DEL | COM | 427398102 | 111 | 5890 | SH | DEFINED | 12 |
| HERSHEY FOODS CORP | COM | 427866108 | 2260 | 27272 | SH | DEFINED | 12 |
| HERSHEY FOODS CORP | COM | 427866108 | 608 | 7341 | SH | DEFINED | 2 |
| HERSHEY FOODS CORP | COM | 427866108 | 108 | 1300 | SH | DEFINED | 11 |
| HERSHEY FOODS CORP | COM | 427866108 | 63 | 765 | SH | DEFINED | 9 |
| HERSHEY FOODS CORP | COM | 427866108 | 7987 | 96401 | SH | DEFINED | 1 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 4 | 134 | SH | DEFINED | 11 |
| HEWLETT PACKARD CO | COM | 428236103 | 240 | 10505 | SH | DEFINED | 11 |
| HEWLETT PACKARD CO | COM | 428236103 | 229 | 10040 | SH | DEFINED | 9 |
| HEWLETT PACKARD CO | COM | 428236103 | 697 | 30510 | SH | DEFINED | 4 |
| HEWLETT PACKARD CO | COM | 428236103 | 2849 | 124727 | SH | DEFINED | 2 |
| HEWLETT PACKARD CO | COM | 428236103 | 4527 | 150800 | SH | DEFINED | 7 |
| HEWLETT PACKARD CO | COM | 428236103 | 14751 | 645830 | SH | DEFINED | 12 |
| HEWLETT PACKARD CO | COM | 428236103 | 19689 | 862051 | SH | DEFINED | 3 |
| HEWLETT PACKARD CO | COM | 428236103 | 61918 | 2710922 | SH | DEFINED | 6 |
| HEWLETT PACKARD CO | COM | 428236103 | 1 | 63 | SH | DEFINED | 1 |
| HEWLETT PACKARD CO | COM | 428236103 | 2930 | 128287 | SH | DEFINED | 5 |
| HEXCEL CORP NEW | COM | 428291108 | 109 | 15000 | SH | DEFINED | 12 |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 1644 | 43105 | SH | DEFINED | 3 |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 154 | 4050 | SH | DEFINED | 12 |
| HIBERNIA CORP | CL A | 428656102 | 1325 | 56418 | SH | DEFINED | 12 |
| HIBERNIA CORP | CL A | 428656102 | 193 | 8200 | SH | DEFINED | 11 |
| HIBERNIA CORP | CL A | 428656102 | 16 | 700 | SH | DEFINED | 3 |
| HIBERNIA CORP | CL A | 428656102 | 40 | 1720 | SH | DEFINED | 6 |
| HIGH INCOME OPPORTUNITY FD I | COM | 42967Q105 | 59 | 8200 | SH | DEFINED | 12 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 2470 | 94241 | SH | DEFINED | 12 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 124 | 4730 | SH | DEFINED | 2 |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 2686 | 70500 | SH | DEFINED | 1 |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 1913 | 50200 | SH | DEFINED | 6 |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 282 | 7400 | SH | DEFINED | 12 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 29920 | 1758756 | SH | DEFINED | 6 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 62 | 3650 | SH | DEFINED | 11 |
| HILFIGER TOMMY CORP | ORD | G8915Z102 | 20 | 1200 | SH | DEFINED | 12 |
| HILLENBRAND INDS INC | COM | 431573104 | 789 | 11623 | SH | DEFINED | 2 |
| HILLENBRAND INDS INC | COM | 431573104 | 41 | 600 | SH | DEFINED | 3 |
| HILLENBRAND INDS INC | COM | 431573104 | 7 | 100 | SH | DEFINED | 6 |
| HILLENBRAND INDS INC | COM | 431573104 | 2800 | 41248 | SH | DEFINED | 12 |
| HILTON HOTELS CORP | COM | 432848109 | 3 | 200 | SH | DEFINED | 9 |
| HILTON HOTELS CORP | COM | 432848109 | 498 | 30619 | SH | DEFINED | 12 |
| HILTON HOTELS CORP | COM | 432848109 | 16 | 1000 | SH | DEFINED | 2 |
| HILTON HOTELS CORP | COM | 432848109 | 16 | 1000 | SH | DEFINED | 11 |
| HITACHI LIMITED | ADR 10 COM | 433578507 | 77 | 990 | SH | DEFINED | 11 |
| HITACHI LIMITED | ADR 10 COM | 433578507 | 2 | 25 | SH | DEFINED | 9 |
| HMN FINL INC | COM | 40424G108 | 798 | 29000 | SH | DEFINED | 6 |
| HOLLINGER INTL INC | CL A | 435569108 | 126 | 6375 | SH | DEFINED | 12 |
| HOLLIS-EDEN PHARMACEUTICALS | COM | 435902101 | 174 | 18000 | SH | DEFINED | 12 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 1 | 16 | SH | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 8 | 256 | SH | DEFINED | 12 |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 17400 | 1283206 | SH | DEFINED | 6 |
| HOLOGIC INC | COM | 436440101 | 1 | 25 | SH | DEFINED | 12 |
| HOLOGIC INC | COM | 436440101 | 4351 | 214850 | SH | DEFINED | 3 |
| HOME DEPOT INC | COM | 437076102 | 216 | 5782 | SH | DEFINED | 1 |
| HOME DEPOT INC | COM | 437076102 | 493019 | 13196450 | SH | DEFINED | 10 |
| HOME DEPOT INC | COM | 437076102 | 232385 | 6220150 | SH | DEFINED | 8 |
| HOME DEPOT INC | COM | 437076102 | 35894 | 960748 | SH | DEFINED | 3 |
| HOME DEPOT INC | COM | 437076102 | 32778 | 877350 | SH | DEFINED | 12 |
| HOME DEPOT INC | COM | 437076102 | 20676 | 553434 | SH | DEFINED | 2 |
| HOME DEPOT INC | COM | 437076102 | 16979 | 454481 | SH | DEFINED | 6 |
| HOME DEPOT INC | COM | 437076102 | 6636 | 135465 | SH | DEFINED | 7 |
| HOME DEPOT INC | COM | 437076102 | 1735 | 46432 | SH | DEFINED | 11 |
| HOME DEPOT INC | COM | 437076102 | 1317 | 35263 | SH | DEFINED | 9 |
| HOME DEPOT INC | COM | 437076102 | 229 | 6132 | SH | DEFINED | 4 |
| HOME DEPOT INC | COM | 437076102 | 346 | 9250 | SH | DEFINED | 5 |
| HOME FED BANCORP | COM | 436926109 | 366 | 13557 | SH | DEFINED | 6 |
| HOME FED BANCORP | COM | 436926109 | 6 | 213 | SH | DEFINED | 4 |
| HOME PROPERTIES INC | COM | 437306103 | 4 | 100 | SH | DEFINED | 12 |
| HON INDS INC | COM | 438092108 | 1197 | 32200 | SH | DEFINED | 3 |
| HON INDS INC | COM | 438092108 | 1128 | 30345 | SH | DEFINED | 12 |
| HON INDS INC | COM | 438092108 | 78 | 2100 | SH | DEFINED | 11 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 35 | 1500 | SH | DEFINED | 2 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 1159 | 50100 | SH | DEFINED | 6 |
| HONEYWELL INTL INC | COM | 438516106 | 4493 | 101000 | SH | DEFINED | 7 |
| HONEYWELL INTL INC | COM | 438516106 | 55783 | 1647976 | SH | DEFINED | 6 |
| HONEYWELL INTL INC | COM | 438516106 | 17045 | 503548 | SH | DEFINED | 4 |
| HONEYWELL INTL INC | COM | 438516106 | 8929 | 263768 | SH | DEFINED | 12 |
| HONEYWELL INTL INC | COM | 438516106 | 7617 | 225031 | SH | DEFINED | 2 |
| HONEYWELL INTL INC | COM | 438516106 | 2017 | 59598 | SH | DEFINED | 9 |
| HONEYWELL INTL INC | COM | 438516106 | 420 | 12405 | SH | DEFINED | 11 |
| HONEYWELL INTL INC | COM | 438516106 | 12547 | 370673 | SH | DEFINED | 3 |
| HONEYWELL INTL INC | COM | 438516106 | 9221 | 272421 | SH | DEFINED | 5 |
| HOOPER HOLMES INC | COM | 439104100 | 26 | 4100 | SH | DEFINED | 12 |
| HOOPER HOLMES INC | COM | 439104100 | 192 | 30800 | SH | DEFINED | 1 |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 15 | 950 | SH | DEFINED | 12 |
| HORIZON HEALTH CORP | COM | 44041Y104 | 1197 | 52750 | SH | DEFINED | 6 |
| HORIZON HEALTH CORP | COM | 44041Y104 | 31 | 1338 | SH | DEFINED | 12 |
| HORMEL FOODS CORP | COM | 440452100 | 209 | 7112 | SH | DEFINED | 12 |
| HORMEL FOODS CORP | COM | 440452100 | 38 | 1290 | SH | DEFINED | 3 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 1862 | 40128 | SH | DEFINED | 12 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 767 | 16525 | SH | DEFINED | 9 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 56 | 1200 | SH | DEFINED | 11 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 474 | 37093 | SH | DEFINED | 9 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 1010 | 79027 | SH | DEFINED | 12 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 5524 | 432240 | SH | DEFINED | 6 |
| HOT TOPIC INC | COM | 441339108 | 20 | 750 | SH | DEFINED | 12 |
| HOUSTON EXPL CO | COM | 442120101 | 28506 | 637300 | SH | DEFINED | 6 |
| HOUSTON EXPL CO | COM | 442120101 | 14743 | 329600 | SH | DEFINED | 3 |
| HOUSTON EXPL CO | COM | 442120101 | 9 | 200 | SH | DEFINED | 12 |
| HOUSTON EXPL CO | COM | 442120101 | 3 | 67 | SH | DEFINED | 11 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 19 | 440 | SH | DEFINED | 12 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 1142 | 101082 | SH | DEFINED | 12 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 21 | 1875 | SH | DEFINED | 9 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 151 | 13375 | SH | DEFINED | 11 |
| HRPT PPTYS TR | COM SH BEN INT | 40426W101 | 25 | 2200 | SH | DEFINED | 2 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 107 | 1431 | SH | DEFINED | 2 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 106 | 1413 | SH | DEFINED | 9 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 482 | 6364 | SH | DEFINED | 6 |
| HUANENG PWR INTL INC | SPON ADR N | 443304100 | 63 | 800 | SH | DEFINED | 2 |
| HUB GROUP INC | CL A | 443320106 | 964 | 32300 | SH | DEFINED | 3 |
| HUBBELL INC | CL B | 443510201 | 3792 | 94500 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|--------------|-----------|-------|---------|----|---------|----|
| HUBBELL INC | CL B | 443510201 | 245 | 6111 | SH | DEFINED | 12 |
| HUBBELL INC | CL B | 443510201 | 221 | 5500 | SH | DEFINED | 5 |
| HUBBELL INC | CL B | 443510201 | 140 | 3500 | SH | DEFINED | 2 |
| HUBBELL INC | CL A | 443510102 | 39 | 1000 | SH | DEFINED | 2 |
| HUBBELL INC | CL B | 443510201 | 93 | 2321 | SH | DEFINED | 11 |
| HUDSON RIV BANCORP INC | COM | 444128102 | 49 | 2400 | SH | DEFINED | 11 |
| HUDSON UNITED BANCORP | COM | 444165104 | 12 | 325 | SH | DEFINED | 12 |
| HUDSON UNITED BANCORP | COM | 444165104 | 208 | 5458 | SH | DEFINED | 9 |
| HUDSON UNITED BANCORP | COM | 444165104 | 18877 | 496100 | SH | DEFINED | 6 |
| HUGHES SUPPLY INC | COM | 444482103 | 37 | 700 | SH | DEFINED | 12 |
| HUGHES SUPPLY INC | COM | 444482103 | 283 | 5400 | SH | DEFINED | 6 |
| HUGHES SUPPLY INC | COM | 444482103 | 24 | 450 | SH | DEFINED | 9 |
| HUGOTON RTY TR TEX | UNIT BEN INT | 444717102 | 678 | 30871 | SH | DEFINED | 12 |
| HUGOTON RTY TR TEX | UNIT BEN INT | 444717102 | 7749 | 352730 | SH | DEFINED | 3 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 3 | 200 | SH | DEFINED | 9 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 32 | 2560 | SH | DEFINED | 4 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 41 | 3300 | SH | DEFINED | 2 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 44 | 3530 | SH | DEFINED | 6 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 553 | 44130 | SH | DEFINED | 12 |
| HUMANA INC | COM | 444859102 | 25 | 1336 | SH | DEFINED | 12 |
| HUMANA INC | COM | 444859102 | 150 | 7900 | SH | DEFINED | 4 |
| HUMANA INC | COM | 444859102 | 4685 | 246305 | SH | DEFINED | 6 |
| HUMANA INC | COM | 444859102 | 12783 | 672096 | SH | DEFINED | 3 |
| HUMBOLDT BANCORP | COM | 445069107 | 470 | 23700 | SH | DEFINED | 1 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 13938 | 494960 | SH | DEFINED | 6 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 373 | 13250 | SH | DEFINED | 12 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 1082 | 38426 | SH | DEFINED | 3 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 100 | 4532 | SH | DEFINED | 6 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 1003 | 45212 | SH | DEFINED | 12 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 5258 | 236965 | SH | DEFINED | 2 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 3 | 110 | SH | DEFINED | 11 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 5166 | 184100 | SH | DEFINED | 6 |
| HYDRIL | COM | 448774109 | 9 | 356 | SH | DEFINED | 11 |
| HYDRIL | COM | 448774109 | 20 | 755 | SH | DEFINED | 12 |
| HYDROGENICS CORP | COM | 448882100 | 3 | 500 | SH | DEFINED | 12 |
| HYPERCOM CORP | COM | 44913M105 | 8919 | 1123260 | SH | DEFINED | 3 |
| HYPERION 2005 INVT GRADE OPP | COM | 448918102 | 6 | 600 | SH | DEFINED | 12 |
| HYPERION SOLUTIONS CORP | COM | 44914M104 | 24 | 573 | SH | DEFINED | 11 |
| HYPERION STRATEGIC MTG INC F | COM | 44915C105 | 52 | 3500 | SH | DEFINED | 12 |
| HYPERION TOTAL RETURN & INCO | COM | 449145101 | 82 | 7995 | SH | DEFINED | 12 |
| I-FLOW CORP | COM NEW | 449520303 | 1 | 100 | SH | DEFINED | 12 |
| IAMGOLD CORP | COM | 450913108 | 6757 | 1035100 | SH | DEFINED | 7 |
| IBERIABANK CORP | COM | 450828108 | 3838 | 65225 | SH | DEFINED | 1 |
| IBERIABANK CORP | COM | 450828108 | 3204 | 54450 | SH | DEFINED | 6 |
| IBERIABANK CORP | COM | 450828108 | 1568 | 26640 | SH | DEFINED | 3 |
| IBERIABANK CORP | COM | 450828108 | 165 | 2800 | SH | DEFINED | 12 |
| IBIS TECHNOLOGY CORP | COM | 450909106 | 201 | 17250 | SH | DEFINED | 12 |
| ICOS CORP | COM | 449295104 | 11 | 300 | SH | DEFINED | 2 |
| ICOS CORP | COM | 449295104 | 44 | 1200 | SH | DEFINED | 12 |
| ICT GROUP INC | COM | 44929Y101 | 8 | 645 | SH | DEFINED | 11 |
| ICU MED INC | COM | 44930G107 | 121 | 3975 | SH | DEFINED | 12 |
| ID BIOMEDICAL CORP | COM | 44936D108 | 33 | 2965 | SH | DEFINED | 12 |
| IDACORP INC | COM | 451107106 | 95 | 3175 | SH | DEFINED | 12 |
| IDACORP INC | COM | 451107106 | 8 | 267 | SH | DEFINED | 9 |
| IDACORP INC | COM | 451107106 | 22 | 750 | SH | DEFINED | 11 |
| IDACORP INC | COM | 451107106 | 1998 | 66800 | SH | DEFINED | 6 |
| IDENTIX INC | COM | 451906101 | 2 | 300 | SH | DEFINED | 2 |
| IDENTIX INC | COM | 451906101 | 8 | 1313 | SH | DEFINED | 12 |
| IDEX CORP | COM | 45167R104 | 9 | 200 | SH | DEFINED | 12 |
| IDEXX LABS INC | COM | 45168D104 | 4 | 63 | SH | DEFINED | 11 |
| IDEXX LABS INC | COM | 45168D104 | 148 | 2602 | SH | DEFINED | 12 |
| IDEXX LABS INC | COM | 45168D104 | 53544 | 941514 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|---------|-----------|-------|---------|----|---------|----|
| IDT CORP | COM | 448947101 | 2 | 91 | SH | DEFINED | 11 |
| IGATE CORP | COM | 45169U105 | 31 | 4400 | SH | DEFINED | 12 |
| IHOP CORP | COM | 449623107 | 41 | 1200 | SH | DEFINED | 12 |
| IHOP CORP | COM | 449623107 | 103 | 3000 | SH | DEFINED | 9 |
| IKON OFFICE SOLUTION | COM | 451713101 | 301 | 23500 | SH | DEFINED | |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 36438 | 2846746 | SH | DEFINED | 6 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 12 | 948 | SH | DEFINED | 12 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 16 | 150 | SH | DEFINED | 7 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 10 | 132 | SH | DEFINED | 9 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 11268 | 142225 | SH | DEFINED | 2 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 87 | 1100 | SH | DEFINED | 4 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 254 | 3200 | SH | DEFINED | 1 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 781 | 9853 | SH | DEFINED | 11 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 2152 | 27166 | SH | DEFINED | 12 |
| ILLUMINA INC | COM | 452327109 | 812 | 108200 | SH | DEFINED | 3 |
| ILLUMINA INC | COM | 452327109 | 20 | 2650 | SH | DEFINED | 12 |
| ILX RESORTS INC | COM NEW | 449661503 | 5 | 500 | SH | DEFINED | 12 |
| IMAGE ENTMT INC | COM NEW | 452439201 | 3 | 1000 | SH | DEFINED | 12 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 18925 | 429630 | SH | DEFINED | 3 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 3 | 64 | SH | DEFINED | 2 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 15 | 337 | SH | DEFINED | 11 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 86 | 1945 | SH | DEFINED | 12 |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 1 | 32 | SH | DEFINED | 9 |
| IMATION CORP | COM | 45245A107 | 169 | 4500 | SH | DEFINED | 11 |
| IMATION CORP | COM | 45245A107 | 134 | 3560 | SH | DEFINED | 12 |
| IMAX CORP | COM | 45245E109 | 21 | 3530 | SH | DEFINED | 12 |
| IMC GLOBAL INC | COM | 449669100 | 405 | 28323 | SH | DEFINED | 12 |
| IMC GLOBAL INC | COM | 449669100 | 5446 | 380855 | SH | DEFINED | 6 |
| IMCLONE SYS INC | COM | 45245W109 | 12 | 240 | SH | DEFINED | 3 |
| IMCLONE SYS INC | COM | 45245W109 | 25 | 500 | SH | DEFINED | 2 |
| IMCLONE SYS INC | COM | 45245W109 | 260 | 5122 | SH | DEFINED | 12 |
| IMCO RECYCLING INC | COM | 449681105 | 61 | 6500 | SH | DEFINED | 12 |
| IMMTECH INTL INC | COM | 452519101 | 9 | 500 | SH | DEFINED | 12 |
| IMMUCOR INC | COM | 452526106 | 102 | 5625 | SH | DEFINED | 12 |
| IMMUNE RESPONSE CORP DEL | COM NEW | 45252T205 | 0 | 20 | SH | DEFINED | 12 |
| IMMUNOGEN INC | COM | 45253H101 | 8 | 1125 | SH | DEFINED | 12 |
| IMMUNOMEDICS INC | COM | 452907108 | 38 | 9350 | SH | DEFINED | 12 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 8776 | 322650 | SH | DEFINED | 3 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 221 | 8125 | SH | DEFINED | 12 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 10 | 450 | SH | DEFINED | 12 |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 24712 | 1473600 | SH | DEFINED | 6 |
| IMPERIAL CHEM INDS PLC | ADR NEW | 452704505 | 5 | 300 | SH | DEFINED | 11 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 157 | 3500 | SH | DEFINED | 12 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 681 | 15200 | SH | DEFINED | 7 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 150 | 3348 | SH | DEFINED | 11 |
| IMPERIAL PKG CORP | COM | 453077109 | 0 | 1 | SH | DEFINED | 9 |
| IMPERIAL SUGAR CO NEW | COM NEW | 453096208 | 1 | 108 | SH | DEFINED | 12 |
| IMS HEALTH INC | COM | 449934108 | 12 | 515 | SH | DEFINED | 9 |
| IMS HEALTH INC | COM | 449934108 | 269 | 11556 | SH | DEFINED | 12 |
| IMS HEALTH INC | COM | 449934108 | 481 | 20684 | SH | DEFINED | 2 |
| INAMED CORP | COM | 453235103 | 19 | 360 | SH | DEFINED | 11 |
| INCO LTD | COM | 453258402 | 33641 | 979675 | SH | DEFINED | 7 |
| INCO LTD | COM | 453258402 | 700 | 20200 | SH | DEFINED | 5 |
| INCO LTD | COM | 453258402 | 311 | 8992 | SH | DEFINED | 12 |
| INCO LTD | COM | 453258402 | 156 | 4500 | SH | DEFINED | 4 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 317 | 7782 | SH | DEFINED | 12 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 2 | 50 | SH | DEFINED | 6 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 29 | 700 | SH | DEFINED | 11 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 1010 | 33330 | SH | DEFINED | 12 |
| INDEPENDENT BANK CORP MASS | COM | 453836108 | 67 | 2200 | SH | DEFINED | 11 |
| INDEPENDENT BANK CORP MICH | COM | 453838104 | 443 | 15900 | SH | DEFINED | 3 |
| INDEVUS PHARMACEUTICALS INC | COM | 454072109 | 64 | 10545 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| INDUSTRIAL DISTR GROUP INC | COM | 456061100 | 181 | 22125 | SH | DEFINED | 12 |
| INDUSTRIAL SVCS AMER INC FLA | COM | 456314103 | 0 | 0 | SH | DEFINED | 12 |
| INDYMAC BANCORP INC | COM | 456607100 | 38824 | 1069840 | SH | DEFINED | 6 |
| INDYMAC BANCORP INC | COM | 456607100 | 96 | 2653 | SH | DEFINED | 12 |
| INERGY L P | UNIT LTD PTNR | 456615103 | 238 | 10245 | SH | DEFINED | 12 |
| INERGY L P | UNIT LTD PTNR | 456615103 | 0 | 10 | SH | DEFINED | 7 |
| INET TECHNOLOGIES INC | COM | 45662V105 | 208 | 16900 | SH | DEFINED | 3 |
| INFOCUS CORP | COM | 45665B106 | 6183 | 661280 | SH | DEFINED | 3 |
| INFORMATICA CORP | COM | 45666Q102 | 4 | 477 | SH | DEFINED | 11 |
| INFORMATICA CORP | COM | 45666Q102 | 22 | 2600 | SH | DEFINED | 12 |
| INFORTE CORP | COM | 45677R107 | 65 | 6500 | SH | DEFINED | 12 |
| INFOSPACE INC | COM NEW | 45678T201 | 7 | 187 | SH | DEFINED | 12 |
| INFOUSA INC NEW | COM | 456818301 | 5679 | 540300 | SH | DEFINED | 3 |
| INFOUSA INC NEW | COM | 456818301 | 4539 | 431885 | SH | DEFINED | 6 |
| ING CLARION GLB RE EST INCM | COM | 44982G104 | 524 | 34900 | SH | DEFINED | 12 |
| ING GROUP N V | SPONSORED ADR | 456837103 | 27 | 1225 | SH | DEFINED | 9 |
| ING GROUP N V | SPONSORED ADR | 456837103 | 42 | 1900 | SH | DEFINED | 11 |
| ING GROUP N V | SPONSORED ADR | 456837103 | 471 | 21343 | SH | DEFINED | 2 |
| ING GROUP N V | SPONSORED ADR | 456837103 | 9981 | 451601 | SH | DEFINED | 6 |
| ING PRIME RATE TR | SH BEN INT | 44977W106 | 113 | 14093 | SH | DEFINED | 12 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 4306 | 63655 | SH | DEFINED | 12 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 147 | 2180 | SH | DEFINED | 11 |
| INGLES MKTS INC | CL A | 457030104 | 24 | 2211 | SH | DEFINED | 12 |
| INGRAM MICRO INC | CL A | 457153104 | 259 | 14300 | SH | DEFINED | 5 |
| INGRAM MICRO INC | CL A | 457153104 | 448 | 24760 | SH | DEFINED | 12 |
| INGRAM MICRO INC | CL A | 457153104 | 76 | 4210 | SH | DEFINED | 6 |
| INGRAM MICRO INC | CL A | 457153104 | 10335 | 571020 | SH | DEFINED | 3 |
| INKINE PHARMACEUTICALS INC | COM | 457214104 | 145 | 27870 | SH | DEFINED | 9 |
| INKINE PHARMACEUTICALS INC | COM | 457214104 | 8 | 1500 | SH | DEFINED | 12 |
| INNKEEPERS USA TR | COM | 4576J0104 | 18 | 2000 | SH | DEFINED | 2 |
| INNKEEPERS USA TR | COM | 4576J0104 | 361 | 39493 | SH | DEFINED | 9 |
| INNKEEPERS USA TR | COM | 4576J0104 | 990 | 108367 | SH | DEFINED | 12 |
| INNOVATIVE COS INC | COM | 45771Y107 | 79 | 13000 | SH | DEFINED | 12 |
| INNOVATIVE SOLUTIONS & SUPPO | COM | 45769N105 | 1556 | 112570 | SH | DEFINED | 3 |
| INNOVATIVE SOLUTIONS & SUPPO | COM | 45769N105 | 14 | 1000 | SH | DEFINED | 12 |
| INSIGHT COMMUNICATIONS INC | CL A | 45768V108 | 551 | 55100 | SH | DEFINED | 12 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 1984 | 103130 | SH | DEFINED | 3 |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 106 | 6800 | SH | DEFINED | 12 |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 10 | 660 | SH | DEFINED | 11 |
| INSMED INC | COM NEW | 457669208 | 14 | 4350 | SH | DEFINED | 12 |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 11 | 879 | SH | DEFINED | 12 |
| INSTINET GROUP INC | COM | 457750107 | 62 | 8800 | SH | DEFINED | 6 |
| INSTINET GROUP INC | COM | 457750107 | 1 | 100 | SH | DEFINED | 12 |
| INSURED MUN INCOME FD | COM | 45809F104 | 41 | 2820 | SH | DEFINED | 12 |
| INTEGRA BK CORP | COM | 45814P105 | 252 | 10474 | SH | DEFINED | 12 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 9 | 300 | SH | DEFINED | 2 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 3 | 100 | SH | DEFINED | 12 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 39 | 1550 | SH | DEFINED | 12 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 1 | 42 | SH | DEFINED | 9 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 1749 | 116600 | SH | DEFINED | 3 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 99 | 5000 | SH | DEFINED | 7 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 16 | 1050 | SH | DEFINED | 12 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 5 | 340 | SH | DEFINED | 2 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 3 | 167 | SH | DEFINED | 11 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 3965 | 352800 | SH | DEFINED | 3 |
| INTEGRATED SILICON SOLUTION | COM | 45812P107 | 1364 | 76870 | SH | DEFINED | 3 |
| INTEGRATED SILICON SOLUTION | COM | 45812P107 | 21 | 1200 | SH | DEFINED | 12 |
| INTEGRITY FINL CORP | COM | 45820M104 | 2 | 128 | SH | DEFINED | 12 |
| INTEL CORP | COM | 458140100 | 26437 | 971933 | SH | DEFINED | 12 |
| INTEL CORP | COM | 458140100 | 1 | 45 | SH | DEFINED | 6 |
| INTEL CORP | COM | 458140100 | 277 | 10190 | SH | DEFINED | 4 |
| INTEL CORP | COM | 458140100 | 850 | 25300 | SH | DEFINED | 7 |

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

| | | | | | | | |
|------------------------------|------------------|---------------|---------|----------|----|---------|----|
| INTEL CORP | COM | 458140100 | 1589 | 58432 | SH | DEFINED | 5 |
| INTEL CORP | COM | 458140100 | 1616 | 59399 | SH | DEFINED | 11 |
| INTEL CORP | COM | 458140100 | 6435 | 236592 | SH | DEFINED | 9 |
| INTEL CORP | COM | 458140100 | 39233 | 1442401 | SH | DEFINED | 2 |
| INTEL CORP | COM | 458140100 | 66431 | 2442314 | SH | DEFINED | 3 |
| INTEL CORP | COM | 458140100 | 40130 | 1475346 | SH | DEFINED | 1 |
| INTELIDATA TECHNOLOGIES CORP | COM | 45814T107 | 1 | 800 | SH | DEFINED | 12 |
| INTELLIGROUP INC | COM | 45816A106 | 50 | 6850 | SH | DEFINED | 3 |
| INTELLISYNC CORP | COM | 458176104 | 0 | 100 | SH | DEFINED | 12 |
| INTER TEL INC | COM | 458372109 | 36 | 1200 | SH | DEFINED | 2 |
| INTERACTIVE DATA CORP | COM | 45840J107 | 18 | 1000 | SH | DEFINED | 12 |
| INTERACTIVECORP | COM | 45840Q101 | 505 | 15960 | SH | DEFINED | 11 |
| INTERACTIVECORP | COM | 45840Q101 | 14 | 438 | SH | DEFINED | 1 |
| INTERACTIVECORP | COM | 45840Q101 | 18 | 575 | SH | DEFINED | 4 |
| INTERACTIVECORP | COM | 45840Q101 | 307 | 9700 | SH | DEFINED | 5 |
| INTERACTIVECORP | COM | 45840Q101 | 480 | 15200 | SH | DEFINED | 9 |
| INTERACTIVECORP | COM | 45840Q101 | 10060 | 318081 | SH | DEFINED | 6 |
| INTERACTIVECORP | COM | 45840Q101 | 15934 | 504403 | SH | DEFINED | 12 |
| INTERACTIVECORP | COM | 45840Q101 | 157950 | 5000000 | SH | DEFINED | 13 |
| INTERACTIVECORP | COM | 45840Q101 | 493329 | 15616625 | SH | DEFINED | 8 |
| INTERACTIVECORP | COM | 45840Q101 | 1200175 | 37992233 | SH | DEFINED | 10 |
| INTERACTIVECORP | *W EXP 02/04/200 | 45840Q127 | 13 | 350 | SH | DEFINED | 12 |
| INTERACTIVECORP | COM | 45840Q101 | 88 | 2800 | SH | DEFINED | 2 |
| INTERACTIVECORP | COM | 45840Q101 | 3654 | 88000 | SH | DEFINED | 7 |
| INTERCHANGE FINL SVCS S B N | COM | 458447109 | 70 | 2900 | SH | DEFINED | 6 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 406 | 23255 | SH | DEFINED | 12 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 9 | 500 | SH | DEFINED | 9 |
| INTERFACE INC | CL A | 458665106 | 16 | 2000 | SH | DEFINED | 12 |
| INTERGRAPH CORP | COM | 458683109 | 24 | 1000 | SH | DEFINED | 12 |
| INTERGRAPH CORP | COM | 458683109 | 8550 | 352270 | SH | DEFINED | 6 |
| INTERMUNE INC | COM | 45884X103 | 16 | 800 | SH | DEFINED | 12 |
| INTERNAP NETWORK SVCS CORP | COM | 45885A102 | 43 | 24765 | SH | DEFINED | 12 |
| INTERNATIONAL ALUM CORP | COM | 458884103 | 182 | 5570 | SH | DEFINED | 12 |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 4472 | 84879 | SH | DEFINED | 6 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 7600 | 82755 | SH | DEFINED | 11 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 4690 | 38855 | SH | DEFINED | 7 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2872 | 31276 | SH | DEFINED | 1 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2500 | 27218 | SH | DEFINED | 9 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2198 | 23930 | SH | DEFINED | 5 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 617 | 6718 | SH | DEFINED | 4 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 183839 | 2001730 | SH | DEFINED | 8 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 374767 | 4080652 | SH | DEFINED | 10 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 46358 | 504771 | SH | DEFINED | 12 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 21181 | 230631 | SH | DEFINED | 2 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 32361 | 352359 | SH | DEFINED | 3 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 64821 | 705810 | SH | DEFINED | 6 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 393 | 11070 | SH | DEFINED | 12 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 213 | 6000 | SH | DEFINED | 5 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 21 | 600 | SH | DEFINED | 2 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 6269 | 139441 | SH | DEFINED | 12 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 558 | 12405 | SH | DEFINED | 11 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 387 | 8600 | SH | DEFINED | 5 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 250 | 5550 | SH | DEFINED | 9 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 193 | 4300 | SH | DEFINED | 4 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 9487 | 211000 | SH | DEFINED | 10 |
| INTERNATIONAL GAME TECHNOLOG | DBCV | 1/2 459902AL6 | 1266 | 13000 | SH | DEFINED | 12 |
| INTERNATIONAL MULTIFOODS COR | COM | 460043102 | 2 | 100 | SH | DEFINED | 12 |
| INTERNATIONAL MULTIFOODS COR | COM | 460043102 | 5907 | 238950 | SH | DEFINED | 6 |
| INTERNATIONAL PWR PLC | SPONSORED ADR | 46018M104 | 10659 | 394169 | SH | DEFINED | 6 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 2 | 50 | SH | DEFINED | 6 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 11 | 240 | SH | DEFINED | 11 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 168 | 3650 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|--------|---------|----|---------|----|
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 34006 | 739419 | SH | DEFINED | 3 |
| INTERNATIONAL SHIPHOLDING CO | COM NEW | 460321201 | 36 | 2400 | SH | DEFINED | 12 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 52 | 1100 | SH | DEFINED | 12 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 16 | 330 | SH | DEFINED | 3 |
| INTERNATIONAL STL GROUP INC | COM | 460377104 | 12 | 300 | SH | DEFINED | 12 |
| INTERNET ARCHITECTURE HOLDR | DEPOSTRY RCPT | 46060A107 | 4 | 100 | SH | DEFINED | 2 |
| INTERNET CAP GROUP I | COM | 46059C106 | 16 | 40000 | SH | DEFINED | |
| INTERNET CAP GROUP INC | COM | 46059C106 | 5 | 12730 | SH | DEFINED | 12 |
| INTERNET SEC SYS INC | COM | 46060X107 | 69 | 3920 | SH | DEFINED | 12 |
| INTERNET SEC SYS INC | COM | 46060X107 | 4 | 211 | SH | DEFINED | 2 |
| INTERPORE INTL | COM | 46062W107 | 5 | 325 | SH | DEFINED | 12 |
| INTERPORE INTL | COM | 46062W107 | 7 | 500 | SH | DEFINED | 9 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 11034 | 717400 | SH | DEFINED | 8 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 38450 | 2500000 | SH | DEFINED | 13 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 4497 | 292413 | SH | DEFINED | 6 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 542 | 35255 | SH | DEFINED | 12 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 461 | 30000 | SH | DEFINED | 4 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 269 | 17475 | SH | DEFINED | 5 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 17 | 1116 | SH | DEFINED | 11 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 3 | 195 | SH | DEFINED | 9 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 79225 | 5151165 | SH | DEFINED | 10 |
| INTERSIL CORP | CL A | 46069S109 | 127 | 5695 | SH | DEFINED | 12 |
| INTERSIL CORP | CL A | 46069S109 | 85 | 3820 | SH | DEFINED | 6 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 16 | 1450 | SH | DEFINED | 11 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 39 | 3450 | SH | DEFINED | 12 |
| INTERSTATE HOTELS & RESRTS I | COM | 46088S106 | 513 | 86958 | SH | DEFINED | 12 |
| INTERTAN INC | COM | 461120107 | 1004 | 71900 | SH | DEFINED | 3 |
| INTERTAN INC | COM | 461120107 | 10 | 720 | SH | DEFINED | 12 |
| INTERTAPE POLYMER GROUP INC | COM | 460919103 | 18 | 1850 | SH | DEFINED | 7 |
| INTERTAPE POLYMER GROUP INC | COM | 460919103 | 5 | 500 | SH | DEFINED | 11 |
| INTERTAPE POLYMER GROUP INC | COM | 460919103 | 269 | 27400 | SH | DEFINED | 3 |
| INTERVEST BANCSHARES CORP | CL A | 460927106 | 11 | 600 | SH | DEFINED | 12 |
| INTERVOICE INC NEW | COM | 461142101 | 10701 | 638130 | SH | DEFINED | 3 |
| INTERVOICE INC NEW | COM | 461142101 | 5 | 271 | SH | DEFINED | 12 |
| INTERWOVEN INC | COM NEW | 46114T508 | 2 | 250 | SH | DEFINED | 12 |
| INTERWOVEN INC | COM | 46114T508 | 37 | 3750 | SH | DEFINED | |
| INTL PAPER CO | COM | 460146103 | 189 | 4470 | SH | DEFINED | 11 |
| INTL PAPER CO | COM | 460146103 | 301 | 7130 | SH | DEFINED | 5 |
| INTL PAPER CO | COM | 460146103 | 45 | 1065 | SH | DEFINED | 9 |
| INTL PAPER CO | COM | 460146103 | 1285 | 30418 | SH | DEFINED | 12 |
| INTL PAPER CO | COM | 460146103 | 1712 | 40500 | SH | DEFINED | 6 |
| INTL PAPER CO | COM | 460146103 | 9016 | 213349 | SH | DEFINED | 2 |
| INTL PAPER CO | COM | 460146103 | 2777 | 50000 | SH | DEFINED | 7 |
| INTRABIOTICS PHARMACEUTICALS | COM NEW | 46116T506 | 6 | 347 | SH | DEFINED | 12 |
| INTRADO INC | COM | 46117A100 | 364 | 18810 | SH | DEFINED | 12 |
| INTRAWEST CORPORATION | COM NEW | 460915200 | 839 | 49300 | SH | DEFINED | 3 |
| INTRAWEST CORPORATION | COM NEW | 460915200 | 116 | 6800 | SH | DEFINED | 7 |
| INTRAWEST CORPORATION | COM NEW | 460915200 | 3 | 200 | SH | DEFINED | 12 |
| INTROGEN THERAPEUTICS INC | COM | 46119F107 | 44 | 5100 | SH | DEFINED | 12 |
| INTUIT | COM | 461202103 | 519 | 8800 | SH | DEFINED | 7 |
| INTUIT | COM | 461202103 | 236 | 5250 | SH | DEFINED | 9 |
| INTUIT | COM | 461202103 | 115 | 2583 | SH | DEFINED | 11 |
| INTUIT | COM | 461202103 | 11 | 250 | SH | DEFINED | 2 |
| INTUIT | COM | 461202103 | 648 | 14449 | SH | DEFINED | 12 |
| INTUIT | COM | 461202103 | 132100 | 2943400 | SH | DEFINED | 8 |
| INTUIT | COM | 461202103 | 278183 | 6198368 | SH | DEFINED | 10 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 9 | 500 | SH | DEFINED | 2 |
| INVACARE CORP | COM | 461203101 | 824 | 18253 | SH | DEFINED | 12 |
| INVACARE CORP | COM | 461203101 | 361 | 8000 | SH | DEFINED | 2 |
| INVACARE CORP | COM | 461203101 | 11202 | 248160 | SH | DEFINED | 3 |
| INVERESK RESH GROUP INC | COM | 461238107 | 5052 | 177760 | SH | DEFINED | 3 |
| INVESTMENT GRADE MUN INCOME | COM | 461368102 | 15 | 1000 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|----|---------|----|
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 5927 | 387400 | SH | DEFINED | 6 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 24 | 1600 | SH | DEFINED | 12 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 9 | 218 | SH | DEFINED | 11 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 4 | 100 | SH | DEFINED | 12 |
| INVESTORS FIRST FD INC | COM | 46150W100 | 19 | 1464 | SH | DEFINED | 12 |
| INVISION TECHNOLOGIES INC | COM | 461851107 | 5 | 100 | SH | DEFINED | 12 |
| INVISION TECHNOLOGIES INC | COM | 461851107 | 4 | 78 | SH | DEFINED | 11 |
| INVITROGEN CORP | COM | 46185R100 | 156 | 2178 | SH | DEFINED | 12 |
| INVITROGEN CORP | COM | 46185R100 | 25717 | 358724 | SH | DEFINED | 3 |
| IOMEGA CORP | COM NEW | 462030305 | 6 | 1130 | SH | DEFINED | 12 |
| IONICS INC | COM | 462218108 | 6 | 200 | SH | DEFINED | 12 |
| IPASS INC | COM | 46261V108 | 44 | 4000 | SH | DEFINED | 12 |
| IPC HLDGS LTD | ORD | G4933P101 | 24707 | 627230 | SH | DEFINED | 3 |
| IPSCO INC | COM | 462622101 | 2 | 100 | SH | DEFINED | 7 |
| IRSA INVERSIONES Y REP S A | GLOBL DEP RCPT | 450047204 | 831 | 83790 | SH | DEFINED | 12 |
| IRSA INVERSIONES Y REP S A | GLOBL DEP RCPT | 450047204 | 2857 | 291500 | SH | DEFINED | 3 |
| IRVINE SENSORS CORP | COM NEW | 463664508 | 0 | 10 | SH | DEFINED | 12 |
| IRWIN FINL CORP | COM | 464119106 | 29332 | 1087180 | SH | DEFINED | 3 |
| IRWIN FINL CORP | COM | 464119106 | 12762 | 473000 | SH | DEFINED | 6 |
| IRWIN FINL CORP | COM | 464119106 | 32 | 1200 | SH | DEFINED | 2 |
| ISCO INTL INC | COM | 46426P103 | 1 | 2500 | SH | DEFINED | 12 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 644 | 8050 | SH | DEFINED | 7 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 62 | 3350 | SH | DEFINED | 7 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 221 | 10600 | SH | DEFINED | 7 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 13 | 1600 | SH | DEFINED | 7 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 31 | 1600 | SH | DEFINED | 7 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 25 | 1150 | SH | DEFINED | 7 |
| ISHARES INC | MSCI S KOREA | 464286772 | 14 | 500 | SH | DEFINED | 12 |
| ISHARES INC | MSCI JAPAN | 464286848 | 813 | 56900 | SH | DEFINED | 7 |
| ISHARES INC | MSCI JAPAN | 464286848 | 4192 | 385675 | SH | DEFINED | 12 |
| ISHARES INC | MSCI JAPAN | 464286848 | 7989 | 734994 | SH | DEFINED | 5 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 17 | 1250 | SH | DEFINED | 7 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 80 | 7577 | SH | DEFINED | 12 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 15 | 200 | SH | DEFINED | 12 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 42 | 3000 | SH | DEFINED | 12 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 30 | 2500 | SH | DEFINED | 12 |
| ISHARES TR | S&P SMLCP GROW | 464287887 | 660 | 7045 | SH | DEFINED | 12 |
| ISHARES TR | DJ US UTILS | 464287697 | 1308 | 21820 | SH | DEFINED | 12 |
| ISHARES TR | RUSSELL 3000 | 464287689 | 395 | 6150 | SH | DEFINED | 12 |
| ISHARES TR | RUSL 3000 GROW | 464287671 | 11 | 300 | SH | DEFINED | 12 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 981 | 8338 | SH | DEFINED | 12 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 81 | 1300 | SH | DEFINED | 12 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 30 | 500 | SH | DEFINED | 12 |
| ISHARES TR | DJ US TECH SEC | 464287721 | 271 | 5713 | SH | DEFINED | 12 |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 26 | 550 | SH | DEFINED | 12 |
| ISHARES TR | S&P MIDCP GROW | 464287606 | 27 | 215 | SH | DEFINED | 12 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 42 | 700 | SH | DEFINED | 12 |
| ISHARES TR | DJ US CON CYCL | 464287580 | 100 | 1757 | SH | DEFINED | 12 |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 573 | 4850 | SH | DEFINED | 12 |
| ISHARES TR | NASDQ BIO INDX | 464287556 | 252 | 3260 | SH | DEFINED | 12 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 765 | 4470 | SH | DEFINED | 12 |
| ISHARES TR | DJ CON NON CYCL | 464287812 | 208 | 4098 | SH | DEFINED | 12 |
| ISHARES TR | DJ US INDUSTRL | 464287754 | 13 | 259 | SH | DEFINED | 12 |
| ISHARES TR | DJ US HEALTHCR | 464287762 | 673 | 11727 | SH | DEFINED | 12 |
| ISHARES TR | GS NAT RES IDX | 464287374 | 3567 | 32279 | SH | DEFINED | 5 |
| ISHARES TR | DJ US FINL SVC | 464287770 | 51 | 480 | SH | DEFINED | 12 |
| ISHARES TR | GLDM SACHS TEC | 464287549 | 22 | 370 | SH | DEFINED | 7 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 853 | 7375 | SH | DEFINED | 12 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 925 | 6499 | SH | DEFINED | 12 |
| ISHARES TR | DJ US TELECOMM | 464287713 | 663 | 30662 | SH | DEFINED | 12 |
| ISHARES TR | DJ US BAS MATL | 464287838 | 1020 | 22925 | SH | DEFINED | 12 |
| ISHARES TR | DJ US TOTL MKT | 464287846 | 32 | 601 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| ISHARES TR | S&P EURO PLUS | 464287861 | 14 | 210 | SH | DEFINED | 12 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 60 | 700 | SH | DEFINED | 7 |
| ISHARES TR | S&P SMLCP VALU | 464287879 | 633 | 5920 | SH | DEFINED | 12 |
| ISHARES TR | DJ US REAL EST | 464287739 | 16 | 150 | SH | DEFINED | 12 |
| ISHARES TR | DJ US ENERGY | 464287796 | 796 | 15248 | SH | DEFINED | 12 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 17 | 300 | SH | DEFINED | 12 |
| ISHARES TR | 20+ YR TRS BD | 464287432 | 319 | 3557 | SH | DEFINED | 12 |
| ISHARES TR | GLDM SACHS TEC | 464287549 | 16 | 350 | SH | DEFINED | 12 |
| ISHARES TR | S&P 1500 INDEX | 464287150 | 1 | 10 | SH | DEFINED | 12 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 3945 | 71357 | SH | DEFINED | 12 |
| ISHARES TR | US TIPS BD FD | 464287176 | 1659 | 15515 | SH | DEFINED | 12 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 31 | 276 | SH | DEFINED | 4 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 98 | 560 | SH | DEFINED | 12 |
| ISHARES TR | GS CORP BD FD | 464287242 | 115 | 1010 | SH | DEFINED | 12 |
| ISHARES TR | S&P500/BAR GRW | 464287309 | 761 | 13700 | SH | DEFINED | 12 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 544 | 7735 | SH | DEFINED | 12 |
| ISHARES TR | S&P500/BAR VAL | 464287408 | 2 | 40 | SH | DEFINED | 12 |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 124 | 1420 | SH | DEFINED | 12 |
| ISHARES TR | 1-3 YR TRS BD | 464287457 | 133 | 1600 | SH | DEFINED | 12 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 381 | 2689 | SH | DEFINED | 12 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 1386 | 7446 | SH | DEFINED | 7 |
| ISHARES TR | RUSSELL MCP GR | 464287481 | 31 | 400 | SH | DEFINED | 12 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 709 | 5861 | SH | DEFINED | 12 |
| ISHARES TR | GS NAT RES IDX | 464287374 | 91 | 825 | SH | DEFINED | 12 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 35 | 4475 | SH | DEFINED | 12 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 5 | 690 | SH | DEFINED | 4 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 538 | 21410 | SH | DEFINED | 12 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 5478 | 217900 | SH | DEFINED | 6 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 7182 | 285700 | SH | DEFINED | 3 |
| ISOLAGEN INC | COM | 46488N103 | 650 | 55166 | SH | DEFINED | 12 |
| ISPAT INTL N V | NY REG SH CL A | 464899103 | 5 | 500 | SH | DEFINED | 12 |
| ISTAR FINL INC | COM | 45031U101 | 615 | 14532 | SH | DEFINED | 3 |
| ISTAR FINL INC | COM | 45031U101 | 992 | 23455 | SH | DEFINED | 12 |
| ITLA CAP CORP | COM | 450565106 | 3234 | 65700 | SH | DEFINED | 6 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 5427 | 173940 | SH | DEFINED | 3 |
| ITT INDS INC IND | COM | 450911102 | 60 | 791 | SH | DEFINED | 9 |
| ITT INDS INC IND | COM | 450911102 | 4013 | 40000 | SH | DEFINED | 7 |
| ITT INDS INC IND | COM | 450911102 | 176 | 2300 | SH | DEFINED | 2 |
| ITT INDS INC IND | COM | 450911102 | 19 | 250 | SH | DEFINED | 11 |
| ITT INDS INC IND | COM | 450911102 | 540 | 7076 | SH | DEFINED | 12 |
| ITXC CORP | COM | 45069F109 | 66 | 20850 | SH | DEFINED | 12 |
| IVAX CORP | COM | 465823102 | 54 | 2361 | SH | DEFINED | 9 |
| IVAX CORP | COM | 465823102 | 2468 | 108377 | SH | DEFINED | 12 |
| IVAX CORP | COM | 465823102 | 20 | 871 | SH | DEFINED | 11 |
| IVAX CORP | COM | 465823102 | 4950 | 217385 | SH | DEFINED | 2 |
| IVILLAGE INC | COM | 46588H105 | 9 | 1250 | SH | DEFINED | 12 |
| IXYS CORP | COM | 46600W106 | 2 | 245 | SH | DEFINED | 12 |
| IXYS CORP | COM | 46600W106 | 278 | 29600 | SH | DEFINED | 3 |
| J & J SNACK FOODS CORP | COM | 466032109 | 40 | 875 | SH | DEFINED | 11 |
| J & J SNACK FOODS CORP | COM | 466032109 | 3288 | 72780 | SH | DEFINED | 3 |
| J & J SNACK FOODS CORP | COM | 466032109 | 16924 | 374788 | SH | DEFINED | 6 |
| J F CHINA REGION FD INC | COM | 46614T107 | 58 | 4000 | SH | DEFINED | 12 |
| J JILL GROUP INC | COM | 466189107 | 8 | 400 | SH | DEFINED | 11 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 29247 | 697191 | SH | DEFINED | 12 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 18282 | 435809 | SH | DEFINED | 2 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 4224 | 100684 | SH | DEFINED | 5 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 3368 | 80276 | SH | DEFINED | 9 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 1230 | 29329 | SH | DEFINED | 11 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 1152 | 20900 | SH | DEFINED | 7 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 804 | 19163 | SH | DEFINED | 1 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 148 | 3517 | SH | DEFINED | 4 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 39545 | 942670 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|------------|-----------|--------|----------|----|---------|----|
| J P MORGAN CHASE & CO | COM | 46625H100 | 33007 | 786814 | SH | DEFINED | 3 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 656242 | 15643444 | SH | DEFINED | 10 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 331137 | 7893600 | SH | DEFINED | 8 |
| JABIL CIRCUIT INC | COM | 466313103 | 6 | 200 | SH | DEFINED | 9 |
| JABIL CIRCUIT INC | COM | 466313103 | 28 | 955 | SH | DEFINED | 12 |
| JACK IN THE BOX INC | COM | 466367109 | 20001 | 801000 | SH | DEFINED | 6 |
| JACK IN THE BOX INC | COM | 466367109 | 5 | 200 | SH | DEFINED | 2 |
| JACK IN THE BOX INC | COM | 466367109 | 30 | 1200 | SH | DEFINED | 11 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 32 | 720 | SH | DEFINED | 11 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 161 | 3601 | SH | DEFINED | 12 |
| JACUZZI BRANDS INC | COM | 469865109 | 5 | 500 | SH | DEFINED | 12 |
| JACUZZI BRANDS INC | COM | 469865109 | 25089 | 2674690 | SH | DEFINED | 3 |
| JAKKS PAC INC | COM | 47012E106 | 7453 | 497200 | SH | DEFINED | 6 |
| JAKKS PAC INC | COM | 47012E106 | 15 | 1030 | SH | DEFINED | 11 |
| JANUS CAP GROUP INC | COM | 47102X105 | 22932 | 1400000 | SH | DEFINED | 13 |
| JANUS CAP GROUP INC | COM | 47102X105 | 2061 | 125826 | SH | DEFINED | 2 |
| JANUS CAP GROUP INC | COM | 47102X105 | 1286 | 78510 | SH | DEFINED | 12 |
| JANUS CAP GROUP INC | COM | 47102X105 | 854 | 52152 | SH | DEFINED | 9 |
| JANUS CAP GROUP INC | COM | 47102X105 | 429 | 26200 | SH | DEFINED | 4 |
| JANUS CAP GROUP INC | COM | 47102X105 | 105 | 6400 | SH | DEFINED | 11 |
| JANUS CAP GROUP INC | COM | 47102X105 | 69 | 4200 | SH | DEFINED | 6 |
| JAPAN EQUITY FD INC | COM | 471057109 | 457 | 59775 | SH | DEFINED | 12 |
| JAPAN SMALLER CAPTLZTN FD IN | COM | 47109U104 | 7 | 500 | SH | DEFINED | 12 |
| JDS UNIPHASE CORP | COM | 46612J101 | 1 | 200 | SH | DEFINED | 9 |
| JDS UNIPHASE CORP | COM | 46612J101 | 1 | 200 | SH | DEFINED | 11 |
| JDS UNIPHASE CORP | COM | 46612J101 | 34 | 8320 | SH | DEFINED | 2 |
| JDS UNIPHASE CORP | COM | 46612J101 | 169 | 41500 | SH | DEFINED | 5 |
| JDS UNIPHASE CORP | COM | 46612J101 | 366 | 89884 | SH | DEFINED | 12 |
| JDS UNIPHASE CORP | COM | 46612J101 | 527 | 129400 | SH | DEFINED | 6 |
| JDS UNIPHASE CORP | COM | 46612J101 | 41 | 10000 | SH | DEFINED | |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 13 | 360 | SH | DEFINED | 3 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 20 | 574 | SH | DEFINED | 11 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 95 | 2700 | SH | DEFINED | 12 |
| JEFFERSON PILOT CORP | COM | 475070108 | 219 | 3990 | SH | DEFINED | 6 |
| JEFFERSON PILOT CORP | COM | 475070108 | 6997 | 127192 | SH | DEFINED | 2 |
| JEFFERSON PILOT CORP | COM | 475070108 | 5074 | 92242 | SH | DEFINED | 12 |
| JEFFERSON PILOT CORP | COM | 475070108 | 1439 | 26166 | SH | DEFINED | 9 |
| JEFFERSON PILOT CORP | COM | 475070108 | 298 | 5425 | SH | DEFINED | 5 |
| JEFFERSON PILOT CORP | COM | 475070108 | 445 | 8092 | SH | DEFINED | 11 |
| JETBLUE AWYS CORP | COM | 477143101 | 47 | 1850 | SH | DEFINED | 12 |
| JETBLUE AWYS CORP | COM | 477143101 | 329 | 13011 | SH | DEFINED | 9 |
| JETBLUE AWYS CORP | COM | 477143101 | 2501 | 98900 | SH | DEFINED | 8 |
| JETBLUE AWYS CORP | COM | 477143101 | 9338 | 369250 | SH | DEFINED | 10 |
| JETBLUE AWYS CORP | COM | 477143101 | 45522 | 1800000 | SH | DEFINED | 13 |
| JLG INDS INC | COM | 466210101 | 103 | 7200 | SH | DEFINED | 12 |
| JO-ANN STORES INC | COM | 47758P307 | 9016 | 321431 | SH | DEFINED | 3 |
| JOHN HANCOCK BK &THRIFT OPP | SH BEN INT | 409735107 | 244 | 24125 | SH | DEFINED | 12 |
| JOHN HANCOCK PREFERRED INC F | COM | 41013X106 | 391 | 14469 | SH | DEFINED | 12 |
| JOHNSON & JOHNSON | COM | 478160104 | 10960 | 164420 | SH | DEFINED | 7 |
| JOHNSON & JOHNSON | COM | 478160104 | 13084 | 257977 | SH | DEFINED | 1 |
| JOHNSON & JOHNSON | COM | 478160104 | 52596 | 1036987 | SH | DEFINED | 3 |
| JOHNSON & JOHNSON | COM | 478160104 | 27678 | 545696 | SH | DEFINED | 2 |
| JOHNSON & JOHNSON | COM | 478160104 | 9311 | 183574 | SH | DEFINED | 5 |
| JOHNSON & JOHNSON | COM | 478160104 | 3798 | 74874 | SH | DEFINED | 9 |
| JOHNSON & JOHNSON | COM | 478160104 | 5985 | 118000 | SH | DEFINED | 10 |
| JOHNSON & JOHNSON | COM | 478160104 | 33708 | 664596 | SH | DEFINED | 12 |
| JOHNSON & JOHNSON | COM | 478160104 | 5665 | 111688 | SH | DEFINED | 11 |
| JOHNSON & JOHNSON | COM | 478160104 | 10506 | 207135 | SH | DEFINED | 4 |
| JOHNSON CTLS INC | COM | 478366107 | 104 | 1760 | SH | DEFINED | 6 |
| JOHNSON CTLS INC | COM | 478366107 | 187 | 3158 | SH | DEFINED | 11 |
| JOHNSON CTLS INC | COM | 478366107 | 389 | 5000 | SH | DEFINED | 7 |
| JOHNSON CTLS INC | COM | 478366107 | 654 | 11057 | SH | DEFINED | 12 |

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

| | | | | | | | | |
|------------------------------|--------------|--------|-----------|-------|---------|----|---------|----|
| JOHNSON CTLS INC | COM | | 478366107 | 763 | 12900 | SH | DEFINED | 2 |
| JOHNSON CTLS INC | COM | | 478366107 | 20386 | 344642 | SH | DEFINED | 3 |
| JOHNSON OUTDOORS INC | CL A | | 479167108 | 561 | 28675 | SH | DEFINED | 6 |
| JOHNSON OUTDOORS INC | CL A | | 479167108 | 1113 | 57100 | SH | DEFINED | 12 |
| JONES APPAREL GROUP INC | COM | | 480074103 | 47 | 1300 | SH | DEFINED | 3 |
| JONES APPAREL GROUP INC | COM | | 480074103 | 89 | 2450 | SH | DEFINED | 12 |
| JONES APPAREL GROUP INC | COM | | 480074103 | 126 | 3490 | SH | DEFINED | 6 |
| JONES LANG LASALLE INC | COM | | 48020Q107 | 4631 | 180140 | SH | DEFINED | 3 |
| JOS A BANK CLOTHIERS INC | COM | | 480838101 | 16 | 450 | SH | DEFINED | 12 |
| JOULE INC | COM | | 481109106 | 9 | 5300 | SH | DEFINED | 12 |
| JOURNAL REGISTER CO | COM | | 481138105 | 48 | 2300 | SH | DEFINED | 4 |
| JOURNAL REGISTER CO | COM | | 481138105 | 242 | 11600 | SH | DEFINED | 11 |
| JOURNAL REGISTER CO | COM | | 481138105 | 571 | 27297 | SH | DEFINED | 12 |
| JOY GLOBAL INC | COM | | 481165108 | 488 | 17390 | 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 | 1906 | 73296 | SH | DEFINED | 12 |
| K V PHARMACEUTICAL CO | CL A | | 482740206 | 46 | 1887 | SH | DEFINED | 12 |
| K-SWISS INC | CL A | | 482686102 | 2747 | 112240 | SH | DEFINED | 3 |
| K-SWISS INC | CL A | | 482686102 | 108 | 4400 | SH | DEFINED | 12 |
| KADANT INC | COM | | 48282T104 | 98 | 4700 | SH | DEFINED | 3 |
| KADANT INC | COM | | 48282T104 | 2 | 91 | SH | DEFINED | 12 |
| KADANT INC | COM | | 48282T104 | 2 | 79 | SH | DEFINED | 1 |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | | 484169107 | 453 | 8455 | SH | DEFINED | 12 |
| KANSAS CITY LIFE INS CO | COM | | 484836101 | 68 | 1600 | SH | DEFINED | 12 |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 1320 | 94950 | SH | DEFINED | 12 |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 16439 | 1182674 | SH | DEFINED | 2 |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 400 | 28800 | SH | DEFINED | 11 |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 6 | 400 | SH | DEFINED | 9 |
| KATY INDS INC | COM | | 486026107 | 3 | 500 | SH | DEFINED | 9 |
| KAYDON CORP | COM | | 486587108 | 551 | 20000 | SH | DEFINED | 2 |
| KAYDON CORP | COM | | 486587108 | 86 | 3110 | SH | DEFINED | 12 |
| KB HOME | COM | | 48666K109 | 13093 | 162042 | SH | DEFINED | 3 |
| KB HOME | COM | | 48666K109 | 293 | 3625 | SH | DEFINED | 12 |
| KB HOME | COM | | 48666K109 | 32 | 400 | SH | DEFINED | 6 |
| KB HOME | COM | | 48666K109 | 27 | 330 | SH | DEFINED | 9 |
| KCS ENERGY INC | COM | | 482434206 | 47 | 4350 | SH | DEFINED | 12 |
| KEANE INC | COM | | 486665102 | 20448 | 1299080 | SH | DEFINED | 3 |
| KEANE INC | COM | | 486665102 | 7129 | 452940 | SH | DEFINED | 6 |
| KEANE INC | COM | | 486665102 | 16 | 1000 | SH | DEFINED | 12 |
| KEANE INC | COM | | 486665102 | 19 | 1184 | SH | DEFINED | 11 |
| KEITH COMPANIES INC | COM | | 487539108 | 10 | 710 | SH | DEFINED | 12 |
| KEITH COMPANIES INC | COM | | 487539108 | 1479 | 104410 | SH | DEFINED | 6 |
| KELLOGG CO | COM | | 487836108 | 1298 | 33089 | SH | DEFINED | 12 |
| KELLOGG CO | COM | | 487836108 | 227 | 4400 | SH | DEFINED | 7 |
| KELLOGG CO | COM | | 487836108 | 432 | 11000 | SH | DEFINED | 9 |
| KELLOGG CO | COM | | 487836108 | 57 | 1459 | SH | DEFINED | 11 |
| KELLOGG CO | COM | | 487836108 | 40 | 1020 | SH | DEFINED | 3 |
| KELLWOOD CO | COM | | 488044108 | 30593 | 779445 | SH | DEFINED | 3 |
| KELLWOOD CO | COM | | 488044108 | 31 | 800 | SH | DEFINED | 12 |
| KELLY SVCS INC | CL A | | 488152208 | 59 | 2000 | SH | DEFINED | 12 |
| KEMET CORP | COM | | 488360108 | 89 | 6200 | SH | DEFINED | 12 |
| KEMET CORP | COM | | 488360108 | 12 | 810 | SH | DEFINED | 6 |
| KENDLE INTERNATIONAL INC | COM | | 48880L107 | 9 | 1000 | SH | DEFINED | 12 |
| KENDLE INTERNATIONAL INC | COM | | 48880L107 | 14 | 1541 | SH | DEFINED | 2 |
| KENNEDY-WILSON INC | COM NEW | | 489399204 | 101 | 14700 | SH | DEFINED | 6 |
| KENNEDY-WILSON INC | COM NEW | | 489399204 | 1 | 100 | SH | DEFINED | 12 |
| KERR MCGEE CORP | COM | | 492386107 | 24 | 457 | SH | DEFINED | 11 |
| KERR MCGEE CORP | COM | | 492386107 | 2960 | 57473 | SH | DEFINED | 12 |
| KERR MCGEE CORP | COM | | 492386107 | 38945 | 756220 | SH | DEFINED | 6 |
| KERR MCGEE CORP | DECS | 080404 | 492386305 | 7 | 140 | SH | DEFINED | 12 |
| KERR MCGEE CORP | COM | | 492386107 | 298 | 5790 | SH | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| KERR MCGEE CORP | COM | 492386107 | 3 | 60 | SH | DEFINED | 9 |
| KERR MCGEE CORP | COM | 492386107 | 7117 | 138200 | SH | DEFINED | 3 |
| KERZNER INTERNATIONAL LTD | SHS | P6065Y107 | 2551 | 57520 | SH | DEFINED | 3 |
| KERZNER INTERNATIONAL LTD | SHS | P6065Y107 | 15 | 329 | SH | DEFINED | 12 |
| KEY ENERGY SVCS INC | COM | 492914106 | 69 | 6242 | SH | DEFINED | 12 |
| KEYCORP NEW | COM | 493267108 | 1072 | 35400 | SH | DEFINED | 9 |
| KEYCORP NEW | COM | 493267108 | 1403 | 46335 | SH | DEFINED | 12 |
| KEYCORP NEW | COM | 493267108 | 1000 | 33001 | SH | DEFINED | 2 |
| KEYCORP NEW | COM | 493267108 | 402 | 13273 | SH | DEFINED | 5 |
| KEYCORP NEW | COM | 493267108 | 337 | 11123 | SH | DEFINED | 11 |
| KEYCORP NEW | COM | 493267108 | 43604 | 1439545 | SH | DEFINED | 6 |
| KEYSPAN CORP | COM | 49337W100 | 8 | 200 | SH | DEFINED | 4 |
| KEYSPAN CORP | COM | 49337W100 | 384 | 10051 | SH | DEFINED | 12 |
| KEYSPAN CORP | COM | 49337W100 | 320 | 8360 | SH | DEFINED | 9 |
| KEYSPAN CORP | COM | 49337W100 | 119 | 3120 | SH | DEFINED | 6 |
| KEYSPAN CORP | COM | 49337W100 | 136 | 3559 | SH | DEFINED | 2 |
| KEYSTONE AUTOMOTIVE INDS INC | COM | 49338N109 | 534 | 19500 | SH | DEFINED | 11 |
| KEYSTONE PPTY TR CORP | COM | 493596100 | 5157 | 212150 | SH | DEFINED | 3 |
| KEYSTONE PPTY TR CORP | COM | 493596100 | 25 | 1015 | SH | DEFINED | 12 |
| KFX INC | COM | 48245L107 | 3259 | 313700 | SH | DEFINED | 12 |
| KILROY RLTY CORP | COM | 49427F108 | 24 | 688 | SH | DEFINED | 12 |
| KILROY RLTY CORP | COM | 49427F108 | 18 | 500 | SH | DEFINED | 9 |
| KILROY RLTY CORP | COM | 49427F108 | 7095 | 199867 | SH | DEFINED | 3 |
| KIMBALL INTL INC | CL B | 494274103 | 27 | 1700 | SH | DEFINED | 12 |
| KIMBALL INTL INC | CL B | 494274103 | 24 | 1500 | SH | DEFINED | 11 |
| KIMBERLY CLARK CORP | COM | 494368103 | 16 | 250 | SH | DEFINED | 6 |
| KIMBERLY CLARK CORP | COM | 494368103 | 12954 | 205295 | SH | DEFINED | 3 |
| KIMBERLY CLARK CORP | COM | 494368103 | 516 | 8180 | SH | DEFINED | 5 |
| KIMBERLY CLARK CORP | COM | 494368103 | 1880 | 29801 | SH | DEFINED | 9 |
| KIMBERLY CLARK CORP | COM | 494368103 | 465 | 7363 | SH | DEFINED | 11 |
| KIMBERLY CLARK CORP | COM | 494368103 | 1578 | 25000 | SH | DEFINED | 10 |
| KIMBERLY CLARK CORP | COM | 494368103 | 13223 | 209561 | SH | DEFINED | 2 |
| KIMBERLY CLARK CORP | COM | 494368103 | 265 | 3200 | SH | DEFINED | 7 |
| KIMBERLY CLARK CORP | COM | 494368103 | 7966 | 126239 | SH | DEFINED | 12 |
| KIMBERLY CLARK CORP | COM | 494368103 | 13 | 200 | SH | DEFINED | 4 |
| KIMCO REALTY CORP | COM | 49446R109 | 344 | 6748 | SH | DEFINED | 1 |
| KIMCO REALTY CORP | COM | 49446R109 | 17 | 331 | SH | DEFINED | 9 |
| KIMCO REALTY CORP | COM | 49446R109 | 19 | 370 | SH | DEFINED | 3 |
| KIMCO REALTY CORP | COM | 49446R109 | 169 | 3310 | SH | DEFINED | 2 |
| KIMCO REALTY CORP | COM | 49446R109 | 211 | 4147 | SH | DEFINED | 12 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 8987 | 199312 | SH | DEFINED | 12 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1513 | 33556 | SH | DEFINED | 2 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1069 | 23718 | SH | DEFINED | 9 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 39 | 865 | SH | DEFINED | 11 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 57 | 911 | SH | DEFINED | 11 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 232 | 3680 | SH | DEFINED | 6 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 19 | 300 | SH | DEFINED | 3 |
| KINDER MORGAN INC KANS | COM | 49455P101 | 2772 | 43979 | SH | DEFINED | 12 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 3 | 55 | SH | DEFINED | 2 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 0 | 0 | SH | DEFINED | 12 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 5344 | 317315 | SH | DEFINED | 5 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 34093 | 2024505 | SH | DEFINED | 3 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 10771 | 639635 | SH | DEFINED | 4 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 639 | 37925 | SH | DEFINED | 12 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 15 | 916 | SH | DEFINED | 11 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 26043 | 1546680 | SH | DEFINED | 6 |
| KINROSS GOLD CORP | COM NEW | 496902206 | 162 | 22152 | SH | DEFINED | 12 |
| KINROSS GOLD CORP | COM NEW | 496902206 | 13303 | 1825100 | SH | DEFINED | 7 |
| KIRIN BREWERY LTD | SPONSORED ADR | 497350306 | 12319 | 1160018 | SH | DEFINED | 6 |
| KIRIN BREWERY LTD | SPONSORED ADR | 497350306 | 26 | 2485 | SH | DEFINED | 11 |
| KIRKLANDS INC | COM | 497498105 | 41 | 2500 | SH | DEFINED | 12 |
| KLA-TENCOR CORP | COM | 482480100 | 131 | 2596 | SH | DEFINED | 12 |

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

| | | | | | | | |
|-----------------------------|----------------|-----------|--------|----------|----|---------|----|
| KLM ROYAL DUTCH AIRLS | COM NY REG NEW | 482516309 | 2 | 93 | SH | DEFINED | 9 |
| KLM ROYAL DUTCH AIRLS | COM NY REG NEW | 482516309 | 173 | 8317 | SH | DEFINED | 12 |
| KMART HLDG CORPORATION | COM | 498780105 | 10 | 250 | SH | DEFINED | 12 |
| KNIGHT RIDDER INC | COM | 499040103 | 604 | 8250 | SH | DEFINED | 11 |
| KNIGHT RIDDER INC | COM | 499040103 | 1838 | 25093 | SH | DEFINED | 12 |
| KNIGHT RIDDER INC | COM | 499040103 | 2 | 30 | SH | DEFINED | 6 |
| KNIGHT RIDDER INC | COM | 499040103 | 15 | 200 | SH | DEFINED | 9 |
| KNIGHT RIDDER INC | COM | 499040103 | 66 | 900 | SH | DEFINED | 4 |
| KNIGHT RIDDER INC | COM | 499040103 | 95 | 1300 | SH | DEFINED | 3 |
| KNIGHT RIDDER INC | COM | 499040103 | 754 | 10300 | SH | DEFINED | 5 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 224 | 17705 | SH | DEFINED | 12 |
| KNIGHT TRADING GROUP INC | COM | 499063105 | 6591 | 521424 | SH | DEFINED | 3 |
| KNIGHTSBRIDGE TANKERS LTD | ORD | G5299G106 | 11 | 500 | SH | DEFINED | 12 |
| KOGER EQUITY INC | COM | 500228101 | 47 | 2000 | SH | DEFINED | 12 |
| KOHL'S CORP | COM | 500255104 | 196 | 4060 | SH | DEFINED | 12 |
| KOHL'S CORP | COM | 500255104 | 2808 | 58100 | SH | DEFINED | 6 |
| KOHL'S CORP | COM | 500255104 | 351 | 7265 | SH | DEFINED | 5 |
| KOHL'S CORP | COM | 500255104 | 43 | 900 | SH | DEFINED | 2 |
| KOHL'S CORP | COM | 500255104 | 12 | 250 | SH | DEFINED | 9 |
| KOHL'S CORP | COM | 500255104 | 2071 | 42842 | SH | DEFINED | 1 |
| KOMAG INC | COM NEW | 500453204 | 18 | 1000 | SH | DEFINED | 12 |
| KOMAG INC | COM NEW | 500453204 | 18017 | 979190 | SH | DEFINED | 3 |
| KONINKLIJKE AHOLD N V | SPON ADR NEW | 500467303 | 43 | 5160 | SH | DEFINED | 11 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 43103 | 1487334 | SH | DEFINED | 6 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 1826 | 63000 | SH | DEFINED | 10 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 173 | 5953 | SH | DEFINED | 11 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 29 | 1002 | SH | DEFINED | 9 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 60 | 2058 | SH | DEFINED | 2 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 653 | 16130 | SH | DEFINED | 3 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 1622 | 30500 | SH | DEFINED | 7 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 17188 | 424648 | SH | DEFINED | 6 |
| KOPIN CORP | COM | 500600101 | 3 | 500 | SH | DEFINED | 12 |
| KOPIN CORP | COM | 500600101 | 7 | 1179 | SH | DEFINED | 11 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 24 | 2300 | SH | DEFINED | 2 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 12 | 1210 | SH | DEFINED | 11 |
| KOREA FD | COM | 500634100 | 87 | 4092 | SH | DEFINED | 12 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 38461 | 944060 | SH | DEFINED | 3 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 55 | 1350 | SH | DEFINED | 12 |
| KOSAN BIOSCIENCES INC | COM | 50064W107 | 53 | 5000 | SH | DEFINED | |
| KOSS CORP | COM | 500692108 | 400 | 16292 | SH | DEFINED | 6 |
| KRAFT FOODS INC | CL A | 50075N104 | 9 | 289 | SH | DEFINED | 2 |
| KRAFT FOODS INC | CL A | 50075N104 | 3642 | 113792 | SH | DEFINED | 12 |
| 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 | 7 | 225 | SH | DEFINED | 4 |
| KRAFT FOODS INC | CL A | 50075N104 | 77 | 2400 | SH | DEFINED | 11 |
| KRAMONT RLTY TR | COM SH BEN INT | 50075Q107 | 57 | 2990 | SH | DEFINED | 12 |
| KRAMONT RLTY TR | COM SH BEN INT | 50075Q107 | 208 | 11000 | SH | DEFINED | 9 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 509 | 14814 | SH | DEFINED | 12 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 9 | 250 | SH | DEFINED | 2 |
| KROGER CO | COM | 501044101 | 3320 | 151800 | SH | DEFINED | 7 |
| KROGER CO | COM | 501044101 | 4293 | 257970 | SH | DEFINED | 2 |
| KROGER CO | COM | 501044101 | 381069 | 22900771 | SH | DEFINED | 10 |
| KROGER CO | COM | 501044101 | 3319 | 199487 | SH | DEFINED | 12 |
| KROGER CO | COM | 501044101 | 181418 | 10902500 | SH | DEFINED | 8 |
| KROGER CO | COM | 501044101 | 302 | 18175 | SH | DEFINED | 11 |
| KROGER CO | COM | 501044101 | 35 | 2100 | SH | DEFINED | 9 |
| KROGER CO | COM | 501044101 | 7 | 400 | SH | DEFINED | 4 |
| KROGER CO | COM | 501044101 | 3 | 200 | SH | DEFINED | 6 |
| KROLL INC | COM | 501049100 | 27 | 1023 | SH | DEFINED | 11 |
| KROLL INC | COM | 501049100 | 126 | 4707 | SH | DEFINED | 12 |
| KRONOS INC | COM | 501052104 | 2 | 51 | SH | DEFINED | 11 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| KRONOS INC | COM | 501052104 | 92 | 2825 | SH | DEFINED | 12 |
| KT CORP | SPONSORED ADR | 48268K101 | 4699 | 246900 | SH | DEFINED | 3 |
| KT CORP | SPONSORED ADR | 48268K101 | 968 | 50855 | SH | DEFINED | 6 |
| KT CORP | SPONSORED ADR | 48268K101 | 13 | 680 | SH | DEFINED | 11 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 115 | 9800 | SH | DEFINED | 12 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 9966 | 851818 | SH | DEFINED | 3 |
| KVH INDS INC | COM | 482738101 | 3 | 200 | SH | DEFINED | 12 |
| KVH INDS INC | COM | 482738101 | 27 | 1850 | SH | DEFINED | 11 |
| KYOCERA CORP | ADR | 501556203 | 55 | 500 | SH | DEFINED | 7 |
| KYOCERA CORP | ADR | 501556203 | 19 | 225 | SH | DEFINED | 11 |
| L S B BANCSHARES N C | COM | 502158108 | 21 | 1217 | SH | DEFINED | 12 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 356 | 5985 | SH | DEFINED | 4 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 13863 | 233074 | SH | DEFINED | 1 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 2309 | 38812 | SH | DEFINED | 2 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 3 | 50 | SH | DEFINED | 6 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 655 | 11015 | SH | DEFINED | 12 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 171 | 2875 | SH | DEFINED | 11 |
| LA BARGE INC | COM | 502470107 | 19 | 2400 | SH | DEFINED | 12 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 18 | 2441 | SH | DEFINED | 12 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 29607 | 3925747 | SH | DEFINED | 6 |
| LA QUINTA CORP | PAIRED CTF | 50419U202 | 30 | 3961 | SH | DEFINED | 9 |
| LA Z BOY INC | COM | 505336107 | 17308 | 795400 | SH | DEFINED | 6 |
| LA Z BOY INC | COM | 505336107 | 3 | 140 | SH | DEFINED | 12 |
| LABOR READY INC | COM NEW | 505401208 | 3115 | 230400 | SH | DEFINED | 3 |
| LABOR READY INC | COM NEW | 505401208 | 12 | 900 | SH | DEFINED | 11 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 701 | 17857 | SH | DEFINED | 12 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 135 | 3450 | SH | DEFINED | 11 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 169 | 4300 | SH | DEFINED | 4 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 184 | 4700 | SH | DEFINED | 6 |
| LABRANCHE & CO INC | COM | 505447102 | 9559 | 852775 | SH | DEFINED | 6 |
| LABRANCHE & CO INC | COM | 505447102 | 44 | 3900 | SH | DEFINED | 12 |
| LACLEDE GROUP INC | COM | 505597104 | 61 | 2000 | SH | DEFINED | 2 |
| LACLEDE GROUP INC | COM | 505597104 | 6 | 208 | SH | DEFINED | 9 |
| LACLEDE GROUP INC | COM | 505597104 | 36 | 1195 | SH | DEFINED | 12 |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | 0 | 17 | SH | DEFINED | 12 |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | 0 | 115 | SH | DEFINED | 1 |
| LAFARGE COPPEE S A | SPON ADR NEW | 505861401 | 21 | 1030 | SH | DEFINED | 11 |
| LAFARGE COPPEE S A | SPON ADR NEW | 505861401 | 8509 | 415607 | SH | DEFINED | 6 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 15183 | 373500 | SH | DEFINED | 6 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 146 | 3600 | SH | DEFINED | 9 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 159 | 3905 | SH | DEFINED | 11 |
| LAFARGE NORTH AMERICA INC | COM | 505862102 | 713 | 17536 | SH | DEFINED | 12 |
| LAKELAND FINL CORP | COM | 511656100 | 191 | 5679 | SH | DEFINED | 6 |
| LAKELAND INDS INC | COM | 511795106 | 40 | 2385 | SH | DEFINED | 6 |
| LAM RESEARCH CORP | COM | 512807108 | 33 | 1300 | SH | DEFINED | 11 |
| LAM RESEARCH CORP | COM | 512807108 | 246 | 9754 | SH | DEFINED | 12 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 1817 | 45175 | SH | DEFINED | 12 |
| LAMSON & SESSIONS CO | COM | 513696104 | 6 | 1000 | SH | DEFINED | 11 |
| LAMSON & SESSIONS CO | COM | 513696104 | 17 | 3000 | SH | DEFINED | 6 |
| LAN CHILE S A | SPONSORED ADR | 501723100 | 4916 | 269500 | SH | DEFINED | 3 |
| LANCASTER COLONY CORP | COM | 513847103 | 56 | 1387 | SH | DEFINED | 12 |
| LANCASTER COLONY CORP | COM | 513847103 | 13 | 320 | SH | DEFINED | 11 |
| LANCASTER COLONY CORP | COM | 513847103 | 657 | 16250 | SH | DEFINED | 2 |
| LANCE INC | COM | 514606102 | 35 | 2125 | SH | DEFINED | 12 |
| LANCE INC | COM | 514606102 | 465 | 28400 | SH | DEFINED | 3 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 17009 | 375800 | SH | DEFINED | 6 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 1535 | 33925 | SH | DEFINED | 12 |
| LANDAUER INC | COM | 51476K103 | 1287 | 30650 | SH | DEFINED | 9 |
| LANDAUER INC | COM | 51476K103 | 4 | 100 | SH | DEFINED | 12 |
| LANDEC CORP | COM | 514766104 | 2 | 200 | SH | DEFINED | 12 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 27 | 900 | SH | DEFINED | 12 |
| LANDSTAR SYS INC | COM | 515098101 | 638 | 15587 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| LANOPTICS LTD | ORD | M6706C103 | 233 | 27276 | SH | DEFINED | 12 |
| LANTRONIX INC | COM | 516548104 | 0 | 300 | SH | DEFINED | 12 |
| LARGE SCALE BIOLOGY CORP | COM | 517053104 | 2 | 1000 | SH | DEFINED | 12 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 47 | 2000 | SH | DEFINED | 2 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 2378 | 100780 | SH | DEFINED | 3 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 19 | 805 | SH | DEFINED | 12 |
| LASALLE HOTEL PPTYS | COM SH BEN INT | 517942108 | 12 | 500 | SH | DEFINED | 9 |
| LASERSCOPE | COM | 518081104 | 14 | 700 | SH | DEFINED | 12 |
| LATIN AMER EQUITY FD INC NEW | COM | 51827Q106 | 32 | 2020 | SH | DEFINED | 12 |
| LATIN AMERN DISCOVERY FD INC | COM | 51828C106 | 11 | 825 | SH | DEFINED | 12 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 65 | 7500 | SH | DEFINED | 12 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 558 | 12583 | SH | DEFINED | 12 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 58 | 1300 | SH | DEFINED | 2 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 13 | 303 | SH | DEFINED | 9 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 7 | 164 | SH | DEFINED | 11 |
| LAUREL CAP GROUP INC | COM | 518629100 | 165 | 6950 | SH | DEFINED | 12 |
| LAWSON PRODS INC | COM | 520776105 | 1 | 45 | SH | DEFINED | 12 |
| LAZARE KAPLAN INTL INC | COM | 521078105 | 61 | 7900 | SH | DEFINED | 12 |
| LCA-VISION INC | COM PAR \$.001 | 501803308 | 12 | 500 | SH | DEFINED | 2 |
| LCA-VISION INC | COM PAR \$.001 | 501803308 | 1 | 45 | SH | DEFINED | 12 |
| LCA-VISION INC | COM PAR \$.001 | 501803308 | 1959 | 83100 | SH | DEFINED | 3 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 26 | 1325 | SH | DEFINED | 12 |
| LEAR CORP | COM | 521865105 | 575 | 9275 | SH | DEFINED | 5 |
| LEAR CORP | COM | 521865105 | 6 | 100 | SH | DEFINED | 2 |
| LEAR CORP | COM | 521865105 | 225 | 3630 | SH | DEFINED | 12 |
| LEAR CORP | COM | 521865105 | 40898 | 660070 | SH | DEFINED | 3 |
| LEAR CORP | COM | 521865105 | 80 | 1290 | SH | DEFINED | 6 |
| LEARNING TREE INTL INC | COM | 522015106 | 6538 | 407590 | SH | DEFINED | 6 |
| LEE ENTERPRISES INC | COM | 523768109 | 3428 | 75867 | SH | DEFINED | 12 |
| LEE ENTERPRISES INC | COM | 523768109 | 50 | 1100 | SH | DEFINED | 4 |
| LEE ENTERPRISES INC | COM | 523768109 | 481 | 10650 | SH | DEFINED | 11 |
| LEESPORT FINANCIAL CORP | COM | 524477106 | 6 | 210 | SH | DEFINED | 12 |
| LEGG MASON INC | COM | 524901105 | 5483 | 59100 | SH | DEFINED | 2 |
| LEGG MASON INC | COM | 524901105 | 31239 | 336701 | SH | DEFINED | 12 |
| LEGG MASON INC | COM | 524901105 | 7817 | 84255 | SH | DEFINED | 1 |
| LEGG MASON INC | COM | 524901105 | 102 | 1100 | SH | DEFINED | 4 |
| LEGG MASON INC | COM | 524901105 | 12766 | 137597 | SH | DEFINED | 11 |
| LEGGETT & PLATT INC | COM | 524660107 | 671 | 28300 | SH | DEFINED | 2 |
| LEGGETT & PLATT INC | COM | 524660107 | 6361 | 268303 | SH | DEFINED | 5 |
| LEGGETT & PLATT INC | COM | 524660107 | 13119 | 553299 | SH | DEFINED | 4 |
| LEGGETT & PLATT INC | COM | 524660107 | 5 | 220 | SH | DEFINED | 6 |
| LEGGETT & PLATT INC | COM | 524660107 | 12 | 500 | SH | DEFINED | 11 |
| LEGGETT & PLATT INC | COM | 524660107 | 128 | 5400 | SH | DEFINED | 12 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 17 | 200 | SH | DEFINED | 9 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 2007 | 24220 | SH | DEFINED | 6 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 1253 | 15120 | SH | DEFINED | 3 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 1038 | 12525 | SH | DEFINED | 5 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 549 | 6620 | SH | DEFINED | 12 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 270 | 3258 | SH | DEFINED | 2 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 59 | 710 | SH | DEFINED | 11 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 195 | 2355 | SH | DEFINED | 4 |
| LENNAR CORP | CL B | 526057302 | 48 | 940 | SH | DEFINED | 12 |
| LENNAR CORP | CL A | 526057104 | 97 | 1800 | SH | DEFINED | 4 |
| LENNAR CORP | CL A | 526057104 | 17 | 312 | SH | DEFINED | 2 |
| LENNAR CORP | CL A | 526057104 | 355 | 5000 | SH | DEFINED | 7 |
| LENNAR CORP | CL A | 526057104 | 47994 | 888289 | SH | DEFINED | 3 |
| LENNAR CORP | CL A | 526057104 | 264 | 4889 | SH | DEFINED | 12 |
| LENNAR CORP | CL B | 526057302 | 33 | 500 | SH | DEFINED | 7 |
| LENNOX INTL INC | COM | 526107107 | 0 | 0 | SH | DEFINED | 11 |
| LENNOX INTL INC | COM | 526107107 | 28038 | 1511460 | SH | DEFINED | 3 |
| LENNOX INTL INC | COM | 526107107 | 15205 | 819700 | SH | DEFINED | 6 |
| LESCO INC OHIO | COM | 526872106 | 101 | 8000 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|----------|-----|---------|----|
| LEUCADIA NATL CORP | COM | 527288104 | 1455 | 27305 | SH | DEFINED | 12 |
| LEUCADIA NATL CORP | COM | 527288104 | 5 | 100 | SH | DEFINED | 2 |
| LEUCADIA NATL CORP | COM | 527288104 | 32 | 600 | SH | DEFINED | 6 |
| LEUCADIA NATL CORP | COM | 527288104 | 144 | 2700 | SH | DEFINED | 4 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 1039 | 258520 | SH | DEFINED | 12 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 140394 | 34923900 | SH | DEFINED | 13 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 16399 | 4079400 | SH | DEFINED | 8 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 185 | 45900 | SH | DEFINED | 9 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 5 | 1000 | SH | DEFINED | 7 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 16 | 4000 | SH | DEFINED | 11 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 135242 | 33642300 | SH | DEFINED | 10 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 713 | 178300 | SH | DEFINED | 6 |
| LEXAR MEDIA INC | COM | 52886P104 | 201 | 12150 | SH | DEFINED | 12 |
| LEXAR MEDIA INC | COM | 52886P104 | 8 | 500 | SH | DEFINED | 2 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 4322 | 198330 | SH | DEFINED | 3 |
| LEXINGTON CORP PPTYS TR | COM | 529043101 | 31 | 1415 | SH | DEFINED | 2 |
| LEXMARK INTL NEW | CL A | 529771107 | 695 | 7550 | SH | DEFINED | 5 |
| LEXMARK INTL NEW | CL A | 529771107 | 492 | 5350 | SH | DEFINED | 11 |
| LEXMARK INTL NEW | CL A | 529771107 | 136 | 1480 | SH | DEFINED | 12 |
| LEXMARK INTL NEW | CL A | 529771107 | 9 | 100 | SH | DEFINED | 2 |
| LIBBEY INC | COM | 529898108 | 14 | 540 | SH | DEFINED | 11 |
| LIBBEY INC | COM | 529898108 | 6468 | 249450 | SH | DEFINED | 6 |
| LIBBEY INC | COM | 529898108 | 3 | 110 | SH | DEFINED | 12 |
| LIBERTY ALL STAR EQUITY FD | SH BEN INT | 530158104 | 858 | 85160 | SH | DEFINED | 12 |
| LIBERTY ALL-STAR GROWTH FD I | COM | 529900102 | 110 | 15676 | SH | DEFINED | 12 |
| LIBERTY CORP S C | COM | 530370105 | 9 | 200 | SH | DEFINED | 12 |
| LIBERTY MEDIA CORP DEB | COM | 530715AL5 | 10988 | 15940000 | PRN | DEFINED | 14 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 120 | 10954 | SH | DEFINED | 2 |
| LIBERTY MEDIA CORP NEW | DEB 0.750% 3/3 | 530718AF2 | 1 | 1000 | SH | DEFINED | 6 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 35763 | 3266000 | SH | DEFINED | 10 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 7192 | 656844 | SH | DEFINED | 12 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 7006 | 639781 | SH | DEFINED | 6 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 5301 | 484117 | SH | DEFINED | 1 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 179 | 16325 | SH | DEFINED | 4 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 64 | 5800 | SH | DEFINED | 11 |
| LIBERTY MEDIA CORP NEW | COM SER A | 530718105 | 2134 | 194898 | SH | DEFINED | 9 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 844 | 18747 | SH | DEFINED | 9 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 331 | 7365 | SH | DEFINED | 12 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 68 | 1500 | SH | DEFINED | 11 |
| LIFECORE BIOMEDICAL INC | COM | 532187101 | 4 | 500 | SH | DEFINED | 12 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 36819 | 1138500 | SH | DEFINED | 13 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 2810 | 86900 | SH | DEFINED | 8 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 37 | 1156 | SH | DEFINED | 11 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 16 | 500 | SH | DEFINED | 9 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 2 | 66 | SH | DEFINED | 2 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 1 | 28 | SH | DEFINED | 12 |
| LIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 10 | 500 | SH | DEFINED | 12 |
| LIGHTPATH TECHNOLOGIES INC | CL A NEW | 532257805 | 0 | 12 | SH | DEFINED | 12 |
| LILLY ELI & CO | COM | 532457108 | 573 | 8562 | SH | DEFINED | 11 |
| LILLY ELI & CO | COM | 532457108 | 18 | 200 | SH | DEFINED | 7 |
| LILLY ELI & CO | COM | 532457108 | 804 | 12025 | SH | DEFINED | 5 |
| LILLY ELI & CO | COM | 532457108 | 1556 | 23260 | SH | DEFINED | 2 |
| LILLY ELI & CO | COM | 532457108 | 33 | 500 | SH | DEFINED | 4 |
| LILLY ELI & CO | COM | 532457108 | 2060 | 30789 | SH | DEFINED | 9 |
| LILLY ELI & CO | COM | 532457108 | 8476 | 126697 | SH | DEFINED | 3 |
| LILLY ELI & CO | COM | 532457108 | 8843 | 132179 | SH | DEFINED | 12 |
| LILLY ELI & CO | COM | 532457108 | 9652 | 144271 | SH | DEFINED | 1 |
| LIMITED BRANDS INC | COM | 532716107 | 829 | 41430 | SH | DEFINED | 2 |
| LIMITED BRANDS INC | COM | 532716107 | 81 | 4060 | SH | DEFINED | 12 |
| LIMITED BRANDS INC | COM | 532716107 | 199 | 9935 | SH | DEFINED | 6 |
| LINCARE HLDGS INC | COM | 532791100 | 11 | 360 | SH | DEFINED | 6 |
| LINCARE HLDGS INC | COM | 532791100 | 509 | 16207 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|----------|-----|---------|----|
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 11016 | 391319 | SH | DEFINED | 6 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 25 | 900 | SH | DEFINED | 12 |
| LINCOLN NATL CONV SECS FD IN | COM | 534183108 | 30 | 2200 | SH | DEFINED | 12 |
| LINCOLN NATL CORP IND | COM | 534187109 | 7488 | 158250 | SH | DEFINED | 3 |
| LINCOLN NATL CORP IND | COM | 534187109 | 6448 | 136264 | SH | DEFINED | 2 |
| LINCOLN NATL CORP IND | COM | 534187109 | 1408 | 29750 | SH | DEFINED | 12 |
| LINCOLN NATL CORP IND | COM | 534187109 | 175 | 3700 | SH | DEFINED | 11 |
| LINCOLN NATL CORP IND | COM | 534187109 | 239 | 5050 | SH | DEFINED | 6 |
| LINCOLN NATL INCOME FD | COM | 534217104 | 30 | 2000 | SH | DEFINED | 12 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 10269 | 276860 | SH | DEFINED | 1 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 1372 | 37049 | SH | DEFINED | 12 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 293 | 7900 | SH | DEFINED | 5 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 45 | 1200 | SH | DEFINED | 11 |
| LINENS N THINGS INC | COM | 535679104 | 9 | 250 | SH | DEFINED | 12 |
| LINENS N THINGS INC | COM | 535679104 | 15 | 414 | SH | DEFINED | 11 |
| LIONBRIDGE TECHNOLOGIES INC | COM | 536252109 | 1 | 76 | SH | DEFINED | 12 |
| LIONS GATE ENTMTNT CORP | COM NEW | 535919203 | 96 | 15400 | SH | DEFINED | 3 |
| LIPMAN ELECTRONIC ENGINEERIN | ORD | M6772H101 | 14 | 300 | SH | DEFINED | 12 |
| LITHIA MTRS INC | CL A | 536797103 | 4718 | 170650 | SH | DEFINED | 6 |
| LITTELFUSE INC | COM | 537008104 | 809 | 21755 | SH | DEFINED | 12 |
| LIVEPERSON INC | COM | 538146101 | 4 | 700 | SH | DEFINED | 12 |
| LIZ CLAIBORNE INC | COM | 539320101 | 567 | 15455 | SH | DEFINED | 12 |
| LIZ CLAIBORNE INC | COM | 539320101 | 25115 | 684520 | SH | DEFINED | 6 |
| LL & E RTY TR | UNIT BEN INT | 502003106 | 24 | 3700 | SH | DEFINED | 12 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 5419 | 174300 | SH | DEFINED | 10 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 2 | 80 | SH | DEFINED | 9 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 270 | 8700 | SH | DEFINED | 6 |
| LLOYDS TSB GROUP PLC | SPONSORED ADR | 539439109 | 1312 | 42200 | SH | DEFINED | 8 |
| LNB BANCORP INC | COM | 502100100 | 189 | 9172 | SH | DEFINED | 6 |
| LNR PPTY CORP | COM | 501940100 | 37 | 700 | SH | DEFINED | 12 |
| LNR PPTY CORP | COM | 501940100 | 3 | 50 | SH | DEFINED | 6 |
| LOCAL FINL CORP | COM | 539553107 | 5002 | 229450 | SH | DEFINED | 6 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 14 | 305 | SH | DEFINED | 9 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 2898 | 63498 | SH | DEFINED | 12 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 253 | 5550 | SH | DEFINED | 1 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 436 | 9543 | SH | DEFINED | 2 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 1053 | 38500 | SH | DEFINED | 3 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 91 | 3340 | SH | DEFINED | 12 |
| LOEWS CORP | COM | 540424108 | 30538 | 517060 | SH | DEFINED | 6 |
| LOEWS CORP | COM | 540424108 | 1871 | 31675 | SH | DEFINED | 2 |
| LOEWS CORP | COM | 540424108 | 1114 | 18860 | SH | DEFINED | 12 |
| LOEWS CORP | COM | 540424108 | 20 | 335 | SH | DEFINED | 9 |
| LOEWS CORP SUB NOTE | COM | 540424AL2 | 35718 | 37170000 | PRN | DEFINED | 14 |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 28074 | 961551 | SH | DEFINED | 6 |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 15 | 528 | SH | DEFINED | 12 |
| LONE STAR STEAKHOUSE SALOON | COM | 542307103 | 29 | 1000 | SH | DEFINED | 9 |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 35 | 1993 | SH | DEFINED | 12 |
| LONGS DRUG STORES CORP | COM | 543162101 | 0 | 0 | SH | DEFINED | 11 |
| LONGS DRUG STORES CORP | COM | 543162101 | 17 | 914 | SH | DEFINED | 12 |
| LOOKSMART LTD | COM | 543442107 | 1 | 350 | SH | DEFINED | 12 |
| LOUDEYE CORP | COM | 545754103 | 2 | 1000 | SH | DEFINED | 12 |
| LOUDEYE CORP | COM | 545754103 | 2 | 1000 | SH | DEFINED | 9 |
| LOUDEYE TECHNOLOGIES | COM | 545754103 | 64 | 35000 | SH | DEFINED | |
| LOUISIANA PAC CORP | COM | 546347105 | 5 | 200 | SH | DEFINED | 12 |
| LOUISIANA PAC CORP | COM | 546347105 | 82 | 3170 | SH | DEFINED | 2 |
| LOWES COS INC | COM | 548661107 | 9507 | 169377 | SH | DEFINED | 12 |
| LOWES COS INC | COM | 548661107 | 6497 | 115743 | SH | DEFINED | 2 |
| LOWES COS INC | COM | 548661107 | 22 | 392 | SH | DEFINED | 9 |
| LOWES COS INC | COM | 548661107 | 954 | 16995 | SH | DEFINED | 5 |
| LOWES COS INC | COM | 548661107 | 3638 | 64809 | SH | DEFINED | 11 |
| LOWES COS INC | COM | 548661107 | 4900 | 87290 | SH | DEFINED | 3 |
| LSI INDS INC | COM | 50216C108 | 5 | 400 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| LSI LOGIC CORP | COM | 502161102 | 7 | 800 | SH | DEFINED | 2 |
| LSI LOGIC CORP | COM | 502161102 | 99 | 10640 | SH | DEFINED | 6 |
| LSI LOGIC CORP | COM | 502161102 | 62 | 6590 | SH | DEFINED | 12 |
| LSI LOGIC CORP | COM | 502161102 | 431 | 46145 | SH | DEFINED | 9 |
| LTC PPTYS INC | COM | 502175102 | 500 | 27620 | SH | DEFINED | 3 |
| LTC PPTYS INC | COM | 502175102 | 116 | 6400 | SH | DEFINED | 12 |
| LTX CORP | COM | 502392103 | 25 | 1650 | SH | DEFINED | 11 |
| LTX CORP | COM | 502392103 | 125 | 8270 | SH | DEFINED | 12 |
| LUBRIZOL CORP | COM | 549271104 | 24440 | 776110 | SH | DEFINED | 6 |
| LUBRIZOL CORP | COM | 549271104 | 1119 | 35531 | SH | DEFINED | 12 |
| LUBRIZOL CORP | COM | 549271104 | 504 | 16000 | SH | DEFINED | 9 |
| LUCENT TECHNOLOGIES | COM | 549463107 | 41 | 10000 | SH | DEFINED | |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 3166 | 770370 | SH | DEFINED | 6 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 11 | 2618 | SH | DEFINED | 4 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 33 | 8012 | SH | DEFINED | 9 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 53 | 13015 | SH | DEFINED | 11 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 59 | 14319 | SH | DEFINED | 2 |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 2500 | 608238 | SH | DEFINED | 12 |
| LUXOTTICA GROUP S P A | SPONSORED ADR | 55068R202 | 108 | 6808 | SH | DEFINED | 2 |
| LYDALL INC DEL | COM | 550819106 | 3 | 262 | SH | DEFINED | 12 |
| LYON WILLIAM HOMES | COM | 552074106 | 4 | 40 | SH | DEFINED | 12 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 79 | 5300 | SH | DEFINED | 12 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 3544 | 238800 | SH | DEFINED | 6 |
| M & T BK CORP | COM | 55261F104 | 265 | 2952 | SH | DEFINED | 12 |
| M & T BK CORP | COM | 55261F104 | 15407 | 171472 | SH | DEFINED | 4 |
| M & T BK CORP | COM | 55261F104 | 3231 | 35960 | SH | DEFINED | 5 |
| M & T BK CORP | COM | 55261F104 | 90 | 1000 | SH | DEFINED | 2 |
| M & T BK CORP | COM | 55261F104 | 28 | 313 | SH | DEFINED | 9 |
| M & T BK CORP | COM | 55261F104 | 13 | 150 | SH | DEFINED | 11 |
| M & T BK CORP | COM | 55261F104 | 5858 | 65200 | SH | DEFINED | 1 |
| M D C HLDGS INC | COM | 552676108 | 8 | 111 | SH | DEFINED | 12 |
| M D C HLDGS INC | COM | 552676108 | 33469 | 475417 | SH | DEFINED | 3 |
| M D C HLDGS INC | COM | 552676108 | 4300 | 61086 | SH | DEFINED | 6 |
| M SYS FLASH DISK PIONEERS LT | ORD | M7061C100 | 16 | 800 | SH | DEFINED | 12 |
| M/I HOMES INC | COM | 55305B101 | 5 | 96 | SH | DEFINED | 11 |
| MACDERMID INC | COM | 554273102 | 26 | 725 | SH | DEFINED | 12 |
| MACERICH CO | COM | 554382101 | 22 | 400 | SH | DEFINED | 12 |
| MACK CALI RLTY CORP | COM | 554489104 | 53 | 1175 | SH | DEFINED | 9 |
| MACK CALI RLTY CORP | COM | 554489104 | 45 | 1000 | SH | DEFINED | 1 |
| MACK CALI RLTY CORP | COM | 554489104 | 727 | 16190 | SH | DEFINED | 12 |
| MACK CALI RLTY CORP | COM | 554489104 | 2395 | 53320 | SH | DEFINED | 2 |
| MACK CALI RLTY CORP | COM | 554489104 | 9 | 190 | SH | DEFINED | 11 |
| MACROMEDIA INC | COM | 556100105 | 21 | 1040 | SH | DEFINED | 12 |
| MACROMEDIA INC | COM | 556100105 | 22 | 1100 | SH | DEFINED | 9 |
| MACROVISION CORP | COM | 555904101 | 4 | 212 | SH | DEFINED | 11 |
| MACROVISION CORP | COM | 555904101 | 6 | 300 | SH | DEFINED | 12 |
| MADDEN STEVEN LTD | COM | 556269108 | 3902 | 195495 | SH | DEFINED | 6 |
| MAF BANCORP INC | COM | 55261R108 | 4 | 100 | SH | DEFINED | 12 |
| MAF BANCORP INC | COM | 55261R108 | 10 | 225 | SH | DEFINED | 11 |
| MAF BANCORP INC | COM | 55261R108 | 4362 | 100373 | SH | DEFINED | 5 |
| MAF BANCORP INC | COM | 55261R108 | 16718 | 384675 | SH | DEFINED | 6 |
| MAF BANCORP INC | COM | 55261R108 | 100 | 2299 | SH | DEFINED | 2 |
| MAF BANCORP INC | COM | 55261R108 | 14854 | 341795 | SH | DEFINED | 4 |
| MAGELLAN MIDSTREAM PRTRNS LP | COM UNIT RP LP | 559080106 | 6756 | 123058 | SH | DEFINED | 12 |
| MAGELLAN PETE CORP | COM | 559091301 | 3 | 2000 | SH | DEFINED | 12 |
| MAGNA ENTMT CORP | CL A | 559211107 | 10 | 1615 | SH | DEFINED | 9 |
| MAGNA ENTMT CORP | CL A | 559211107 | 0 | 40 | SH | DEFINED | 7 |
| MAGNA ENTMT CORP | CL A | 559211107 | 6 | 1000 | SH | DEFINED | 12 |
| MAGNA ENTMT CORP | CL A | 559211107 | 5148 | 854830 | SH | DEFINED | 6 |
| MAGNA INTL INC | CL A | 559222401 | 15167 | 192830 | SH | DEFINED | 7 |
| MAGNA INTL INC | CL A | 559222401 | 572 | 7225 | SH | DEFINED | 5 |
| MAGNA INTL INC | CL A | 559222401 | 6 | 75 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|-----------------|---------------|--------|---------|----|---------|----|
| MAGNUM HUNTER RES INC | COM PAR \$0.002 | 55972F203 | 16021 | 1580020 | SH | DEFINED | 3 |
| MAGNUM HUNTER RES INC | COM PAR \$0.002 | 55972F203 | 13 | 1250 | SH | DEFINED | 12 |
| MAGUIRE PPTYS INC | COM | 559775101 | 418 | 16330 | SH | DEFINED | 12 |
| MAGUIRE PPTYS INC | COM | 559775101 | 35 | 1365 | SH | DEFINED | 11 |
| 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 | 1366 | 38122 | SH | DEFINED | 6 |
| MAINSOURCE FINANCIAL GP INC | COM | 56062Y102 | 96 | 2673 | SH | DEFINED | 12 |
| MAIR HOLDINGS INC | COM | 560635104 | 2 | 200 | SH | DEFINED | 2 |
| MAIR HOLDINGS INC | COM | 560635104 | 6508 | 701089 | SH | DEFINED | 6 |
| MAJOR AUTOMOTIVE COS INC | COM | 560775108 | 1 | 1000 | SH | DEFINED | 12 |
| MANAGED HIGH INCOME PORTFOLI | COM | 56166C105 | 16 | 2300 | SH | DEFINED | 12 |
| MANAGED HIGH YIELD PLUS FD I | COM | 561911108 | 186 | 32165 | SH | DEFINED | 12 |
| MANAGED MUNS PORTFOLIO INC | COM | 561662107 | 76 | 6580 | SH | DEFINED | 12 |
| MANATRON INC | COM | 562048108 | 80 | 10000 | SH | DEFINED | 12 |
| MANDALAY RESORT GROUP | COM | 562567107 | 1673 | 29219 | SH | DEFINED | 12 |
| MANDALAY RESORT GROUP | COM | 562567107 | 11300 | 197350 | SH | DEFINED | 3 |
| MANDALAY RESORT GROUP | COM | 562567107 | 12317 | 215100 | SH | DEFINED | 8 |
| MANDALAY RESORT GROUP | COM | 562567107 | 143150 | 2500000 | SH | DEFINED | 10 |
| MANITOWOC INC | COM | 563571108 | 4 | 150 | SH | DEFINED | 12 |
| MANITOWOC INC | COM | 563571108 | 21 | 700 | SH | DEFINED | 2 |
| MANITOWOC INC | COM | 563571108 | 7465 | 252170 | SH | DEFINED | 6 |
| MANNATECH INC | COM | 563771104 | 4 | 350 | SH | DEFINED | 12 |
| MANOR CARE INC NEW | COM | 564055101 | 48 | 1350 | SH | DEFINED | 2 |
| MANOR CARE INC NEW | COM | 564055101 | 191 | 5400 | SH | DEFINED | 12 |
| MANOR CARE INC NEW | COM | 564055101 | 17 | 490 | SH | DEFINED | 3 |
| MANPOWER INC | COM | 56418H100 | 74447 | 1601000 | SH | DEFINED | 10 |
| MANPOWER INC | COM | 56418H100 | 146 | 3145 | SH | DEFINED | 12 |
| MANPOWER INC | DBCV | 8/1 56418HAC4 | 812 | 12000 | SH | DEFINED | 12 |
| MANPOWER INC | COM | 56418H100 | 6398 | 137600 | SH | DEFINED | 8 |
| MANPOWER INC | COM | 56418H100 | 660 | 14200 | SH | DEFINED | 3 |
| MANTECH INTL CORP | CL A | 564563104 | 82 | 4000 | SH | DEFINED | 12 |
| MANUFACTURED HOME CMNTYS INC | COM | 564682102 | 11 | 300 | SH | DEFINED | 12 |
| MANUFACTURED HOME CMNTYS INC | COM | 564682102 | 71 | 2000 | SH | DEFINED | 1 |
| MANUGISTICS GROUP IN | COM | 565011103 | 103 | 15000 | SH | DEFINED | |
| MANUGISTICS GROUP INC | COM | 565011103 | 10 | 1400 | SH | DEFINED | 12 |
| MANULIFE FINL CORP | COM | 56501R106 | 43308 | 1172112 | SH | DEFINED | 7 |
| MANULIFE FINL CORP | COM | 56501R106 | 93 | 2500 | SH | DEFINED | 2 |
| MANULIFE FINL CORP | COM | 56501R106 | 174 | 4694 | SH | DEFINED | 12 |
| MAPINFO CORP | COM | 565105103 | 89 | 6975 | SH | DEFINED | 12 |
| MAPINFO CORP | COM | 565105103 | 1508 | 117700 | SH | DEFINED | 3 |
| MARATHON OIL CORP | COM | 565849106 | 24681 | 733039 | SH | DEFINED | 3 |
| MARATHON OIL CORP | COM | 565849106 | 108 | 3200 | SH | DEFINED | 2 |
| MARATHON OIL CORP | COM | 565849106 | 103 | 3050 | SH | DEFINED | 6 |
| MARATHON OIL CORP | COM | 565849106 | 37 | 1108 | SH | DEFINED | 9 |
| MARATHON OIL CORP | COM | 565849106 | 3385 | 100538 | SH | DEFINED | 12 |
| MARATHON OIL CORP | COM | 565849106 | 34 | 1000 | SH | DEFINED | 11 |
| MARCUS CORP | COM | 566330106 | 33 | 1900 | SH | DEFINED | 11 |
| MARCUS CORP | COM | 566330106 | 44 | 2526 | SH | DEFINED | 12 |
| MARIMBA INC | COM | 56781Q109 | 38 | 6500 | SH | DEFINED | 3 |
| MARIMBA INC | COM | 56781Q109 | 53 | 9000 | SH | DEFINED | 12 |
| MARINEMAX INC | COM | 567908108 | 4958 | 186600 | SH | DEFINED | 6 |
| MARKEL CORP | COM | 570535104 | 259 | 900 | SH | DEFINED | 12 |
| MARKEL CORP | COM | 570535104 | 304 | 1057 | SH | DEFINED | 11 |
| MARKETWATCH COM INC | COM | 570619106 | 9 | 629 | SH | DEFINED | 12 |
| MARKWEST ENERGY PARTNERS L P | UNIT LTD PARTN | 570759100 | 435 | 11084 | SH | DEFINED | 12 |
| MARLTON TECHNOLOGIES INC | COM | 571263102 | 0 | 250 | SH | DEFINED | 12 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 1617 | 37995 | SH | DEFINED | 12 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 2 | 50 | SH | DEFINED | 9 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 3006 | 64927 | SH | DEFINED | 9 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 11 | 248 | SH | DEFINED | 4 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 630 | 13600 | SH | DEFINED | 1 |

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

| | | | | | | | |
|------------------------------|--------------|-----------|-------|---------|----|---------|----|
| MARSH & MCLENNAN COS INC | COM | 571748102 | 3431 | 74099 | SH | DEFINED | 3 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 4951 | 106934 | SH | DEFINED | 12 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 13019 | 281180 | SH | DEFINED | 2 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 22498 | 485930 | SH | DEFINED | 6 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 629 | 13583 | SH | DEFINED | 11 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 82 | 2170 | SH | DEFINED | 6 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 188 | 4965 | SH | DEFINED | 12 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 2004 | 53000 | SH | DEFINED | 1 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 11595 | 306654 | SH | DEFINED | 3 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 637 | 16850 | SH | DEFINED | 2 |
| MARSHALL EDWARDS INC | COM | 572322303 | 21 | 1730 | SH | DEFINED | 12 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 75 | 1311 | SH | DEFINED | 11 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 40 | 700 | SH | DEFINED | 12 |
| MARTEN TRANS LTD | COM | 573075108 | 91 | 4810 | SH | DEFINED | 12 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 78 | 7100 | SH | DEFINED | 12 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 1 | 50 | SH | DEFINED | 9 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 11566 | 250570 | SH | DEFINED | 6 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 873 | 18903 | SH | DEFINED | 2 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 186 | 4025 | SH | DEFINED | 12 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 165 | 3575 | SH | DEFINED | 4 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 16 | 340 | SH | DEFINED | 3 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 58 | 1250 | SH | DEFINED | 11 |
| MARTIN MIDSTREAM PRTRNS L P | UNIT L P INT | 573331105 | 35 | 1200 | SH | DEFINED | 12 |
| MARVEL ENTERPRISES INC | COM | 57383M108 | 58 | 3000 | SH | DEFINED | 12 |
| MARVEL ENTERPRISES INC | COM | 57383M108 | 10 | 500 | SH | DEFINED | 2 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 175 | 3875 | SH | DEFINED | 12 |
| MASCO CORP | COM | 574599106 | 29139 | 957263 | SH | DEFINED | 3 |
| MASCO CORP | COM | 574599106 | 104 | 3420 | SH | DEFINED | 9 |
| MASCO CORP | COM | 574599106 | 54 | 1760 | SH | DEFINED | 11 |
| MASCO CORP | COM | 574599106 | 3496 | 114857 | SH | DEFINED | 12 |
| MASCO CORP | COM | 574599106 | 380 | 12471 | SH | DEFINED | 2 |
| MASCO CORP | COM | 574599106 | 336 | 11045 | SH | DEFINED | 5 |
| MASCO CORP | COM | 574599106 | 248 | 8150 | SH | DEFINED | 6 |
| MASONITE INTL CORP | COM | 575384102 | 834 | 29700 | SH | DEFINED | 7 |
| MASSBANK CORP READ MASS | COM | 576152102 | 48 | 1200 | SH | DEFINED | 1 |
| MASSEY ENERGY CORP | COM | 576206106 | 175 | 7918 | SH | DEFINED | 12 |
| MASSEY ENERGY CORP | COM | 576206106 | 55 | 2500 | SH | DEFINED | 9 |
| MASSMUTUAL CORPORATE INVS IN | COM | 576292106 | 633 | 26367 | SH | DEFINED | 12 |
| MASTEC INC | COM | 576323109 | 2800 | 295700 | SH | DEFINED | 3 |
| MATRIA HEALTHCARE INC | COM NEW | 576817209 | 546 | 21490 | SH | DEFINED | 3 |
| MATRITECH INC | COM | 576818108 | 0 | 300 | SH | DEFINED | 12 |
| MATRIX BANCORP INC | COM | 576819106 | 715 | 63000 | SH | DEFINED | 6 |
| MATRIX SVC CO | COM | 576853105 | 15 | 1100 | SH | DEFINED | 11 |
| MATRIX INITIATIVES INC | COM | 57685L105 | 10 | 1100 | SH | DEFINED | 12 |
| MATSUSHITA ELEC INDL | ADR | 576879209 | 12 | 765 | SH | DEFINED | 9 |
| MATSUSHITA ELEC INDL | ADR | 576879209 | 56 | 3650 | SH | DEFINED | 2 |
| MATSUSHITA ELEC INDL | ADR | 576879209 | 22 | 1400 | SH | DEFINED | 11 |
| MATTEL INC | COM | 577081102 | 3186 | 172790 | SH | DEFINED | 6 |
| MATTEL INC | COM | 577081102 | 3743 | 203000 | SH | DEFINED | 8 |
| MATTEL INC | COM | 577081102 | 413 | 22395 | SH | DEFINED | 12 |
| MATTEL INC | COM | 577081102 | 15 | 792 | SH | DEFINED | 11 |
| MATTEL INC | COM | 577081102 | 14 | 747 | SH | DEFINED | 1 |
| MATTEL INC | COM | 577081102 | 11 | 596 | SH | DEFINED | 2 |
| MATTEL INC | COM | 577081102 | 44256 | 2400000 | SH | DEFINED | 10 |
| MATTHEWS INTL CORP | CL A | 577128101 | 1476 | 44470 | SH | DEFINED | 3 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 36 | 3000 | SH | DEFINED | 12 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 1453 | 121450 | SH | DEFINED | 3 |
| MAVERICK TUBE CORP | COM | 577914104 | 5 | 200 | SH | DEFINED | 12 |
| MAVERICK TUBE CORP | COM | 577914104 | 9629 | 408890 | SH | DEFINED | 3 |
| MAX RE CAPITAL LTD HAMILTON | SHS | G6052F103 | 3915 | 173240 | SH | DEFINED | 3 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 184 | 3908 | SH | DEFINED | 12 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 8 | 170 | SH | DEFINED | 9 |

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

| | | | | | | | |
|------------------------------|-------------|-----------|-------|--------|----|---------|----|
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 245 | 5225 | SH | DEFINED | 5 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 27 | 580 | SH | DEFINED | 11 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 15 | 319 | SH | DEFINED | 2 |
| MAXIMUS INC | COM | 577933104 | 4515 | 129000 | SH | DEFINED | 3 |
| MAXIMUS INC | COM | 577933104 | 33 | 955 | SH | DEFINED | 12 |
| MAXTOR CORP | COM NEW | 577729205 | 1249 | 153260 | SH | DEFINED | 6 |
| MAXTOR CORP | COM NEW | 577729205 | 22 | 2750 | SH | DEFINED | 11 |
| MAXTOR CORP | COM NEW | 577729205 | 48 | 5830 | SH | DEFINED | 4 |
| MAXTOR CORP | COM NEW | 577729205 | 49 | 6032 | SH | DEFINED | 12 |
| MAXWELL SHOE INC | CL A | 577766108 | 17 | 750 | SH | DEFINED | 6 |
| MAXWELL TECHNOLOGIES INC | COM | 577767106 | 3 | 225 | SH | DEFINED | 12 |
| MAY DEPT STORES CO | COM | 577778103 | 1568 | 45347 | SH | DEFINED | 9 |
| MAY DEPT STORES CO | COM | 577778103 | 26042 | 753083 | SH | DEFINED | 6 |
| MAY DEPT STORES CO | COM | 577778103 | 478 | 13828 | SH | DEFINED | 2 |
| MAY DEPT STORES CO | COM | 577778103 | 269 | 7775 | SH | DEFINED | 5 |
| MAY DEPT STORES CO | COM | 577778103 | 71 | 2050 | SH | DEFINED | 3 |
| MAY DEPT STORES CO | COM | 577778103 | 36 | 1050 | SH | DEFINED | 11 |
| MAY DEPT STORES CO | COM | 577778103 | 1683 | 48657 | SH | DEFINED | 12 |
| MAY DEPT STORES CO | COM | 577778103 | 5014 | 145000 | SH | DEFINED | 10 |
| MAYORS JEWELERS INC DEL | COM | 578462103 | 2 | 3000 | SH | DEFINED | 12 |
| MAYTAG CORP | COM | 578592107 | 16858 | 533980 | SH | DEFINED | 6 |
| MAYTAG CORP | COM | 578592107 | 116 | 3680 | SH | DEFINED | 2 |
| MAYTAG CORP | COM | 578592107 | 217 | 6886 | SH | DEFINED | 12 |
| MAYTAG CORP | COM | 578592107 | 18 | 570 | SH | DEFINED | 3 |
| MAYTAG CORP | COM | 578592107 | 66 | 2100 | SH | DEFINED | 9 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 12 | 300 | SH | DEFINED | 12 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 11169 | 286447 | SH | DEFINED | 3 |
| MBIA CAP CLAYMORE MNG DUR IN | COM | 55266X100 | 244 | 15700 | SH | DEFINED | 12 |
| MBIA INC | COM | 55262C100 | 2050 | 32698 | SH | DEFINED | 9 |
| MBIA INC | COM | 55262C100 | 16 | 260 | SH | DEFINED | 6 |
| MBIA INC | COM | 55262C100 | 360 | 5735 | SH | DEFINED | 11 |
| MBIA INC | COM | 55262C100 | 383 | 6101 | SH | DEFINED | 12 |
| MBIA INC | COM | 55262C100 | 411 | 6560 | SH | DEFINED | 2 |
| MBIA INC | COM | 55262C100 | 523 | 8349 | SH | DEFINED | 1 |
| MBNA CORP | COM | 55262L100 | 18637 | 674537 | SH | DEFINED | 3 |
| MBNA CORP | COM | 55262L100 | 41 | 1501 | SH | DEFINED | 4 |
| MBNA CORP | COM | 55262L100 | 323 | 11696 | SH | DEFINED | 9 |
| MBNA CORP | COM | 55262L100 | 501 | 18150 | SH | DEFINED | 5 |
| MBNA CORP | COM | 55262L100 | 544 | 19700 | SH | DEFINED | 1 |
| MBNA CORP | COM | 55262L100 | 808 | 29254 | SH | DEFINED | 11 |
| MBNA CORP | COM | 55262L100 | 3064 | 110908 | SH | DEFINED | 2 |
| MBNA CORP | COM | 55262L100 | 10176 | 368292 | SH | DEFINED | 12 |
| MBNA CORP | COM | 55262L100 | 28 | 780 | SH | DEFINED | 7 |
| MCCLATCHY CO | CL A | 579489105 | 469 | 6600 | SH | DEFINED | 11 |
| MCCLATCHY CO | CL A | 579489105 | 433 | 6100 | SH | DEFINED | 5 |
| MCCLATCHY CO | CL A | 579489105 | 71 | 1000 | SH | DEFINED | 4 |
| MCCLATCHY CO | CL A | 579489105 | 1128 | 15875 | SH | DEFINED | 12 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 973 | 29041 | SH | DEFINED | 9 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 328 | 9796 | SH | DEFINED | 11 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 6073 | 181172 | SH | DEFINED | 12 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 24720 | 737483 | SH | DEFINED | 2 |
| MCCORMICK & CO INC | COM VTG | 579780107 | 841 | 25072 | SH | DEFINED | 12 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 11396 | 340000 | SH | DEFINED | 1 |
| MCDATA CORP | CL B | 580031102 | 34 | 5000 | SH | DEFINED | 12 |
| MCDATA CORP | CL A | 580031201 | 0 | 5 | SH | DEFINED | 2 |
| MCDATA CORP | CL A | 580031201 | 1 | 123 | SH | DEFINED | 9 |
| MCDATA CORP | CL A | 580031201 | 5 | 765 | SH | DEFINED | 12 |
| MCDERMOTT INTL INC | COM | 580037109 | 3 | 300 | SH | DEFINED | 12 |
| MCDERMOTT INTL INC | COM | 580037109 | 8 | 1000 | SH | DEFINED | 2 |
| MCDONALDS CORP | COM | 580135101 | 8901 | 311554 | SH | DEFINED | 12 |
| MCDONALDS CORP | COM | 580135101 | 15 | 400 | SH | DEFINED | 7 |
| MCDONALDS CORP | COM | 580135101 | 231 | 8100 | SH | DEFINED | 5 |

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

| | | | | | | | |
|------------------------------|------|-----------|--------|----------|----|---------|----|
| MCDONALDS CORP | COM | 580135101 | 1768 | 61876 | SH | DEFINED | 9 |
| MCDONALDS CORP | COM | 580135101 | 10063 | 352236 | SH | DEFINED | 2 |
| MCDONALDS CORP | COM | 580135101 | 30903 | 1081640 | SH | DEFINED | 6 |
| MCDONALDS CORP | COM | 580135101 | 15508 | 542804 | SH | DEFINED | 3 |
| MCDONALDS CORP | COM | 580135101 | 544 | 19057 | SH | DEFINED | 11 |
| MCG CAPITAL CORP | COM | 58047P107 | 111 | 5500 | SH | DEFINED | 12 |
| MCGRATH RENTCORP | COM | 580589109 | 52 | 1700 | SH | DEFINED | 12 |
| MCGRATH RENTCORP | COM | 580589109 | 4422 | 145016 | SH | DEFINED | 6 |
| MCGRAW HILL COS INC | COM | 580645109 | 61 | 800 | SH | DEFINED | 4 |
| MCGRAW HILL COS INC | COM | 580645109 | 4376 | 57477 | SH | DEFINED | 2 |
| MCGRAW HILL COS INC | COM | 580645109 | 352 | 4620 | SH | DEFINED | 9 |
| MCGRAW HILL COS INC | COM | 580645109 | 244 | 3200 | SH | DEFINED | 11 |
| MCGRAW HILL COS INC | COM | 580645109 | 202 | 2650 | SH | DEFINED | 5 |
| MCGRAW HILL COS INC | COM | 580645109 | 628 | 8252 | SH | DEFINED | 12 |
| MCGRAW HILL COS INC | COM | 580645109 | 228 | 3000 | SH | DEFINED | 1 |
| MCKESSON CORP | COM | 58155Q103 | 23996 | 797485 | SH | DEFINED | 6 |
| MCKESSON CORP | COM | 58155Q103 | 8 | 200 | SH | DEFINED | 7 |
| MCKESSON CORP | COM | 58155Q103 | 42 | 1390 | SH | DEFINED | 2 |
| MCKESSON CORP | COM | 58155Q103 | 108 | 3600 | SH | DEFINED | 9 |
| MCKESSON CORP | COM | 58155Q103 | 262469 | 8722800 | SH | DEFINED | 8 |
| MCKESSON CORP | COM | 58155Q103 | 539671 | 17935235 | SH | DEFINED | 10 |
| MCKESSON CORP | COM | 58155Q103 | 6529 | 216973 | SH | DEFINED | 12 |
| MCKESSON CORP | COM | 58155Q103 | 416 | 13840 | SH | DEFINED | 11 |
| MCKESSON HBOC INC CO | COM | 58155Q103 | 90 | 3000 | SH | DEFINED | |
| MCLEODUSA INC | CL A | 582266706 | 6 | 4000 | SH | DEFINED | 9 |
| MCLEODUSA INC | CL A | 582266706 | 45 | 30409 | SH | DEFINED | 12 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 3 | 186 | SH | DEFINED | 9 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 5 | 313 | SH | DEFINED | 12 |
| MCRAE INDS INC | CL A | 582757209 | 4 | 400 | SH | DEFINED | 12 |
| MDS INC | COM | 55269P302 | 8991 | 537100 | SH | DEFINED | 7 |
| MDU RES GROUP INC | COM | 552690109 | 8321 | 354226 | SH | DEFINED | 3 |
| MDU RES GROUP INC | COM | 552690109 | 6818 | 290240 | SH | DEFINED | 6 |
| MDU RES GROUP INC | COM | 552690109 | 259 | 11012 | SH | DEFINED | 12 |
| MDU RES GROUP INC | COM | 552690109 | 18 | 750 | SH | DEFINED | 11 |
| MDU RES GROUP INC | COM | 552690109 | 63 | 2700 | SH | DEFINED | 2 |
| MEADE INSTRUMENTS CORP | COM | 583062104 | 33 | 8100 | SH | DEFINED | 12 |
| MEADWESTVACO CORP | COM | 583334107 | 2143 | 75760 | SH | DEFINED | 6 |
| MEADWESTVACO CORP | COM | 583334107 | 102 | 3596 | SH | DEFINED | 12 |
| MEADWESTVACO CORP | COM | 583334107 | 604 | 21337 | SH | DEFINED | 5 |
| MEADWESTVACO CORP | COM | 583334107 | 771 | 27252 | SH | DEFINED | 2 |
| MEASUREMENT SPECIALTIES INC | COM | 583421102 | 10192 | 525920 | SH | DEFINED | 3 |
| MECHANICAL TECHNOLOGY INC | COM | 583538103 | 168 | 32715 | SH | DEFINED | 12 |
| MED-DESIGN CORP | COM | 583926100 | 10 | 2500 | SH | DEFINED | 12 |
| MEDAREX INC | COM | 583916101 | 3 | 390 | SH | DEFINED | 11 |
| MEDAREX INC | COM | 583916101 | 89 | 9900 | SH | DEFINED | 12 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 1 | 18 | SH | DEFINED | 6 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 20 | 599 | SH | DEFINED | 3 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 128 | 3768 | SH | DEFINED | 1 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 152 | 4463 | SH | DEFINED | 9 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 193 | 5676 | SH | DEFINED | 11 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 953 | 21320 | SH | DEFINED | 7 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 591 | 17370 | SH | DEFINED | 2 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 6758 | 198760 | SH | DEFINED | 5 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 14683 | 431839 | SH | DEFINED | 4 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 5744 | 168955 | SH | DEFINED | 12 |
| MEDIA GEN INC | CL A | 584404107 | 34 | 500 | SH | DEFINED | 4 |
| MEDIA GEN INC | CL A | 584404107 | 41 | 610 | SH | DEFINED | 6 |
| MEDIA GEN INC | CL A | 584404107 | 149 | 2215 | SH | DEFINED | 11 |
| MEDIA GEN INC | CL A | 584404107 | 215 | 3200 | SH | DEFINED | 5 |
| MEDIA GEN INC | CL A | 584404107 | 505 | 7504 | SH | DEFINED | 12 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 8 | 1014 | SH | DEFINED | 11 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 5268 | 656915 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|----------|-----------|-------|--------|----|---------|----|
| MEDICAL STAFFING NETWK HLDGS | COM | 58463F104 | 240 | 30500 | SH | DEFINED | 12 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 16 | 400 | SH | DEFINED | 11 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 678 | 16940 | SH | DEFINED | 12 |
| MEDIMMUNE INC | COM | 584699102 | 5770 | 250000 | SH | DEFINED | 10 |
| MEDIMMUNE INC | COM | 584699102 | 9 | 381 | SH | DEFINED | 9 |
| MEDIMMUNE INC | COM | 584699102 | 42 | 1825 | SH | DEFINED | 11 |
| MEDIMMUNE INC | COM | 584699102 | 829 | 35920 | SH | DEFINED | 12 |
| MEDIMMUNE INC | COM | 584699102 | 7344 | 318219 | SH | DEFINED | 4 |
| MEDIMMUNE INC | COM | 584699102 | 3457 | 149775 | SH | DEFINED | 5 |
| MEDIMMUNE INC | COM | 584699102 | 2023 | 87665 | SH | DEFINED | 2 |
| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 75 | 5630 | SH | DEFINED | 12 |
| MEDQUIST INC | COM | 584949101 | 1269 | 80651 | SH | DEFINED | 6 |
| MEDSOURCE TECHNOLOGIES INC | COM | 58505Y103 | 1382 | 233520 | SH | DEFINED | 3 |
| MEDSOURCE TECHNOLOGIES INC | COM | 58505Y103 | 25 | 4200 | SH | DEFINED | 12 |
| Medsource Technology | COM | 58505Y103 | 474 | 80000 | SH | DEFINED | |
| MEDTOX SCIENTIFIC INC | COM NEW | 584977201 | 82 | 10400 | SH | DEFINED | 12 |
| MEDTRONIC INC | COM | 585055106 | 55 | 1151 | SH | DEFINED | 9 |
| MEDTRONIC INC | COM | 585055106 | 33777 | 707372 | SH | DEFINED | 1 |
| MEDTRONIC INC | COM | 585055106 | 8997 | 188409 | SH | DEFINED | 12 |
| MEDTRONIC INC | COM | 585055106 | 3665 | 76749 | SH | DEFINED | 11 |
| MEDTRONIC INC | COM | 585055106 | 63 | 1310 | SH | DEFINED | 4 |
| MEDTRONIC INC | COM | 585055106 | 7273 | 152320 | SH | DEFINED | 3 |
| MEDTRONIC INC | COM | 585055106 | 2007 | 42356 | SH | DEFINED | 5 |
| MEDTRONIC INC | COM | 585055106 | 24285 | 508582 | SH | DEFINED | 2 |
| MELLON FINL CORP | COM | 58551A108 | 10563 | 337592 | SH | DEFINED | 2 |
| MELLON FINL CORP | COM | 58551A108 | 4835 | 154517 | SH | DEFINED | 9 |
| MELLON FINL CORP | COM | 58551A108 | 1699 | 54310 | SH | DEFINED | 12 |
| MELLON FINL CORP | COM | 58551A108 | 363 | 11600 | SH | DEFINED | 1 |
| MELLON FINL CORP | COM | 58551A108 | 272 | 8700 | SH | DEFINED | 11 |
| MELLON FINL CORP | COM | 58551A108 | 161 | 5156 | SH | DEFINED | 4 |
| MEMBERWORKS INC | COM | 586002107 | 25330 | 723315 | SH | DEFINED | 3 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 1232 | 134600 | SH | DEFINED | 6 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 11 | 1150 | SH | DEFINED | 12 |
| MENS WEARHOUSE INC | COM | 587118100 | 22458 | 845224 | SH | DEFINED | 3 |
| MENS WEARHOUSE INC | COM | 587118100 | 11 | 420 | SH | DEFINED | 12 |
| MENTOR CORP MINN | COM | 587188103 | 14 | 450 | SH | DEFINED | 11 |
| MENTOR CORP MINN | COM | 587188103 | 740 | 24575 | SH | DEFINED | 12 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 107 | 6000 | SH | DEFINED | 11 |
| MENTOR GRAPHICS CORP | COM | 587200106 | 246 | 13830 | SH | DEFINED | 12 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 215 | 5000 | SH | DEFINED | 5 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 9539 | 221993 | SH | DEFINED | 12 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 3880 | 90300 | SH | DEFINED | 1 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 277 | 6450 | SH | DEFINED | 11 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 39 | 900 | SH | DEFINED | 4 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 2 | 50 | SH | DEFINED | 6 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 541 | 12600 | SH | DEFINED | 2 |
| MERCHANTS BANCSHARES | COM | 588448100 | 1575 | 54506 | SH | DEFINED | 6 |
| MERCK & CO INC | COM | 589331107 | 38888 | 880018 | SH | DEFINED | 3 |
| MERCK & CO INC | COM | 589331107 | 31476 | 712287 | SH | DEFINED | 12 |
| MERCK & CO INC | COM | 589331107 | 30130 | 681837 | SH | DEFINED | 6 |
| MERCK & CO INC | COM | 589331107 | 18451 | 417543 | SH | DEFINED | 2 |
| MERCK & CO INC | COM | 589331107 | 10598 | 182480 | SH | DEFINED | 7 |
| MERCK & CO INC | COM | 589331107 | 5435 | 123000 | SH | DEFINED | 10 |
| MERCK & CO INC | COM | 589331107 | 4488 | 101564 | SH | DEFINED | 1 |
| MERCK & CO INC | COM | 589331107 | 3230 | 73104 | SH | DEFINED | 5 |
| MERCK & CO INC | COM | 589331107 | 2058 | 46568 | SH | DEFINED | 9 |
| MERCK & CO INC | COM | 589331107 | 1854 | 41960 | SH | DEFINED | 11 |
| MERCK & CO INC | COM | 589331107 | 1121 | 25370 | SH | DEFINED | 4 |
| MERCURY COMPUTER SYS | COM | 589378108 | 15 | 600 | SH | DEFINED | 12 |
| MERCURY GENL CORP NEW | COM | 589400100 | 2 | 40 | SH | DEFINED | 6 |
| MERCURY GENL CORP NEW | COM | 589400100 | 169 | 3380 | SH | DEFINED | 12 |
| MERCURY GENL CORP NEW | COM | 589400100 | 1093 | 21900 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| MERCURY INTERACTIVE CORP | COM | 589405109 | 906 | 20217 | SH | DEFINED | 12 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 3241 | 72335 | SH | DEFINED | 11 |
| MEREDITH CORP | COM | 589433101 | 61 | 1200 | SH | DEFINED | 11 |
| MEREDITH CORP | COM | 589433101 | 46 | 900 | SH | DEFINED | 12 |
| MERIDIAN BIOSCIENCE INC | COM | 589584101 | 22 | 2173 | SH | DEFINED | 2 |
| MERIDIAN GOLD INC | COM | 589975101 | 78 | 6400 | SH | DEFINED | 12 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 9252 | 1535650 | SH | DEFINED | 6 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 790 | 131200 | SH | DEFINED | 3 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 6 | 1000 | SH | DEFINED | 12 |
| MERISEL INC | COM PAR \$.01 | 589849306 | 1 | 100 | SH | DEFINED | 12 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 10 | 1400 | SH | DEFINED | 2 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 60 | 8672 | SH | DEFINED | 12 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 9 | 1271 | SH | DEFINED | 11 |
| MERIT MED SYS INC | COM | 589889104 | 4274 | 197518 | SH | DEFINED | 3 |
| MERIT MED SYS INC | COM | 589889104 | 678 | 31352 | SH | DEFINED | 12 |
| MERITAGE CORP | COM | 59001A102 | 14 | 186 | SH | DEFINED | 11 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 219 | 3675 | SH | DEFINED | 11 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1471 | 24701 | SH | DEFINED | 12 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 2916 | 37250 | SH | DEFINED | 7 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 22560 | 378771 | SH | DEFINED | 3 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 34239 | 574870 | SH | DEFINED | 6 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 550 | 9230 | SH | DEFINED | 2 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 22 | 370 | SH | DEFINED | 4 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1121 | 18817 | SH | DEFINED | 9 |
| MESA AIR GROUP INC | COM | 590479101 | 54 | 6500 | SH | DEFINED | 2 |
| MESA AIR GROUP INC | COM | 590479101 | 1534 | 185900 | SH | DEFINED | 6 |
| MESA AIR GROUP INC | COM | 590479101 | 6189 | 750124 | SH | DEFINED | 3 |
| MESA LABS INC | COM | 59064R109 | 242 | 25300 | SH | DEFINED | 6 |
| MESA RTY TR | UNIT BEN INT | 590660106 | 97 | 1750 | SH | DEFINED | 12 |
| MET PRO CORP | COM | 590876306 | 45 | 2666 | SH | DEFINED | 12 |
| METAL MGMT INC | COM NEW | 591097209 | 10816 | 294884 | SH | DEFINED | 3 |
| METALINK LTD | ORD | M69897102 | 16 | 2000 | SH | DEFINED | 12 |
| METALICA RES INC | COM | 59125J104 | 395 | 191600 | SH | DEFINED | 7 |
| METALS USA INC | COM NEW | 591324207 | 8635 | 667610 | SH | DEFINED | 6 |
| METASOLV INC | COM | 59139P104 | 33 | 10500 | SH | DEFINED | 5 |
| METASOLV INC | COM | 59139P104 | 4 | 1300 | SH | DEFINED | 12 |
| METHANEX CORP | COM | 59151K108 | 3 | 303 | SH | DEFINED | 11 |
| METHODE ELECTRS INC | COM | 591520200 | 61 | 4750 | SH | DEFINED | 12 |
| METLIFE INC | COM | 59156R108 | 225 | 6319 | SH | DEFINED | 11 |
| METLIFE INC | COM | 59156R108 | 627 | 17574 | SH | DEFINED | 5 |
| METLIFE INC | COM | 59156R108 | 3019 | 84607 | SH | DEFINED | 12 |
| METLIFE INC | COM | 59156R108 | 19991 | 560286 | SH | DEFINED | 3 |
| METLIFE INC | COM | 59156R108 | 35481 | 994421 | SH | DEFINED | 6 |
| METLIFE INC | COM | 59156R108 | 4 | 100 | SH | DEFINED | 2 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 10 | 600 | SH | DEFINED | 12 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 6 | 330 | SH | DEFINED | 6 |
| METROCALL HLDGS INC | COM | 59164X105 | 19988 | 288520 | SH | DEFINED | 6 |
| METROCORP BANCSHARES INC | COM | 591650106 | 47 | 3188 | SH | DEFINED | 12 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 7 | 150 | SH | DEFINED | 2 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 55 | 1240 | SH | DEFINED | 12 |
| MEXICO EQUITY & INCOME FD | COM | 592834105 | 188 | 13757 | SH | DEFINED | 12 |
| MEXICO FD INC | COM | 592835102 | 13 | 660 | SH | DEFINED | 9 |
| MEXICO FD INC | COM | 592835102 | 31 | 1544 | SH | DEFINED | 12 |
| MFA MTG INVTS INC | COM | 55272X102 | 1659 | 164248 | SH | DEFINED | 12 |
| MFA MTG INVTS INC | COM | 55272X102 | 77 | 7631 | SH | DEFINED | 11 |
| MFS CHARTER INCOME TR | SH BEN INT | 552727109 | 353 | 38696 | SH | DEFINED | 12 |
| MFS GOVT MKTS INCOME TR | SH BEN INT | 552939100 | 169 | 24495 | SH | DEFINED | 12 |
| MFS INTER INCOME TR | SH BEN INT | 55273C107 | 716 | 102969 | SH | DEFINED | 12 |
| MFS MULTIMARKET INCOME TR | SH BEN INT | 552737108 | 133 | 20713 | SH | DEFINED | 12 |
| MFS MUN INCOME TR | SH BEN INT | 552738106 | 677 | 84053 | SH | DEFINED | 12 |
| MGE ENERGY INC | COM | 55277P104 | 51 | 1650 | SH | DEFINED | 11 |
| MGE ENERGY INC | COM | 55277P104 | 0 | 0 | SH | DEFINED | 12 |

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

| | | | | | | | |
|---------------------------|--------------|-----------|--------|----------|----|---------|----|
| MGI PHARMA INC | COM | 552880106 | 165 | 2700 | SH | DEFINED | 12 |
| MGIC INVT CORP WIS | COM | 552848103 | 714430 | 11122993 | SH | DEFINED | 10 |
| MGIC INVT CORP WIS | COM | 552848103 | 328 | 5100 | SH | DEFINED | 11 |
| MGIC INVT CORP WIS | COM | 552848103 | 58 | 900 | SH | DEFINED | 2 |
| MGIC INVT CORP WIS | COM | 552848103 | 8 | 125 | SH | DEFINED | 9 |
| MGIC INVT CORP WIS | COM | 552848103 | 718 | 8500 | SH | DEFINED | 7 |
| MGIC INVT CORP WIS | COM | 552848103 | 5415 | 84300 | SH | DEFINED | 6 |
| MGIC INVT CORP WIS | COM | 552848103 | 353647 | 5505950 | SH | DEFINED | 8 |
| MGIC INVT CORP WIS | COM | 552848103 | 1469 | 22874 | SH | DEFINED | 12 |
| MGM MIRAGE | COM | 552953101 | 1242 | 27397 | SH | DEFINED | 12 |
| MGM MIRAGE | COM | 552953101 | 510 | 11250 | SH | DEFINED | 11 |
| MGM MIRAGE | COM | 552953101 | 458 | 10100 | SH | DEFINED | 5 |
| MGM MIRAGE | COM | 552953101 | 95 | 2100 | SH | DEFINED | 4 |
| MGM MIRAGE | COM | 552953101 | 9 | 200 | SH | DEFINED | 6 |
| MGM MIRAGE | COM | 552953101 | 6 | 100 | SH | DEFINED | 7 |
| MI DEVS INC | CL A SUB VTG | 55304X104 | 0 | 12 | SH | DEFINED | 12 |
| MI DEVS INC | CL A SUB VTG | 55304X104 | 23 | 800 | SH | DEFINED | 7 |
| MICHAELS STORES INC | COM | 594087108 | 539 | 11080 | SH | DEFINED | 3 |
| MICHAELS STORES INC | COM | 594087108 | 169 | 3475 | SH | DEFINED | 12 |
| MICRO THERAPEUTICS INC | COM | 59500W100 | 2 | 500 | SH | DEFINED | 12 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 4571 | 173025 | SH | DEFINED | 1 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 4 | 150 | SH | DEFINED | 12 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 26 | 1000 | SH | DEFINED | 11 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 20 | 750 | SH | DEFINED | 2 |
| MICROMUSE INC | COM | 595094103 | 668 | 85600 | SH | DEFINED | 12 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1 | 75 | SH | DEFINED | 9 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 171 | 10250 | SH | DEFINED | 12 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 175 | 10475 | SH | DEFINED | 4 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 3796 | 227140 | SH | DEFINED | 6 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 5565 | 333010 | SH | DEFINED | 3 |
| MICROS SYS INC | COM | 594901100 | 102 | 2250 | SH | DEFINED | 12 |
| MICROS SYS INC | COM | 594901100 | 7715 | 170770 | SH | DEFINED | 3 |
| MICROSEMI CORP | COM | 595137100 | 34 | 2500 | SH | DEFINED | 12 |
| MICROSOFT CORP | COM | 594918104 | 3814 | 152754 | SH | DEFINED | 9 |
| MICROSOFT CORP | COM | 594918104 | 3412 | 136876 | SH | DEFINED | 11 |
| MICROSOFT CORP | COM | 594918104 | 11006 | 441472 | SH | DEFINED | 5 |
| MICROSOFT CORP | COM | 594918104 | 11374 | 456245 | SH | DEFINED | 6 |
| MICROSOFT CORP | COM | 594918104 | 14722 | 590541 | SH | DEFINED | 4 |
| MICROSOFT CORP | COM | 594918104 | 30223 | 1212312 | SH | DEFINED | 12 |
| MICROSOFT CORP | COM | 594918104 | 31736 | 1272979 | SH | DEFINED | 1 |
| MICROSOFT CORP | COM | 594918104 | 43798 | 1756830 | SH | DEFINED | 3 |
| MICROSOFT CORP | COM | 594918104 | 12331 | 377970 | SH | DEFINED | 7 |
| MICROSOFT CORP | COM | 594918104 | 34905 | 1397893 | SH | DEFINED | 2 |
| MICROSOFT CORP | COM | 594918104 | 21309 | 853370 | SH | DEFINED | 10 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 27 | 500 | SH | DEFINED | 2 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 9 | 175 | SH | DEFINED | 12 |
| MID PENN BANCORP INC | COM | 59540G107 | 221 | 7904 | SH | DEFINED | 12 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 2 | 54 | SH | DEFINED | 9 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 1378 | 37114 | SH | DEFINED | 12 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 3870 | 104220 | SH | DEFINED | 3 |
| MID-STATE BANCSHARES | COM | 595440108 | 114 | 4750 | SH | DEFINED | 1 |
| MIDAS GROUP INC | COM | 595626102 | 1 | 77 | SH | DEFINED | 12 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 43 | 300 | SH | DEFINED | 7 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 122 | 1100 | SH | DEFINED | 2 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 185 | 1675 | SH | DEFINED | 11 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 1213 | 10979 | SH | DEFINED | 12 |
| MIDDLEBURG FINANCIAL CORP | COM | 596094102 | 1050 | 29650 | SH | DEFINED | 12 |
| MIDDLEBY CORP | COM | 596278101 | 21632 | 474480 | SH | DEFINED | 3 |
| MIDDLESEX WATER CO | COM | 596680108 | 214 | 10348 | SH | DEFINED | 12 |
| MIDWAY GAMES INC | COM | 598148104 | 4 | 500 | SH | DEFINED | 12 |
| MILACRON INC | COM | 598709103 | 13 | 3800 | SH | DEFINED | 12 |
| MILACRON INC | COM | 598709103 | 78 | 22401 | SH | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| MILLEA HOLDINGS INC | ADR | 60032R106 | 28934 | 369597 | SH | DEFINED | 6 |
| MILLEA HOLDINGS INC | ADR | 60032R106 | 31 | 395 | SH | DEFINED | 11 |
| MILLENNIUM CELL INC | COM | 60038B105 | 226 | 127000 | SH | DEFINED | 12 |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 0 | 14 | SH | DEFINED | 1 |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 2 | 114 | SH | DEFINED | 9 |
| MILLENNIUM CHEMICALS INC | COM | 599903101 | 62 | 4150 | SH | DEFINED | 12 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 100 | 5900 | SH | DEFINED | 4 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 1140 | 67454 | SH | DEFINED | 12 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 3 | 200 | SH | DEFINED | 6 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 69 | 4100 | SH | DEFINED | 2 |
| MILLER HERMAN INC | COM | 600544100 | 26 | 975 | SH | DEFINED | 11 |
| MILLER HERMAN INC | COM | 600544100 | 95 | 3550 | SH | DEFINED | 12 |
| MILLER HERMAN INC | COM | 600544100 | 117 | 4400 | SH | DEFINED | 2 |
| MILLER HERMAN INC | COM | 600544100 | 120 | 4500 | SH | DEFINED | 9 |
| MILLICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 2 | 112 | SH | DEFINED | 12 |
| MILLICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 8 | 368 | SH | DEFINED | 11 |
| MILLIPORE CORP | COM | 601073109 | 226 | 4400 | SH | DEFINED | 12 |
| MILLS CORP | COM | 601148109 | 80 | 1500 | SH | DEFINED | 11 |
| MILLS CORP | COM | 601148109 | 4552 | 85427 | SH | DEFINED | 12 |
| MILLS CORP | COM | 601148109 | 29535 | 554236 | SH | DEFINED | 3 |
| MILLS CORP | COM | 601148109 | 16 | 300 | SH | DEFINED | 2 |
| MIM CORP | COM | 553044108 | 2123 | 279090 | SH | DEFINED | 6 |
| MIM CORP | COM | 553044108 | 11 | 1470 | SH | DEFINED | 11 |
| MIND C T I LTD | ORD | M70240102 | 2 | 500 | SH | DEFINED | 12 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 14 | 2173 | SH | DEFINED | 12 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 647 | 22800 | SH | DEFINED | 6 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 26 | 900 | SH | DEFINED | 11 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 482 | 17000 | SH | DEFINED | 3 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 137 | 4815 | SH | DEFINED | 12 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 3 | 57 | SH | DEFINED | 12 |
| MIPS TECHNOLOGIES INC | COM | 604567107 | 148 | 25700 | SH | DEFINED | 3 |
| MIPS TECHNOLOGIES INC | COM | 604567107 | 0 | 35 | SH | DEFINED | 12 |
| MIRAMAR MINING CORP | COM | 60466E100 | 4 | 2000 | SH | DEFINED | 12 |
| MISONIX INC | COM | 604871103 | 15 | 2000 | SH | DEFINED | 12 |
| MISSION WEST PPTYS INC | COM | 605203108 | 23 | 1750 | SH | DEFINED | 12 |
| MITSUBISHI TOKYO FINL GROUP | SPONSORED ADR | 606816106 | 12066 | 1213555 | SH | DEFINED | 6 |
| MITSUBISHI TOKYO FINL GROUP | SPONSORED ADR | 606816106 | 12 | 1200 | SH | DEFINED | 9 |
| MITSUBISHI TOKYO FINL GROUP | SPONSORED ADR | 606816106 | 29 | 2880 | SH | DEFINED | 11 |
| MITY ENTERPRISES INC | COM | 606850105 | 645 | 37850 | SH | DEFINED | 6 |
| MKS INSTRUMENT INC | COM | 55306N104 | 24 | 1001 | SH | DEFINED | 12 |
| 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 | 3655 | 211261 | SH | DEFINED | 6 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 9534 | 72500 | SH | DEFINED | 3 |
| MOBIUS MGMT SYSTEMS INC | COM | 606925105 | 6 | 700 | SH | DEFINED | 12 |
| MOD PAC CORP | COM | 607495108 | 2 | 220 | SH | DEFINED | 12 |
| MODINE MFG CO | COM | 607828100 | 33 | 1270 | SH | DEFINED | 11 |
| MOHAWK INDS INC | COM | 608190104 | 183 | 2225 | SH | DEFINED | 4 |
| MOHAWK INDS INC | COM | 608190104 | 3 | 40 | SH | DEFINED | 11 |
| MOHAWK INDS INC | COM | 608190104 | 31 | 375 | SH | DEFINED | 12 |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 2369 | 125720 | SH | DEFINED | 3 |
| MOLEX INC | COM | 608554101 | 36 | 1190 | SH | DEFINED | 12 |
| MOLEX INC | COM | 608554101 | 38 | 1258 | SH | DEFINED | 11 |
| MOLEX INC | COM | 608554101 | 358 | 11774 | SH | DEFINED | 2 |
| MOLEX INC | CL A | 608554200 | 34 | 1308 | SH | DEFINED | 11 |
| MOLEX INC | CL A | 608554200 | 39 | 1500 | SH | DEFINED | 1 |
| MOLEX INC | CL A | 608554200 | 65 | 2493 | SH | DEFINED | 12 |
| MOLEX INC | CL A | 608554200 | 275 | 10579 | SH | DEFINED | 2 |
| MONACO COACH CORP | COM | 60886R103 | 8 | 300 | SH | DEFINED | 12 |
| MONACO COACH CORP | COM | 60886R103 | 12 | 431 | SH | DEFINED | 11 |
| MONACO COACH CORP | COM | 60886R103 | 2014 | 75150 | SH | DEFINED | 3 |
| MONARCH CASINO & RESORT INC | COM | 609027107 | 1903 | 137129 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| MONARCH SERVICES INC | COM | 609176102 | 0 | 258 | SH | DEFINED | 12 |
| MONDAVI ROBERT CORP | CL A | 609200100 | 8 | 200 | SH | DEFINED | 12 |
| MONMOUTH REAL ESTATE INVT CO | CL A | 609720107 | 9 | 1000 | SH | DEFINED | 12 |
| MONRO MUFFLER BRAKE INC | COM | 610236101 | 712 | 28493 | SH | DEFINED | 6 |
| MONSANTO CO NEW | COM | 61166W101 | 6 | 152 | SH | DEFINED | 11 |
| MONSANTO CO NEW | COM | 61166W101 | 26 | 706 | SH | DEFINED | 9 |
| MONSANTO CO NEW | COM | 61166W101 | 46 | 1261 | SH | DEFINED | 2 |
| MONSANTO CO NEW | COM | 61166W101 | 266 | 7250 | SH | DEFINED | 6 |
| MONSANTO CO NEW | COM | 61166W101 | 2187 | 59635 | SH | DEFINED | 12 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 16 | 600 | SH | DEFINED | 12 |
| MONTGOMERY STR INCOME SECS I | COM | 614115103 | 123 | 6400 | SH | DEFINED | 12 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 2259 | 60663 | SH | DEFINED | 12 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 19 | 500 | SH | DEFINED | 11 |
| MONY GROUP INC | COM | 615337102 | 3 | 100 | SH | DEFINED | 6 |
| MONY GROUP INC | COM | 615337102 | 4 | 113 | SH | DEFINED | 12 |
| MOODYS CORP | COM | 615369105 | 49 | 690 | SH | DEFINED | 9 |
| MOODYS CORP | COM | 615369105 | 99 | 1400 | SH | DEFINED | 4 |
| MOODYS CORP | COM | 615369105 | 842 | 11892 | SH | DEFINED | 2 |
| MOODYS CORP | COM | 615369105 | 308 | 4355 | SH | DEFINED | 11 |
| MOODYS CORP | COM | 615369105 | 1759 | 24850 | SH | DEFINED | 1 |
| MOODYS CORP | COM | 615369105 | 672 | 9497 | SH | DEFINED | 12 |
| MOODYS CORP | COM | 615369105 | 373 | 5275 | SH | DEFINED | 5 |
| MOOG INC | CL A | 615394202 | 18251 | 534910 | SH | DEFINED | 3 |
| MOOG INC | CL A | 615394202 | 6732 | 197295 | SH | DEFINED | 6 |
| MORGAN FOODS INC | COM NEW | 616900205 | 0 | 8 | SH | DEFINED | 12 |
| MORGAN STANLEY | MUN INCOME III | 61745P437 | 27 | 3000 | SH | DEFINED | 12 |
| MORGAN STANLEY | MUN INCM OPPTN | 61745P452 | 355 | 46700 | SH | DEFINED | 12 |
| MORGAN STANLEY | COM NEW | 617446448 | 98 | 1715 | SH | DEFINED | 4 |
| MORGAN STANLEY | QULTY MUN SECS | 61745P585 | 7 | 500 | SH | DEFINED | 12 |
| MORGAN STANLEY | COM NEW | 617446448 | 14047 | 245149 | SH | DEFINED | 3 |
| MORGAN STANLEY | QLT MUN INV TR | 61745P668 | 184 | 12470 | SH | DEFINED | 12 |
| MORGAN STANLEY | MUN PREM INCOM | 61745P429 | 59 | 5978 | SH | DEFINED | 12 |
| MORGAN STANLEY | GOVT INCOME TR | 61745P106 | 18 | 2000 | SH | DEFINED | 12 |
| MORGAN STANLEY | COM NEW | 617446448 | 32890 | 573997 | SH | DEFINED | 6 |
| MORGAN STANLEY | COM NEW | 617446448 | 3244 | 56610 | SH | DEFINED | 12 |
| MORGAN STANLEY | COM NEW | 617446448 | 1016 | 17731 | SH | DEFINED | 5 |
| MORGAN STANLEY | COM NEW | 617446448 | 496 | 8654 | SH | DEFINED | 2 |
| MORGAN STANLEY | INCOME SEC INC | 61745P874 | 5 | 295 | SH | DEFINED | 12 |
| MORGAN STANLEY | COM NEW | 617446448 | 138 | 2415 | SH | DEFINED | 9 |
| MORGAN STANLEY | INSD MUN SECS | 61745P833 | 0 | 4 | SH | DEFINED | 12 |
| MORGAN STANLEY | COM NEW | 617446448 | 120 | 1600 | SH | DEFINED | 7 |
| MORGAN STANLEY | INSD MUN TR | 61745P866 | 7 | 500 | SH | DEFINED | 12 |
| MORGAN STANLEY | QUALT MUN INCM | 61745P734 | 34 | 2330 | SH | DEFINED | 12 |
| MORGAN STANLEY | INSD MUN INCM | 61745P791 | 119 | 7900 | SH | DEFINED | 12 |
| MORGAN STANLEY | COM NEW | 617446448 | 266 | 4647 | SH | DEFINED | 11 |
| MORGAN STANLEY ASIA PAC FD I | COM | 61744U106 | 243 | 20147 | SH | DEFINED | 12 |
| MORGAN STANLEY EMER MKTS DEB | COM | 61744H105 | 224 | 22650 | SH | DEFINED | 12 |
| MORGAN STANLEY EMER MKTS FD | COM | 61744G107 | 644 | 41100 | SH | DEFINED | 12 |
| MORGAN STANLEY EMER MKTS FD | COM | 61744G107 | 5126 | 327140 | SH | DEFINED | 5 |
| MORGAN STANLEY HIGH YIELD FD | COM | 61744M104 | 13 | 1976 | SH | DEFINED | 12 |
| MORGAN STANLEY INDIA INVS FD | COM | 61745C105 | 30 | 1200 | SH | DEFINED | 12 |
| MOSSIMO INC | COM | 619696107 | 1 | 150 | SH | DEFINED | 12 |
| MOTHERS WK INC | COM | 619903107 | 1866 | 70000 | SH | DEFINED | 6 |
| MOTHERS WK INC | COM | 619903107 | 248 | 9295 | SH | DEFINED | 12 |
| MOTOROLA INC | COM | 620076109 | 211 | 12000 | SH | DEFINED | 1 |
| MOTOROLA INC | COM | 620076109 | 62 | 3500 | SH | DEFINED | 6 |
| MOTOROLA INC | COM | 620076109 | 125 | 7075 | SH | DEFINED | 11 |
| MOTOROLA INC | COM | 620076109 | 625 | 35490 | SH | DEFINED | 2 |
| MOTOROLA INC | COM | 620076109 | 4330 | 246018 | SH | DEFINED | 12 |
| MOTOROLA INC | COM | 620076109 | 15234 | 865553 | SH | DEFINED | 3 |
| MOTOROLA INC | EQTY UNIT 7% | 620076208 | 82 | 1685 | SH | DEFINED | 12 |
| MOTOROLA INC | COM | 620076109 | 42 | 1800 | SH | DEFINED | 7 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| MOTOROLA INC | COM | 620076109 | 1192 | 67753 | SH | DEFINED | 9 |
| MOVADO GROUP INC | COM | 624580106 | 3094 | 103350 | SH | DEFINED | 6 |
| MOVADO GROUP INC | COM | 624580106 | 1732 | 57840 | SH | DEFINED | 3 |
| MOVIE GALLERY INC | COM | 624581104 | 6 | 300 | SH | DEFINED | 12 |
| MPS GROUP INC | COM | 553409103 | 18 | 1625 | SH | DEFINED | 12 |
| MRO SOFTWARE INC | COM | 55347W105 | 3067 | 263930 | SH | DEFINED | 3 |
| MRV COMMUNICATIONS INC | COM | 553477100 | 2 | 700 | SH | DEFINED | 12 |
| MSC INDL DIRECT INC | CL A | 553530106 | 2321 | 77490 | SH | DEFINED | 3 |
| MSC SOFTWARE CORP | COM | 553531104 | 120 | 13600 | SH | DEFINED | 12 |
| MTC TECHNOLOGIES INC | COM | 55377A106 | 453 | 18050 | SH | DEFINED | 12 |
| MTC Technology | COM | 55377A106 | 753 | 30000 | SH | DEFINED | |
| MTS SYS CORP | COM | 553777103 | 10915 | 393060 | SH | DEFINED | 3 |
| MUELLER INDS INC | COM | 624756102 | 14 | 400 | SH | DEFINED | 11 |
| MUELLER INDS INC | COM | 624756102 | 14 | 400 | SH | DEFINED | 12 |
| MULTI COLOR CORP | COM | 625383104 | 64 | 3375 | SH | DEFINED | 12 |
| MULTI COLOR CORP | COM | 625383104 | 6 | 300 | SH | DEFINED | 2 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 40 | 1600 | SH | DEFINED | 12 |
| MUNI INTER DURATION FD INC | COM | 62618U107 | 103 | 7000 | SH | DEFINED | 12 |
| MUNIASSETS FD INC | COM | 62618Q106 | 14 | 1159 | SH | DEFINED | 12 |
| MUNICIPAL ADVANTAGE FD INC | COM | 626189104 | 65 | 4500 | SH | DEFINED | 12 |
| MUNICIPAL HIGH INCOME FD INC | COM | 626214100 | 84 | 10600 | SH | DEFINED | 12 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 3757 | 146287 | SH | DEFINED | 12 |
| MUNICIPAL MTG & EQUITY L L C | GROWTH SHS | 62624B101 | 8 | 300 | SH | DEFINED | 11 |
| MUNIHANCED FD INC | COM | 626243109 | 512 | 45425 | SH | DEFINED | 12 |
| MUNIHOLDINGS FLA INSD FD | COM | 62624W105 | 23 | 1500 | SH | DEFINED | 12 |
| MUNIHOLDINGS INSD FD II INC | COM | 62625A102 | 41 | 3000 | SH | DEFINED | 12 |
| MUNIHOLDINGS INSD FD INC | COM | 625930102 | 28 | 2000 | SH | DEFINED | 12 |
| MUNIHOLDINGS N J INSD FD INC | COM | 625936109 | 30 | 2000 | SH | DEFINED | 12 |
| MUNIVEST FD INC | COM | 626295109 | 76 | 7920 | SH | DEFINED | 12 |
| MUNIYIELD CALIF FD INC | COM | 626296107 | 71 | 4700 | SH | DEFINED | 12 |
| MUNIYIELD CALIF INS FD | COM | 62629L104 | 7 | 483 | SH | DEFINED | 12 |
| MUNIYIELD FD INC | COM | 626299101 | 77 | 5561 | SH | DEFINED | 12 |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 14 | 915 | SH | DEFINED | 12 |
| MUNIYIELD N J FD INC | COM | 62630L101 | 15 | 1000 | SH | DEFINED | 12 |
| MUNIYIELD PA INSD FD | COM | 62630V109 | 6 | 400 | SH | DEFINED | 12 |
| MUNIYIELD QUALITY FD II | COM | 62630T104 | 63 | 4804 | SH | DEFINED | 12 |
| MUNIYIELD QUALITY FD INC | COM | 626302103 | 37 | 2450 | SH | DEFINED | 12 |
| MURPHY OIL CORP | COM | 626717102 | 31 | 498 | SH | DEFINED | 11 |
| MURPHY OIL CORP | COM | 626717102 | 12126 | 192560 | SH | DEFINED | 6 |
| MURPHY OIL CORP | COM | 626717102 | 1156 | 18360 | SH | DEFINED | 12 |
| MUTUALFIRST FINL INC | COM | 62845B104 | 44 | 1800 | SH | DEFINED | 11 |
| MYERS INDS INC | COM | 628464109 | 3429 | 278799 | SH | DEFINED | 12 |
| MYERS INDS INC | COM | 628464109 | 124 | 10100 | SH | DEFINED | 3 |
| MYKROLIS CORP | COM | 62852P103 | 857 | 60100 | SH | DEFINED | 3 |
| MYKROLIS CORP | COM | 62852P103 | 37 | 2570 | SH | DEFINED | 12 |
| MYLAN LABS INC | COM | 628530107 | 261 | 11470 | SH | DEFINED | 3 |
| MYLAN LABS INC | COM | 628530107 | 282 | 9450 | SH | DEFINED | 7 |
| MYLAN LABS INC | COM | 628530107 | 53 | 2331 | SH | DEFINED | 9 |
| MYLAN LABS INC | COM | 628530107 | 1821 | 80114 | SH | DEFINED | 12 |
| MYLAN LABS INC | COM | 628530107 | 49 | 2173 | SH | DEFINED | 11 |
| MYRIAD GENETICS INC | COM | 62855J104 | 259 | 15950 | SH | DEFINED | 12 |
| MYRIAD GENETICS INC | COM | 62855J104 | 19 | 1200 | SH | DEFINED | 2 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 260 | 16700 | SH | DEFINED | 12 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 75 | 1650 | SH | DEFINED | 11 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 6467 | 141350 | SH | DEFINED | 2 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 208 | 4550 | SH | DEFINED | 12 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 40 | 880 | SH | DEFINED | 9 |
| NACCO INDS INC | CL A | 629579103 | 32230 | 390948 | SH | DEFINED | 6 |
| NACCO INDS INC | CL A | 629579103 | 41 | 500 | SH | DEFINED | 2 |
| NAM TAI ELECTRS INC | COM PAR \$0.02 | 629865205 | 165 | 6495 | SH | DEFINED | 12 |
| NANOGEN INC | COM | 630075109 | 40 | 5300 | SH | DEFINED | 12 |
| NANOMETRICS INC | COM | 630077105 | 3 | 200 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| NANOPHASE TECHNOLOGIES CORP | COM | 630079101 | 4 | 400 | SH | DEFINED | 12 |
| NAPRO BIOTHERAPUTICS INC | COM | 630795102 | 1 | 500 | SH | DEFINED | 12 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 48 | 1335 | SH | DEFINED | 9 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 94 | 2000 | SH | DEFINED | 7 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 172 | 4811 | SH | DEFINED | 2 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 154 | 4286 | SH | DEFINED | 11 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 4 | 125 | SH | DEFINED | 4 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 1739 | 48501 | SH | DEFINED | 12 |
| NASH FINCH CO | COM | 631158102 | 3770 | 158600 | SH | DEFINED | 3 |
| NATIONAL AUSTRALIA BK LTD | SPONSORED ADR | 632525408 | 529 | 4470 | SH | DEFINED | 2 |
| NATIONAL AUSTRALIA BK LTD | CAP UTS EXCHBL | 632525309 | 7 | 175 | SH | DEFINED | 12 |
| NATIONAL BANKSHARES INC VA | COM | 634865109 | 20 | 400 | SH | DEFINED | 12 |
| NATIONAL CITY CORP | COM | 635405103 | 1480 | 41600 | SH | DEFINED | 9 |
| NATIONAL CITY CORP | COM | 635405103 | 3322 | 93364 | SH | DEFINED | 12 |
| NATIONAL CITY CORP | COM | 635405103 | 1157 | 32523 | SH | DEFINED | 5 |
| NATIONAL CITY CORP | COM | 635405103 | 993 | 27900 | SH | DEFINED | 3 |
| NATIONAL CITY CORP | COM | 635405103 | 251 | 7056 | SH | DEFINED | 1 |
| NATIONAL CITY CORP | COM | 635405103 | 36 | 1020 | SH | DEFINED | 11 |
| NATIONAL CITY CORP | COM | 635405103 | 11 | 300 | SH | DEFINED | 6 |
| NATIONAL CITY CORP | COM | 635405103 | 5985 | 168200 | SH | DEFINED | 2 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 1498 | 52360 | SH | DEFINED | 12 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 1765 | 61689 | SH | DEFINED | 2 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 227 | 7930 | SH | DEFINED | 3 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 37 | 1293 | SH | DEFINED | 11 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 10 | 340 | SH | DEFINED | 9 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 3601 | 125850 | SH | DEFINED | 1 |
| NATIONAL DENTEX CORP | COM | 63563H109 | 936 | 34400 | SH | DEFINED | 6 |
| NATIONAL FINL PARTNERS CORP | COM | 63607P208 | 4645 | 144020 | SH | DEFINED | 3 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 227 | 9212 | SH | DEFINED | 12 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 14653 | 595670 | SH | DEFINED | 6 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 31 | 1000 | SH | DEFINED | 11 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 514 | 16680 | SH | DEFINED | 3 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 203 | 6600 | SH | DEFINED | 12 |
| NATIONAL HEALTH REALTY INC | COM | 635905102 | 25 | 1335 | SH | DEFINED | 12 |
| NATIONAL HOME HEALTH CARE CO | COM | 636380107 | 723 | 69100 | SH | DEFINED | 6 |
| NATIONAL INSTRS CORP | COM | 636518102 | 14 | 450 | SH | DEFINED | 12 |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 8 | 249 | SH | DEFINED | 11 |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 21 | 680 | SH | DEFINED | 12 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 43 | 1100 | SH | DEFINED | 9 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 141 | 3650 | SH | DEFINED | 12 |
| NATIONAL PROCESSING INC | COM | 637229105 | 595 | 31300 | SH | DEFINED | 3 |
| NATIONAL RESEARCH CORP | COM | 637372103 | 8 | 500 | SH | DEFINED | 12 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 25443 | 572659 | SH | DEFINED | 3 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 26 | 586 | SH | DEFINED | 9 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 320 | 7195 | SH | DEFINED | 12 |
| 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 | 5554 | 37100 | SH | DEFINED | 6 |
| NATIONAL-OILWELL INC | COM | 637071101 | 68 | 2400 | SH | DEFINED | 6 |
| NATIONAL-OILWELL INC | COM | 637071101 | 0 | 12 | SH | DEFINED | 12 |
| NATIONS BALANCED TARGET MAT | COM | 63857K107 | 16 | 1700 | SH | DEFINED | 12 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 15842 | 439427 | SH | DEFINED | 6 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 10757 | 298380 | SH | DEFINED | 3 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 70 | 1954 | SH | DEFINED | 2 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 60 | 1660 | SH | DEFINED | 12 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 8 | 215 | SH | DEFINED | 9 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 2892 | 129855 | SH | DEFINED | 12 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 267 | 12000 | SH | DEFINED | 9 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 9 | 400 | SH | DEFINED | 11 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 4726 | 212210 | SH | DEFINED | 3 |
| NATURAL RESOURCE PARTNERS L | COM UNIT L P | 63900P103 | 62 | 1600 | SH | DEFINED | 12 |
| NAUTILUS GROUP INC | COM | 63910B102 | 2 | 120 | SH | DEFINED | 11 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| NAUTILUS GROUP INC | COM | 63910B102 | 60 | 3830 | SH | DEFINED | 12 |
| NAUTILUS GROUP INC | COM | 63910B102 | 17955 | 1140005 | SH | DEFINED | 6 |
| NAVARRE CORP | COM | 639208107 | 4 | 660 | SH | DEFINED | 12 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 299 | 14800 | SH | DEFINED | 5 |
| NAVIGANT INTL INC | COM | 63935R108 | 3469 | 192531 | SH | DEFINED | 6 |
| NAVIGATORS GROUP INC | COM | 638904102 | 717 | 24900 | SH | DEFINED | 6 |
| NAVISITE INC | COM NEW | 63935M208 | 0 | 58 | SH | DEFINED | 12 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 0 | 10 | SH | DEFINED | 12 |
| NBT BANCORP INC | COM | 628778102 | 3748 | 166558 | SH | DEFINED | 6 |
| NBTY INC | COM | 628782104 | 3534 | 95045 | SH | DEFINED | 11 |
| NBTY INC | COM | 628782104 | 4221 | 113540 | SH | DEFINED | 3 |
| NBTY INC | COM | 628782104 | 149 | 4000 | SH | DEFINED | 9 |
| NCI BUILDING SYS INC | COM | 628852105 | 2 | 70 | SH | DEFINED | 12 |
| NCI BUILDING SYS INC | COM | 628852105 | 22439 | 955969 | SH | DEFINED | 6 |
| NCI BUILDING SYS INC | COM | 628852105 | 1046 | 44600 | SH | DEFINED | 3 |
| NCO GROUP INC | COM | 628858102 | 6513 | 278920 | SH | DEFINED | 6 |
| NCO GROUP INC | COM | 628858102 | 18 | 750 | SH | DEFINED | 12 |
| NCO GROUP INC | COM | 628858102 | 11 | 450 | SH | DEFINED | 9 |
| NCR CORP NEW | COM | 62886E108 | 5320 | 120750 | SH | DEFINED | 3 |
| NCR CORP NEW | COM | 62886E108 | 1 | 18 | SH | DEFINED | 1 |
| NCR CORP NEW | COM | 62886E108 | 604 | 13719 | SH | DEFINED | 12 |
| NCR CORP NEW | COM | 62886E108 | 46 | 1047 | SH | DEFINED | 2 |
| NCR CORP NEW | COM | 62886E108 | 6 | 130 | SH | DEFINED | 6 |
| NCR CORP NEW | COM | 62886E108 | 264 | 6000 | SH | DEFINED | 11 |
| NDCHEALTH CORP | COM | 639480102 | 2 | 86 | SH | DEFINED | 12 |
| NDCHEALTH CORP | COM | 639480102 | 5 | 184 | SH | DEFINED | 11 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 8 | 150 | SH | DEFINED | 12 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 93 | 1723 | SH | DEFINED | 12 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 3 | 60 | SH | DEFINED | 9 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 19042 | 353030 | SH | DEFINED | 3 |
| NEIMAN MARCUS GROUP INC | CL B | 640204301 | 206 | 4100 | SH | DEFINED | 6 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 14 | 650 | SH | DEFINED | 2 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 20 | 915 | SH | DEFINED | 11 |
| NELNET INC | CL A | 64031N108 | 5 | 185 | SH | DEFINED | 12 |
| NELSON THOMAS INC | COM | 640376109 | 521 | 19130 | SH | DEFINED | 3 |
| NEORX CORP | COM PAR \$0.02 | 640520300 | 24 | 5520 | SH | DEFINED | 12 |
| NEOWARE SYS INC | COM | 64065P102 | 17 | 1650 | SH | DEFINED | 12 |
| NET2PHONE | COM | 64108N106 | 51 | 9800 | SH | DEFINED | 12 |
| NETBANK INC | COM | 640933107 | 11262 | 922334 | SH | DEFINED | 6 |
| NETEASE COM INC | SPONSORED ADR | 64110W102 | 75407 | 1514500 | SH | DEFINED | 13 |
| NETEGRITY INC | COM | 64110P107 | 19 | 2200 | SH | DEFINED | 12 |
| NETFLIX COM INC | COM | 64110L106 | 106 | 3100 | SH | DEFINED | 12 |
| NETFLIX COM INC | COM | 64110L106 | 1043 | 30568 | SH | DEFINED | 5 |
| NETGEAR INC | COM | 64111Q104 | 7 | 500 | SH | DEFINED | 11 |
| NETIQ CORP | COM | 64115P102 | 7 | 500 | SH | DEFINED | 12 |
| NETMANAGE INC | COM NEW | 641144308 | 20 | 2072 | SH | DEFINED | 12 |
| NETOPIA INC | COM | 64114K104 | 6 | 500 | SH | DEFINED | 12 |
| NETSMART TECHNOLOGIES INC | COM NEW | 64114W306 | 693 | 51070 | 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 | 15 | 705 | SH | DEFINED | 11 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1069 | 49633 | SH | DEFINED | 1 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1079 | 50319 | SH | DEFINED | 12 |
| NETWORKS ASSOCS INC | COM | 640938106 | 13 | 716 | SH | DEFINED | 2 |
| NETWORKS ASSOCS INC | COM | 640938106 | 566 | 31425 | SH | DEFINED | 12 |
| NEUBERGER BERMAN INCOME OPP | COM SHS | 64126L108 | 182 | 11909 | SH | DEFINED | 12 |
| NEUBERGER BERMAN INTER MUNI | COM | 64124P101 | 24 | 1626 | SH | DEFINED | 12 |
| NEUBERGER BERMAN RE ES SEC F | COM | 64190A103 | 349 | 23199 | SH | DEFINED | 12 |
| NEUBERGER BERMAN REAL INCM F | COM | 64126D106 | 7 | 350 | SH | DEFINED | 12 |
| NEUBERGER BERMAN RLTY INC FD | COM | 64126G109 | 810 | 45381 | SH | DEFINED | 12 |
| NEUROBIOLOGICAL TECHNOLOGIES | COM | 64124W106 | 5 | 1000 | SH | DEFINED | 12 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 112 | 1900 | SH | DEFINED | 12 |

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

| | | | | | | | |
|---------------------------------|------------------|-----------|---------|----------|-----|---------|----|
| NEUROGEN CORP | COM | 64124E106 | 34 | 4000 | SH | DEFINED | 12 |
| NEW AMER HIGH INCOME FD INC | COM | 641876107 | 18 | 7778 | SH | DEFINED | 12 |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 16748 | 344900 | SH | DEFINED | 6 |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 60699 | 1249979 | SH | DEFINED | 3 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 68 | 2000 | SH | DEFINED | 2 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 47 | 1375 | SH | DEFINED | 12 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 8735 | 258050 | SH | DEFINED | 6 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 6796 | 200767 | SH | DEFINED | 5 |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 325 | 9600 | SH | DEFINED | 3 |
| NEW FRONTIER MEDIA INC | COM | 644398109 | 5856 | 756570 | SH | DEFINED | 3 |
| NEW IRELAND FUND INC | COM | 645673104 | 23 | 1500 | SH | DEFINED | 12 |
| NEW JERSEY RES | COM | 646025106 | 66 | 1746 | SH | DEFINED | 9 |
| NEW JERSEY RES | COM | 646025106 | 29 | 771 | SH | DEFINED | 4 |
| NEW JERSEY RES | COM | 646025106 | 11 | 300 | SH | DEFINED | 11 |
| NEW JERSEY RES | COM | 646025106 | 308 | 8149 | SH | DEFINED | 12 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 11 | 400 | SH | DEFINED | 1 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 27 | 1000 | SH | DEFINED | 2 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 46 | 1700 | SH | DEFINED | 11 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 55 | 2000 | SH | DEFINED | 6 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 129 | 4700 | SH | DEFINED | 9 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 1418 | 51841 | SH | DEFINED | 12 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 163 | 4753 | SH | DEFINED | 12 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 213 | 6206 | SH | DEFINED | 4 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 457 | 13333 | SH | DEFINED | 6 |
| 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 | 93 | 2100 | SH | DEFINED | 4 |
| NEW YORK TIMES CO | CL A | 650111107 | 578 | 13070 | SH | DEFINED | 11 |
| NEW YORK TIMES CO | CL A | 650111107 | 1783 | 40346 | SH | DEFINED | 12 |
| NEW YORK TIMES CO | CL A | 650111107 | 10329 | 233679 | SH | DEFINED | 5 |
| NEWCASTLE INVT CORP | COM | 65105M108 | 0 | 0 | SH | DEFINED | 12 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 818 | 35250 | SH | DEFINED | 9 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 188 | 8117 | SH | DEFINED | 11 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 3049 | 100000 | SH | DEFINED | 7 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 4798 | 206815 | SH | DEFINED | 2 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 6396 | 275679 | SH | DEFINED | 12 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 7 | 300 | SH | DEFINED | 4 |
| NEWFIELD EXPL CO | COM | 651290108 | 14556 | 303690 | SH | DEFINED | 3 |
| NEWFIELD EXPL CO | COM | 651290108 | 34 | 714 | SH | DEFINED | 11 |
| NEWFIELD EXPL CO | COM | 651290108 | 69 | 1441 | SH | DEFINED | 12 |
| NEWFIELD EXPL CO | COM | 651290108 | 14439 | 301250 | SH | DEFINED | 6 |
| NEWMONT MINING CORP | COM | 651639106 | 3730 | 80000 | SH | DEFINED | 10 |
| NEWMONT MINING CORP | COM | 651639106 | 2642 | 56661 | SH | DEFINED | 12 |
| NEWMONT MINING CORP | COM | 651639106 | 262 | 5623 | SH | DEFINED | 5 |
| NEWMONT MINING CORP | COM | 651639106 | 236 | 5056 | SH | DEFINED | 2 |
| NEWMONT MINING CORP | COM | 651639106 | 89 | 1900 | SH | DEFINED | 4 |
| NEWMONT MINING CORP | COM | 651639106 | 6 | 137 | SH | DEFINED | 11 |
| NEWMONT MINING CORP | COM | 651639106 | 64 | 1046 | SH | DEFINED | 7 |
| NEWPARK RES INC | COM PAR \$.01NEW | 651718504 | 182 | 34932 | SH | DEFINED | 2 |
| NEWPORT CORP | COM | 651824104 | 89 | 5338 | SH | DEFINED | 12 |
| NEWPORT CORP | COM | 651824104 | 84 | 5000 | SH | DEFINED | 11 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 10 | 322 | SH | DEFINED | 9 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 12 | 376 | SH | DEFINED | 11 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 2190 | 69057 | SH | DEFINED | 10 |
| NEWS CORP LTD | ADR NEW | 652487703 | 67 | 1850 | SH | DEFINED | 11 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 2 | 60 | SH | DEFINED | 2 |
| NEXSTAR BROADCASTING GROUP I | CL A | 65336K103 | 196 | 16800 | SH | DEFINED | 12 |
| NEXTEL COMMUNICATIONS | NOTE | 65332VAY9 | 158 | 157000 | PRN | DEFINED | |
| NEXTEL COMMUNICATIONS CONV BOND | COM | 65332VAY9 | 5582 | 5534000 | PRN | DEFINED | 14 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 695964 | 28142500 | SH | DEFINED | 8 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 1700200 | 68750513 | SH | DEFINED | 10 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 13247 | 535668 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|--------|---------|----|---------|----|
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 12628 | 512101 | SH | DEFINED | 3 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 4207 | 170619 | SH | DEFINED | 11 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 1228 | 37900 | SH | DEFINED | 7 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 1028 | 41575 | SH | DEFINED | 9 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 83 | 3370 | SH | DEFINED | 2 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 81 | 3300 | SH | DEFINED | 4 |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 4130 | 326260 | SH | DEFINED | 12 |
| NIC INC | COM | 62914B100 | 25 | 4200 | SH | DEFINED | 12 |
| NICHOLAS APPLGATE CV&INC FD | COM | 65370G109 | 879 | 56392 | SH | DEFINED | 12 |
| NICHOLAS-APPLGATE CV & INC | COM | 65370F101 | 2537 | 154419 | SH | DEFINED | 12 |
| NICOR INC | COM | 654086107 | 24536 | 696450 | SH | DEFINED | 6 |
| NICOR INC | COM | 654086107 | 759 | 21531 | SH | DEFINED | 12 |
| NII HLDGS INC | CL B NEW | 62913F201 | 136617 | 3900000 | SH | DEFINED | 13 |
| NII HLDGS INC | CL B NEW | 62913F201 | 94581 | 2700000 | SH | DEFINED | 10 |
| NII HLDGS INC | CL B NEW | 62913F201 | 8034 | 229350 | SH | DEFINED | 8 |
| NII HLDGS INC | CL B NEW | 62913F201 | 5996 | 170910 | SH | DEFINED | 3 |
| NII HLDGS INC | CL B NEW | 62913F201 | 119 | 3385 | SH | DEFINED | 12 |
| NIKE INC | CL B | 654106103 | 3471 | 44575 | SH | DEFINED | 11 |
| NIKE INC | CL B | 654106103 | 3070 | 30000 | SH | DEFINED | 7 |
| NIKE INC | CL B | 654106103 | 1330 | 17074 | SH | DEFINED | 12 |
| NIKE INC | CL B | 654106103 | 8 | 100 | SH | DEFINED | 1 |
| NIKE INC | CL B | 654106103 | 322 | 4129 | SH | DEFINED | 2 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 31 | 1105 | SH | DEFINED | 11 |
| NISOURCE INC | COM | 65473P105 | 8 | 376 | SH | DEFINED | 11 |
| NISOURCE INC | COM | 65473P105 | 30 | 1425 | SH | DEFINED | 2 |
| NISOURCE INC | COM | 65473P105 | 108 | 5090 | SH | DEFINED | 6 |
| NISOURCE INC | COM | 65473P105 | 1965 | 92453 | SH | DEFINED | 12 |
| NMS COMMUNICATIONS CORP | COM | 629248105 | 36 | 5000 | SH | DEFINED | 12 |
| NMS COMMUNICATIONS CORP | COM | 629248105 | 3536 | 493800 | SH | DEFINED | 3 |
| NN INC | COM | 629337106 | 987 | 84400 | SH | DEFINED | 6 |
| NN INC | COM | 629337106 | 320 | 27450 | SH | DEFINED | 12 |
| NN INC | COM | 629337106 | 23 | 2000 | SH | DEFINED | 11 |
| NOBLE CORPORATION | SHS | G65422100 | 353 | 9200 | SH | DEFINED | 5 |
| NOBLE CORPORATION | SHS | G65422100 | 132 | 3427 | SH | DEFINED | 12 |
| NOBLE CORPORATION | SHS | G65422100 | 43 | 1130 | SH | DEFINED | 11 |
| NOBLE ENERGY INC | COM | 655044105 | 488 | 10354 | SH | DEFINED | 12 |
| NOBLE ENERGY INC | COM | 655044105 | 7 | 153 | SH | DEFINED | 11 |
| NOBLE INTL LTD | COM | 655053106 | 13 | 500 | SH | DEFINED | 12 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 8322 | 410395 | SH | DEFINED | 6 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 157 | 5900 | SH | DEFINED | 7 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 227 | 11199 | SH | DEFINED | 4 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 345 | 17000 | SH | DEFINED | 5 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 511 | 25176 | SH | DEFINED | 9 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 9542 | 470519 | SH | DEFINED | 2 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 24214 | 1194000 | SH | DEFINED | 10 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 503 | 24801 | SH | DEFINED | 11 |
| NOLAND CO | COM | 655286102 | 41 | 905 | SH | DEFINED | 12 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 18882 | 1037387 | SH | DEFINED | 6 |
| NORANDA INC | COM | 655422103 | 3670 | 204000 | SH | DEFINED | 7 |
| NORDIC AMERICAN TANKER SHIPP | COM | G65773106 | 8 | 300 | SH | DEFINED | 12 |
| NORDSON CORP | COM | 655663102 | 6249 | 166810 | SH | DEFINED | 3 |
| NORDSTROM INC | COM | 655664100 | 484 | 12121 | SH | DEFINED | 12 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 246 | 11130 | SH | DEFINED | 6 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 46 | 2100 | SH | DEFINED | 9 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 95 | 4288 | SH | DEFINED | 11 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2448 | 110804 | SH | DEFINED | 12 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 30 | 1350 | SH | DEFINED | 4 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2922 | 132266 | SH | DEFINED | 2 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 974 | 44075 | SH | DEFINED | 5 |
| NORSK HYDRO A S | SPONSORED ADR | 656531605 | 311 | 4450 | SH | DEFINED | 2 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 4089 | 688426 | SH | DEFINED | 12 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 39215 | 6684622 | SH | DEFINED | 7 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 3115 | 524480 | SH | DEFINED | 6 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 481 | 81026 | SH | DEFINED | 2 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 326 | 54800 | SH | DEFINED | 5 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 3 | 572 | SH | DEFINED | 9 |
| NORTH CENT BANCSHARES INC | COM | 658418108 | 413 | 10900 | SH | DEFINED | 6 |
| NORTH EUROPEAN OIL RTY TR | SH BEN INT | 659310106 | 57 | 2300 | SH | DEFINED | 12 |
| NORTH EUROPEAN OIL RTY TR | SH BEN INT | 659310106 | 8 | 315 | SH | DEFINED | 2 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 19 | 450 | SH | DEFINED | 11 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 163 | 3850 | SH | DEFINED | 2 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 212 | 5000 | SH | DEFINED | 5 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 1625 | 38400 | SH | DEFINED | 9 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 7789 | 184042 | SH | DEFINED | 12 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 9111 | 215290 | SH | DEFINED | 3 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 13853 | 327337 | SH | DEFINED | 1 |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 61 | 1450 | SH | DEFINED | 6 |
| NORTH PITTSBURGH SYS INC | COM | 661562108 | 1416 | 70348 | SH | DEFINED | 12 |
| NORTH VALLEY BANCORP | COM | 66304M105 | 1543 | 86271 | SH | DEFINED | 6 |
| NORTHEAST PA FINL CORP | COM | 663905107 | 6 | 300 | SH | DEFINED | 12 |
| NORTHEAST UTILS | COM | 664397106 | 93 | 5008 | SH | DEFINED | 12 |
| NORTHEAST UTILS | COM | 664397106 | 6122 | 328259 | SH | DEFINED | 3 |
| NORTHEAST UTILS | COM | 664397106 | 12899 | 691640 | SH | DEFINED | 6 |
| NORTHERN BORDER PARTNERS L P | UNIT LTD PARTN | 664785102 | 1065 | 25291 | SH | DEFINED | 12 |
| NORTHERN TR CORP | COM | 665859104 | 2638 | 56624 | SH | DEFINED | 12 |
| NORTHERN TR CORP | COM | 665859104 | 112 | 2400 | SH | DEFINED | 1 |
| NORTHERN TR CORP | COM | 665859104 | 224 | 4815 | SH | DEFINED | 11 |
| NORTHERN TR CORP | COM | 665859104 | 1329 | 28528 | SH | DEFINED | 2 |
| NORTHERN TR CORP | COM | 665859104 | 380 | 8166 | SH | DEFINED | 5 |
| NORTHFIELD LABS INC | COM | 666135108 | 31 | 1900 | SH | DEFINED | 12 |
| NORTHGATE EXPL LTD | COM | 666416102 | 25 | 10000 | SH | DEFINED | 7 |
| NORTHRIM BANCORP INC | COM | 666762109 | 1952 | 76148 | SH | DEFINED | 6 |
| NORTHRIM BANCORP INC | COM | 666762109 | 308 | 12000 | SH | DEFINED | 1 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 24 | 245 | SH | DEFINED | 11 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 993 | 10093 | SH | DEFINED | 9 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1480 | 15033 | SH | DEFINED | 12 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 27577 | 280195 | SH | DEFINED | 6 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 143 | 1458 | SH | DEFINED | 2 |
| NORTHWEST AIRLS CORP | CL A | 667280101 | 45 | 4500 | SH | DEFINED | 12 |
| NORTHWEST BANCORP INC PA | COM | 667328108 | 13 | 504 | SH | DEFINED | 12 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 19 | 600 | SH | DEFINED | 12 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 15 | 470 | SH | DEFINED | 3 |
| NORTHWEST NAT GAS CO | COM | 667655104 | 9 | 275 | SH | DEFINED | 2 |
| NOVA CHEMICALS CORP | COM | 66977W109 | 2615 | 104400 | SH | DEFINED | 7 |
| NOVADIGM INC | COM | 669937104 | 15 | 2500 | SH | DEFINED | 12 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 8337 | 195699 | SH | DEFINED | 6 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 571 | 13400 | SH | DEFINED | 2 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 64 | 1500 | SH | DEFINED | 1 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 46 | 1082 | SH | DEFINED | 9 |
| NOVASTAR FINL INC | COM | 669947400 | 7047 | 106850 | SH | DEFINED | 3 |
| NOVASTAR FINL INC | COM | 669947400 | 55 | 830 | SH | DEFINED | 12 |
| NOVATEL WIRELESS INC | COM NEW | 66987M604 | 22 | 1000 | SH | DEFINED | 12 |
| NOVAVAX INC | COM | 670002104 | 4 | 675 | SH | DEFINED | 11 |
| NOVAVAX INC | COM | 670002104 | 16 | 2675 | SH | DEFINED | 12 |
| NOVELL INC | COM | 670006105 | 11 | 1000 | SH | DEFINED | 2 |
| NOVELL INC | COM | 670006105 | 111 | 9725 | SH | DEFINED | 12 |
| NOVELLUS SYS INC | COM | 670008101 | 3 | 100 | SH | DEFINED | 6 |
| NOVELLUS SYS INC | COM | 670008101 | 7 | 210 | SH | DEFINED | 9 |
| NOVELLUS SYS INC | COM | 670008101 | 104 | 3260 | SH | DEFINED | 12 |
| NOVO-NORDISK A S | ADR | 670100205 | 478 | 10300 | SH | DEFINED | 2 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 63 | 2200 | SH | DEFINED | 12 |
| NSTAR | COM | 67019E107 | 20 | 400 | SH | DEFINED | 11 |
| NSTAR | COM | 67019E107 | 1104 | 21776 | SH | DEFINED | 12 |
| NSTAR | COM | 67019E107 | 14794 | 291685 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| NSTAR | COM | 67019E107 | 37 | 737 | SH | DEFINED | 9 |
| NSTOR TECHNOLOGIES INC | COM | 67018N108 | 25 | 62000 | SH | DEFINED | 12 |
| NTN COMMUNICATIONS | COM | 629410309 | 22 | 7500 | SH | DEFINED | |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 894 | 44350 | SH | DEFINED | 3 |
| NUANCE COMMUNICATIONS INC | COM | 669967101 | 376 | 57435 | SH | DEFINED | 12 |
| NUCOR CORP | COM | 670346105 | 18 | 300 | SH | DEFINED | 11 |
| NUCOR CORP | COM | 670346105 | 64 | 1042 | SH | DEFINED | 2 |
| NUCOR CORP | COM | 670346105 | 310 | 5050 | SH | DEFINED | 6 |
| NUCOR CORP | COM | 670346105 | 1659 | 26990 | SH | DEFINED | 12 |
| NUEVO ENERGY CO | COM | 670509108 | 39278 | 1206320 | SH | DEFINED | 3 |
| NUEVO ENERGY CO | COM | 670509108 | 7891 | 242350 | SH | DEFINED | 6 |
| NUI CORP | COM | 629431107 | 12 | 700 | SH | DEFINED | 12 |
| NUI CORP | COM | 629431107 | 7 | 430 | SH | DEFINED | 11 |
| NUTRACEUTICAL INTL CORP | COM | 67060Y101 | 565 | 26100 | SH | DEFINED | 6 |
| NUVEEN CALIF PERFORM PLUS MU | COM | 67062Q106 | 15 | 1000 | SH | DEFINED | 12 |
| NUVEEN CALIF PREM INCOME MUN | COM | 6706L0102 | 14 | 1000 | SH | DEFINED | 12 |
| NUVEEN CALIF QUALITY INCM MU | COM | 670985100 | 11 | 700 | SH | DEFINED | 12 |
| NUVEEN CT DIV ADV MUN FD 3 | COM | 67071Y108 | 209 | 13972 | SH | DEFINED | 12 |
| NUVEEN DIV ADV MUNI FD 3 | COM SH BEN INT | 67070X101 | 3627 | 243596 | SH | DEFINED | 12 |
| NUVEEN DIV ADVANTAGE MUN FD | COM | 67070F100 | 2975 | 189741 | SH | DEFINED | 12 |
| NUVEEN DIVERSIFIED DIV INCM | COM | 6706EP105 | 600 | 37801 | SH | DEFINED | 12 |
| NUVEEN DIVID ADVANTAGE MUN F | COM | 67066V101 | 376 | 23591 | SH | DEFINED | 12 |
| NUVEEN FLA INVT QUALITY MUN | COM | 670970102 | 600 | 35300 | SH | DEFINED | 12 |
| NUVEEN FLA QUALITY INCOME MU | COM | 670978105 | 406 | 24600 | SH | DEFINED | 12 |
| NUVEEN GA PREM INCOME MUN FD | SH BEN INT | 67060F102 | 14 | 800 | SH | DEFINED | 12 |
| NUVEEN INS FL TX FR ADV MUN | COM | 670655109 | 47 | 3000 | SH | DEFINED | 12 |
| NUVEEN INS NY TX FR ADV MUN | COM | 670656107 | 38 | 2500 | SH | DEFINED | 12 |
| NUVEEN INSD DIVID ADVANTAGE | COM | 67071L106 | 382 | 24615 | SH | DEFINED | 12 |
| NUVEEN INSD FLA PREM INCOME | COM | 67101V108 | 423 | 25137 | SH | DEFINED | 12 |
| NUVEEN INSD MUN OPPORTUNITY | COM | 670984103 | 1146 | 70102 | SH | DEFINED | 12 |
| NUVEEN INSD NEW YORK DIVID | COM | 67071N102 | 44 | 2867 | SH | DEFINED | 12 |
| NUVEEN INSD NY PREM INCOME F | COM | 67101R107 | 28 | 1700 | SH | DEFINED | 12 |
| NUVEEN INSD PREM INCOME MUN | COM | 6706D8104 | 224 | 14999 | SH | DEFINED | 12 |
| NUVEEN INSD QUALITY MUN FD I | COM | 67062N103 | 424 | 25107 | SH | DEFINED | 12 |
| NUVEEN INVT QUALITY MUN FD I | COM | 67062E103 | 1016 | 63808 | SH | DEFINED | 12 |
| NUVEEN INVTS INC | CL A | 67090F106 | 811 | 29117 | SH | DEFINED | 12 |
| NUVEEN INVTS INC | CL A | 67090F106 | 17 | 600 | SH | DEFINED | 11 |
| NUVEEN MASS DIVID ADVANTAG M | COM SH BEN INT | 67069P101 | 22 | 1345 | SH | DEFINED | 12 |
| NUVEEN MD DIV ADV MUN FD 3 | COM | 67072A109 | 267 | 17922 | SH | DEFINED | 12 |
| NUVEEN MD DIV ADV MUNI FD 2 | COM SH BEN INT | 67070V105 | 253 | 15807 | SH | DEFINED | 12 |
| NUVEEN MD DIVID ADVANTAGE MU | COM SH BEN INT | 67069R107 | 917 | 53623 | SH | DEFINED | 12 |
| NUVEEN MD PREM INCOME MUN FD | COM | 67061Q107 | 631 | 37346 | SH | DEFINED | 12 |
| NUVEEN MUN ADVANTAGE FD INC | COM | 67062H106 | 2641 | 162518 | SH | DEFINED | 12 |
| NUVEEN MUN HIGH INC OPP FD | COM | 670682103 | 616 | 39609 | SH | DEFINED | 12 |
| NUVEEN MUN INCOME FD INC | COM | 67062J102 | 77 | 7337 | SH | DEFINED | 12 |
| NUVEEN MUN MKT OPPORTUNITY F | COM | 67062W103 | 2623 | 173725 | SH | DEFINED | 12 |
| NUVEEN MUN VALUE FD INC | COM | 670928100 | 1101 | 115519 | SH | DEFINED | 12 |
| NUVEEN N C DIV ADV FD 2 | COM | 67071D104 | 262 | 15901 | SH | DEFINED | 12 |
| NUVEEN N C PREM INCOME MUN F | SH BEN INT | 67060P100 | 153 | 9010 | SH | DEFINED | 12 |
| NUVEEN NC DIV ADV MUN FD 3 | COM | 67072D103 | 263 | 16884 | SH | DEFINED | 12 |
| NUVEEN NC DIVID ADVANTAGE MU | COM SH BEN INT | 67069N106 | 166 | 9725 | SH | DEFINED | 12 |
| NUVEEN NEW JERSEY DIVID | COM | 67071T109 | 16 | 1000 | SH | DEFINED | 12 |
| NUVEEN NJ DIV ADVANTAGE MUN | COM | 67069Y102 | 40 | 2500 | SH | DEFINED | 12 |
| NUVEEN NJ INVT QUALITY MUN F | COM | 670971100 | 137 | 8164 | SH | DEFINED | 12 |
| NUVEEN NJ PREM INCOME MUN FD | COM | 67101N106 | 69 | 4157 | SH | DEFINED | 12 |
| NUVEEN NY DIV ADVANTG MUN FD | COM | 67070A101 | 40 | 2500 | SH | DEFINED | 12 |
| NUVEEN NY DIVID ADVNTG MUN F | COM | 67066X107 | 8 | 500 | SH | DEFINED | 12 |
| NUVEEN NY SELECT QUALITY MUN | COM | 670976109 | 17 | 1040 | SH | DEFINED | 12 |
| NUVEEN OH DIV ADV MUNI FD 2 | COM SH BEN INT | 67070R104 | 27 | 1650 | SH | DEFINED | 12 |
| NUVEEN OH DIV ADVANTAGE MUN | COM | 67070C107 | 43 | 2509 | SH | DEFINED | 12 |
| NUVEEN OHIO DIVID ADVANTAGE | COM | 67071V104 | 85 | 5215 | SH | DEFINED | 12 |
| NUVEEN OHIO QUALITY INCOME M | COM | 670980101 | 222 | 12000 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| NUVEEN PA DIV ADVANTAGE MUN | COM | 67070E103 | 416 | 25337 | SH | DEFINED | 12 |
| NUVEEN PA DIVID ADVANTAGE MU | COM | 67071W102 | 366 | 22656 | SH | DEFINED | 12 |
| NUVEEN PA INVT QUALITY MUN F | COM | 670972108 | 401 | 25213 | SH | DEFINED | 12 |
| NUVEEN PA PREM INCOME MUN FD | COM | 67061F101 | 194 | 12182 | SH | DEFINED | 12 |
| NUVEEN PERFORMANCE PLUS MUN | COM | 67062P108 | 1922 | 123860 | SH | DEFINED | 12 |
| NUVEEN PFD & CONV INC FD | COM | 67073B106 | 1586 | 101314 | SH | DEFINED | 12 |
| NUVEEN PFD & CONV INCOME FD | COM SHS | 67073D102 | 1359 | 89970 | SH | DEFINED | 12 |
| NUVEEN PREM INCOME MUN FD | COM | 67062T100 | 3114 | 208321 | SH | DEFINED | 12 |
| NUVEEN PREM INCOME MUN FD 2 | COM | 67063W102 | 641 | 42701 | SH | DEFINED | 12 |
| NUVEEN PREM INCOME MUN FD 4 | COM | 6706K4105 | 321 | 23844 | SH | DEFINED | 12 |
| NUVEEN PREMIER INSD MUN INCO | COM | 670987106 | 67 | 4050 | SH | DEFINED | 12 |
| NUVEEN PREMIER MUN INCOME FD | COM | 670988104 | 274 | 17686 | SH | DEFINED | 12 |
| NUVEEN QUALITY INCOME MUN FD | COM | 670977107 | 561 | 36620 | SH | DEFINED | 12 |
| NUVEEN QUALITY PFD INC FD 3 | COM | 67072W101 | 281 | 17501 | SH | DEFINED | 12 |
| NUVEEN QUALITY PFD INCOME FD | COM | 67071S101 | 1230 | 76233 | SH | DEFINED | 12 |
| NUVEEN QUALITY PFD INCOME FD | COM | 67072C105 | 1845 | 111329 | SH | DEFINED | 12 |
| NUVEEN REAL ESTATE INCOME FD | COM | 67071B108 | 1048 | 54360 | SH | DEFINED | 12 |
| NUVEEN SELECT MAT MUN FD | SH BEN INT | 67061T101 | 123 | 12400 | SH | DEFINED | 12 |
| NUVEEN SELECT QUALITY MUN FD | COM | 670973106 | 2746 | 176476 | SH | DEFINED | 12 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67062F100 | 174 | 12170 | SH | DEFINED | 12 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67063C106 | 173 | 12515 | SH | DEFINED | 12 |
| NUVEEN SELECT TAX FREE INCM | SH BEN INT | 67063X100 | 58 | 4300 | SH | DEFINED | 12 |
| NUVEEN SR INCOME FD | COM | 67067Y104 | 308 | 31109 | SH | DEFINED | 12 |
| NUVEEN TAX FREE ADV MUN FD | COM | 670657105 | 313 | 20276 | SH | DEFINED | 12 |
| NUVEEN TX ADV TOTAL RET STRG | COM | 67090H102 | 92 | 4744 | SH | DEFINED | 12 |
| NUVEEN VA DIV ADV MUNI FD 2 | COM | 67071C106 | 322 | 19046 | SH | DEFINED | 12 |
| NUVEEN VA DIVID ADVANTAGE MU | COM SH BEN INT | 67069M108 | 1000 | 56406 | SH | DEFINED | 12 |
| NUVEEN VA PREM INCOME MUN FD | COM | 67064R102 | 321 | 17948 | SH | DEFINED | 12 |
| NUVELO INC | COM NEW | 67072M301 | 2 | 199 | SH | DEFINED | 12 |
| NUVELO INC | COM NEW | 67072M301 | 7 | 543 | SH | DEFINED | 2 |
| NVE CORP | COM NEW | 629445206 | 48 | 1000 | SH | DEFINED | 12 |
| NVIDIA CORP | COM | 67066G104 | 338 | 12800 | SH | DEFINED | 5 |
| NVIDIA CORP | COM | 67066G104 | 299 | 11300 | SH | DEFINED | 12 |
| NVR INC | COM | 62944T105 | 25944 | 56400 | SH | DEFINED | 3 |
| NYMAGIC INC | COM | 629484106 | 258 | 10200 | SH | DEFINED | 6 |
| NYMOX PHARMACEUTICAL CORP | COM | 67076P102 | 10 | 2000 | SH | DEFINED | 12 |
| O CHARLEYS INC | COM | 670823103 | 3109 | 170350 | SH | DEFINED | 6 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 949 | 23700 | SH | DEFINED | 11 |
| OAKLEY INC | COM | 673662102 | 7 | 500 | SH | DEFINED | 12 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1116 | 24225 | SH | DEFINED | 5 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 102 | 2220 | SH | DEFINED | 2 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 97 | 2100 | SH | DEFINED | 3 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 30 | 641 | SH | DEFINED | 11 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 23 | 500 | SH | DEFINED | 9 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 8 | 180 | SH | DEFINED | 6 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1289 | 27983 | SH | DEFINED | 12 |
| OCEANFIRST FINL CORP | COM | 675234108 | 77 | 3100 | SH | DEFINED | 11 |
| OCEANFIRST FINL CORP | COM | 675234108 | 35 | 1400 | SH | DEFINED | 12 |
| OCTEL CORP | COM | 675727101 | 60 | 2000 | SH | DEFINED | 12 |
| OCTEL CORP | COM | 675727101 | 579 | 19400 | SH | DEFINED | 3 |
| OCULAR SCIENCES INC | COM | 675744106 | 4246 | 145660 | SH | DEFINED | 3 |
| OCWEN FINL CORP | COM | 675746101 | 154 | 15910 | SH | DEFINED | 2 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 49 | 2625 | SH | DEFINED | 12 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 334 | 12355 | SH | DEFINED | 4 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 16793 | 621970 | SH | DEFINED | 6 |
| OFFICE DEPOT INC | COM | 676220106 | 218 | 11575 | SH | DEFINED | 5 |
| OFFICE DEPOT INC | COM | 676220106 | 268 | 14257 | SH | DEFINED | 12 |
| OFFICE DEPOT INC | COM | 676220106 | 164 | 8690 | SH | DEFINED | 6 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 19 | 845 | SH | DEFINED | 11 |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 10422 | 452150 | SH | DEFINED | 6 |
| OGE ENERGY CORP | COM | 670837103 | 922 | 34883 | SH | DEFINED | 12 |
| OGE ENERGY CORP | COM | 670837103 | 19 | 712 | SH | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| OGE ENERGY CORP | COM | 670837103 | 19110 | 722760 | SH | DEFINED | 6 |
| OGE ENERGY CORP | COM | 670837103 | 15 | 550 | SH | DEFINED | 11 |
| OHIO CAS CORP | COM | 677240103 | 932 | 46615 | SH | DEFINED | 12 |
| OHIO CAS CORP | COM | 677240103 | 102 | 5100 | SH | DEFINED | 2 |
| OHIO CAS CORP | COM | 677240103 | 736 | 36800 | SH | DEFINED | 3 |
| OIL STS INTL INC | COM | 678026105 | 1034 | 76940 | SH | DEFINED | 3 |
| OIL STS INTL INC | COM | 678026105 | 15034 | 1118600 | SH | DEFINED | 6 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 28 | 400 | SH | DEFINED | 12 |
| OILGEAR CO | COM | 678042102 | 4 | 924 | SH | DEFINED | 12 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 10 | 300 | SH | DEFINED | 11 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 596 | 17691 | SH | DEFINED | 12 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 385 | 11400 | SH | DEFINED | 3 |
| OLD LINE BANCSHARES INC | COM | 67984M100 | 6 | 500 | SH | DEFINED | 12 |
| OLD NATL BANCORP IND | COM | 680033107 | 1007 | 44539 | SH | DEFINED | 6 |
| OLD POINT FINL CORP | COM | 680194107 | 336 | 11185 | SH | DEFINED | 12 |
| OLD REP INTL CORP | COM | 680223104 | 27 | 1095 | SH | DEFINED | 11 |
| OLD REP INTL CORP | COM | 680223104 | 95 | 3860 | SH | DEFINED | 3 |
| OLD REP INTL CORP | COM | 680223104 | 5260 | 214165 | SH | DEFINED | 6 |
| OLD REP INTL CORP | COM | 680223104 | 1282 | 52185 | SH | DEFINED | 12 |
| OLD SECOND BANCORP INC ILL | COM | 680277100 | 47 | 905 | SH | DEFINED | 12 |
| OLIN CORP | COM PAR \$1 | 680665205 | 334 | 18720 | SH | DEFINED | 12 |
| OLIN CORP | COM PAR \$1 | 680665205 | 2733 | 153130 | SH | DEFINED | 3 |
| OM GROUP INC | COM | 670872100 | 14903 | 490240 | SH | DEFINED | 3 |
| OMEGA FINL CORP | COM | 682092101 | 102 | 2800 | SH | DEFINED | 12 |
| OMEGA HEALTHCARE INVS INC | COM | 681936100 | 5 | 481 | SH | DEFINED | 12 |
| OMEGA PROTEIN CORP | COM | 68210P107 | 8 | 1100 | SH | DEFINED | 12 |
| OMI CORP NEW | COM | Y6476W104 | 11641 | 1017610 | SH | DEFINED | 3 |
| OMI CORP NEW | COM | Y6476W104 | 29 | 2500 | 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 | 93 | 2100 | SH | DEFINED | 4 |
| OMNICARE INC | COM | 681904108 | 264 | 5947 | SH | DEFINED | 12 |
| OMNICARE INC | COM | 681904108 | 12834 | 289500 | SH | DEFINED | 8 |
| OMNICARE INC | COM | 681904108 | 83119 | 1875000 | SH | DEFINED | 13 |
| OMNICARE INC | COM | 681904108 | 1491 | 33630 | SH | DEFINED | 3 |
| OMNICELL INC | COM | 68213N109 | 8 | 400 | SH | DEFINED | 12 |
| OMNICOM GROUP INC | COM | 681919106 | 67 | 840 | SH | DEFINED | 11 |
| OMNICOM GROUP INC | COM | 681919106 | 7762 | 96720 | SH | DEFINED | 3 |
| OMNICOM GROUP INC | COM | 681919106 | 1062 | 13236 | SH | DEFINED | 5 |
| OMNICOM GROUP INC | COM | 681919106 | 1186 | 14778 | SH | DEFINED | 12 |
| OMNICOM GROUP INC | COM | 681919106 | 234 | 2915 | SH | DEFINED | 4 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 2 | 475 | SH | DEFINED | 12 |
| ON ASSIGNMENT INC | COM | 682159108 | 5 | 900 | SH | DEFINED | 12 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 1 | 100 | SH | DEFINED | 12 |
| ONE LIBERTY PPTYS INC | COM | 682406103 | 118 | 5235 | SH | DEFINED | 12 |
| ONEIDA LTD | COM | 682505102 | 0 | 16 | SH | DEFINED | 12 |
| ONEOK INC NEW | COM | 682680103 | 67 | 2950 | SH | DEFINED | 12 |
| ONEOK INC NEW | COM | 682680103 | 37213 | 1650250 | SH | DEFINED | 6 |
| ONVIA COM INC | COM NEW | 68338T403 | 0 | 30 | SH | DEFINED | 12 |
| ONYX ACCEP CORP | COM | 682914106 | 638 | 60650 | SH | DEFINED | 6 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 7841 | 75400 | SH | DEFINED | 3 |
| OPEN TEXT CORP | COM | 683715106 | 31 | 800 | SH | DEFINED | 7 |
| OPENWAVE SYS INC | COM NEW | 683718308 | 4 | 283 | SH | DEFINED | 12 |
| OPINION RESH CORP | COM | 683755102 | 108 | 17300 | SH | DEFINED | 6 |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 9 | 600 | SH | DEFINED | 12 |
| OPPENHEIMER HLDGS INC | CL A NON VTG | 683797104 | 23 | 700 | SH | DEFINED | 11 |
| OPPENHEIMER MULTI-SECTOR INC | SH BEN INT | 683933105 | 217 | 25090 | SH | DEFINED | 12 |
| OPSWARE INC | COM | 68383A101 | 15 | 2000 | SH | DEFINED | 12 |
| OPTELECOM INC | COM PAR \$0.03 | 683818207 | 6 | 700 | SH | DEFINED | 12 |
| OPTI INC | COM | 683960108 | 3 | 2000 | SH | DEFINED | 12 |
| OPTIMAL ROBOTICS CORP | CL A NEW | 68388R208 | 84 | 11600 | SH | DEFINED | 12 |
| ORACLE CORP | COM | 68389X105 | 6709 | 558611 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| ORACLE CORP | COM | 68389X105 | 4047 | 336998 | SH | DEFINED | 2 |
| ORACLE CORP | COM | 68389X105 | 6893 | 574431 | SH | DEFINED | 3 |
| ORACLE CORP | COM | 68389X105 | 17 | 1379 | SH | DEFINED | 4 |
| ORACLE CORP | COM | 68389X105 | 32 | 2000 | SH | DEFINED | 7 |
| ORACLE CORP | COM | 68389X105 | 496 | 41300 | SH | DEFINED | 5 |
| ORACLE CORP | COM | 68389X105 | 1930 | 160800 | SH | DEFINED | 11 |
| ORACLE CORP | COM | 68389X105 | 774 | 64449 | SH | DEFINED | 9 |
| ORACLE CORP | COM | 68389X105 | 4571 | 380893 | SH | DEFINED | 1 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 104 | 10000 | SH | DEFINED | 12 |
| ORBITAL SCIENCES CORP | COM | 685564106 | 33 | 2650 | SH | DEFINED | 12 |
| ORBITAL SCIENCES CORP | COM | 685564106 | 956 | 76300 | SH | DEFINED | 3 |
| ORBITZ INC | CL A | 68556Y100 | 45 | 1900 | SH | DEFINED | 12 |
| ORBOTECH LTD | ORD | M75253100 | 5043 | 210002 | SH | DEFINED | 6 |
| ORBOTECH LTD | ORD | M75253100 | 55 | 2300 | SH | DEFINED | 11 |
| ORCHID BIOSCIENCES INC | COM | 68571P100 | 68 | 35232 | SH | DEFINED | 12 |
| ORIENT-EXPRESS HOTELS LTD | CL A | G67743107 | 13 | 750 | SH | DEFINED | 12 |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 2864 | 89923 | SH | DEFINED | 6 |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 8837 | 277469 | SH | DEFINED | 3 |
| ORIX CORP | SPONSORED ADR | 686330101 | 718 | 13030 | SH | DEFINED | 6 |
| ORPHAN MED INC | COM | 687303107 | 88 | 7600 | SH | DEFINED | 12 |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 12 | 1500 | SH | DEFINED | 12 |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 5918 | 749100 | SH | DEFINED | 6 |
| ORTHOVITA INC | COM | 68750U102 | 34 | 8500 | SH | DEFINED | 9 |
| OSHKOSH B GOSH INC | CL A | 688222207 | 6177 | 263890 | SH | DEFINED | 6 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 22898 | 411100 | SH | DEFINED | 3 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 11 | 200 | SH | DEFINED | 2 |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 0 | 5 | SH | DEFINED | 9 |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 154 | 4007 | SH | DEFINED | 12 |
| OSTEOTECH INC | COM | 688582105 | 15 | 2350 | SH | DEFINED | 3 |
| OTTER TAIL CORP | COM | 689648103 | 1 | 42 | SH | DEFINED | 12 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 285 | 5845 | SH | DEFINED | 11 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 827 | 16975 | SH | DEFINED | 12 |
| OVERLAND STORAGE INC | COM | 690310107 | 3671 | 216600 | SH | DEFINED | 3 |
| OVERLAND STORAGE INC | COM | 690310107 | 8 | 500 | SH | DEFINED | 12 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 304 | 8325 | SH | DEFINED | 12 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 770 | 21090 | SH | DEFINED | 3 |
| Overseas Shipping | COM | 690368105 | 73 | 2000 | SH | DEFINED | |
| OWENS & MINOR INC NEW | COM | 690732102 | 17832 | 704820 | SH | DEFINED | 3 |
| OWENS & MINOR INC NEW | COM | 690732102 | 9 | 360 | SH | DEFINED | 11 |
| OWENS & MINOR INC NEW | COM | 690732102 | 266 | 10500 | SH | DEFINED | 9 |
| OWENS & MINOR INC NEW | COM | 690732102 | 1555 | 61463 | SH | DEFINED | 12 |
| OWENS & MINOR INC NEW | COM | 690732102 | 17248 | 681750 | SH | DEFINED | 6 |
| OWENS ILL INC | COM NEW | 690768403 | 18 | 1250 | SH | DEFINED | 12 |
| OWENS ILL INC | PFD CONV \$.01 | 690768502 | 170 | 5000 | SH | DEFINED | 12 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 3 | 56 | SH | DEFINED | 1 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 5 | 110 | SH | DEFINED | 6 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 94 | 1915 | SH | DEFINED | 12 |
| OXFORD INDS INC | COM | 691497309 | 32 | 685 | SH | DEFINED | 11 |
| P & F INDS INC | CL A NEW | 692830508 | 32 | 3800 | SH | DEFINED | 6 |
| P A M TRANSN SVCS INC | COM | 693149106 | 305 | 17765 | SH | DEFINED | 6 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 79 | 1565 | SH | DEFINED | 12 |
| PAC-WEST TELECOM INC | COM | 69371Y101 | 0 | 70 | SH | DEFINED | 12 |
| PACCAR INC | COM | 693718108 | 37 | 658 | SH | DEFINED | 11 |
| PACCAR INC | COM | 693718108 | 292 | 5189 | SH | DEFINED | 2 |
| PACCAR INC | COM | 693718108 | 3 | 58 | SH | DEFINED | 12 |
| PACER INTL INC TENN | COM | 69373H106 | 6105 | 277270 | SH | DEFINED | 3 |
| PACHOLDER HIGH YIELD FD INC | COM | 693742108 | 45 | 4500 | SH | DEFINED | 12 |
| PACIFIC AMERN INCOME SHS INC | COM | 693796104 | 3286 | 212695 | SH | DEFINED | 12 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 4527 | 114116 | SH | DEFINED | 1 |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 18819 | 474380 | SH | DEFINED | 3 |
| PACIFIC ENERGY PARTNERS L P | COM UNIT | 69422R105 | 650 | 22825 | SH | DEFINED | 12 |
| PACIFIC INTERNET LTD | ORD | Y66183107 | 757 | 67000 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|---------|-----------|-------|--------|----|---------|----|
| PACIFIC INTERNET LTD | ORD | Y66183107 | 1 | 100 | SH | DEFINED | 12 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 6898 | 279155 | SH | DEFINED | 3 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 37 | 937 | SH | DEFINED | 11 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 3203 | 80976 | SH | DEFINED | 12 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 3663 | 92620 | SH | DEFINED | 3 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 29937 | 756767 | SH | DEFINED | 6 |
| PACKAGING CORP AMER | COM | 695156109 | 42 | 1850 | SH | DEFINED | 12 |
| PACTIV CORP | COM | 695257105 | 38 | 1725 | SH | DEFINED | 11 |
| PACTIV CORP | COM | 695257105 | 4 | 200 | SH | DEFINED | 6 |
| PACTIV CORP | COM | 695257105 | 857 | 38526 | SH | DEFINED | 12 |
| PACTIV CORP | COM | 695257105 | 3 | 156 | SH | DEFINED | 9 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 83 | 12000 | SH | DEFINED | 12 |
| PALL CORP | COM | 696429307 | 54 | 2400 | SH | DEFINED | 2 |
| PALL CORP | COM | 696429307 | 76 | 3330 | SH | DEFINED | 11 |
| PALL CORP | COM | 696429307 | 119 | 5255 | SH | DEFINED | 4 |
| PALL CORP | COM | 696429307 | 946 | 41673 | SH | DEFINED | 12 |
| PALL CORP | COM | 696429307 | 4473 | 150000 | SH | DEFINED | 7 |
| PALMONE INC | COM | 69713P107 | 1 | 50 | SH | DEFINED | 7 |
| PALMONE INC | COM | 69713P107 | 17 | 811 | SH | DEFINED | 12 |
| PALMSOURCE INC | COM | 697154102 | 0 | 15 | SH | DEFINED | 7 |
| PALMSOURCE INC | COM | 697154102 | 3 | 172 | SH | DEFINED | 12 |
| PALOMAR MED TECHNOLOGIES INC | COM NEW | 697529303 | 11 | 607 | SH | DEFINED | 12 |
| PALOMAR MED TECHNOLOGIES INC | COM NEW | 697529303 | 1 | 44 | SH | DEFINED | 2 |
| PAMRAPO BANCORP INC | COM | 697738102 | 24 | 800 | SH | DEFINED | 12 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 151 | 8450 | SH | DEFINED | 12 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 2 | 39 | SH | DEFINED | 12 |
| PANAMSAT CORP NEW | COM | 697933109 | 104 | 4230 | SH | DEFINED | 6 |
| PANERA BREAD CO | CL A | 69840W108 | 1233 | 31690 | SH | DEFINED | 12 |
| PANTRY INC | COM | 698657103 | 2470 | 123800 | SH | DEFINED | 3 |
| PAPA JOHNS INTL INC | COM | 698813102 | 290 | 8600 | SH | DEFINED | 3 |
| PAPA JOHNS INTL INC | COM | 698813102 | 12337 | 365550 | SH | DEFINED | 6 |
| PARADIGM GENETICS INC | COM | 69900R106 | 2 | 1806 | SH | DEFINED | 12 |
| PARAGON TECHNOLOGIES INC | COM | 69912T108 | 3 | 300 | SH | DEFINED | 12 |
| PARALLEL PETE CORP DEL | COM | 699157103 | 551 | 122900 | SH | DEFINED | 6 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 18 | 4000 | SH | DEFINED | 12 |
| PARK NATL CORP | COM | 700658107 | 200 | 1765 | SH | DEFINED | 12 |
| PARK NATL CORP | COM | 700658107 | 18 | 160 | SH | DEFINED | 2 |
| PARKER DRILLING CO | COM | 701081101 | 53 | 12700 | SH | DEFINED | 12 |
| PARKER DRILLING CO | COM | 701081101 | 63 | 15000 | SH | DEFINED | |
| PARKER HANNIFIN CORP | COM | 701094104 | 57 | 1012 | SH | DEFINED | 2 |
| PARKER HANNIFIN CORP | COM | 701094104 | 573 | 10142 | SH | DEFINED | 12 |
| PARKER HANNIFIN CORP | COM | 701094104 | 6 | 110 | SH | DEFINED | 9 |
| PARKER HANNIFIN CORP | COM | 701094104 | 322 | 5700 | SH | DEFINED | 5 |
| PARKVALE FINL CORP | COM | 701492100 | 1869 | 64999 | SH | DEFINED | 6 |
| PARKVALE FINL CORP | COM | 701492100 | 623 | 21728 | SH | DEFINED | 12 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 2665 | 57000 | SH | DEFINED | 3 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 17 | 373 | SH | DEFINED | 12 |
| PARLUX FRAGRANCES INC | COM | 701645103 | 216 | 23950 | SH | DEFINED | 6 |
| PARTNERRE LTD | COM | G6852T105 | 268 | 4750 | SH | DEFINED | 5 |
| PARTNERRE LTD | COM | G6852T105 | 17 | 310 | SH | DEFINED | 11 |
| PARTNERRE LTD | COM | G6852T105 | 45 | 800 | SH | DEFINED | 3 |
| PARTNERRE LTD | COM | G6852T105 | 2736 | 48460 | SH | DEFINED | 12 |
| PARTNERS TRUST FINCL GROUP I | COM | 70213A103 | 29 | 855 | SH | DEFINED | 12 |
| PARTNERS TRUST FINCL GROUP I | COM | 70213A103 | 55 | 1600 | SH | DEFINED | 11 |
| PATINA OIL & GAS CORP | COM | 703224105 | 3228 | 122980 | SH | DEFINED | 3 |
| PATRICK INDS INC | COM | 703343103 | 9 | 900 | SH | DEFINED | 11 |
| PATRIOT BANK CORP PA | COM | 70335P103 | 3 | 110 | SH | DEFINED | 12 |
| PATTERSON DENTAL CO | COM | 703412106 | 8576 | 125000 | SH | DEFINED | 1 |
| PATTERSON DENTAL CO | COM | 703412106 | 5 | 75 | SH | DEFINED | 9 |
| PATTERSON DENTAL CO | COM | 703412106 | 103 | 1500 | SH | DEFINED | 12 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 100 | 2817 | SH | DEFINED | 12 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 16 | 450 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|--------|----|---------|----|
| PAXAR CORP | COM | 704227107 | 30 | 2000 | SH | DEFINED | 12 |
| PAXSON COMMUNICATIONS CORP | COM | 704231109 | 45 | 11550 | SH | DEFINED | 12 |
| PAYCHEX INC | COM | 704326107 | 7 | 200 | SH | DEFINED | 2 |
| PAYCHEX INC | COM | 704326107 | 285 | 8017 | SH | DEFINED | 9 |
| PAYCHEX INC | COM | 704326107 | 597 | 16758 | SH | DEFINED | 11 |
| PAYCHEX INC | COM | 704326107 | 1389 | 39025 | SH | DEFINED | 12 |
| PAYCHEX INC | COM | 704326107 | 10907 | 306380 | SH | DEFINED | 1 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 6 | 432 | SH | DEFINED | 12 |
| PCCW LTD | SPONS ADR NEW | 70454G207 | 5529 | 810041 | SH | DEFINED | 6 |
| PDI INC | COM | 69329V100 | 12397 | 490190 | SH | DEFINED | 3 |
| PDI INC | COM | 69329V100 | 114 | 4500 | SH | DEFINED | 12 |
| PEABODY ENERGY CORP | COM | 704549104 | 10 | 210 | SH | DEFINED | 9 |
| PEABODY ENERGY CORP | COM | 704549104 | 67 | 1430 | SH | DEFINED | 6 |
| PEABODY ENERGY CORP | COM | 704549104 | 2333 | 50152 | SH | DEFINED | 12 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 18 | 519 | SH | DEFINED | 12 |
| PEAPACK-GLADSTONE FINL CORP | COM | 704699107 | 1471 | 43446 | SH | DEFINED | 1 |
| PEARSON PLC | SPONSORED ADR | 705015105 | 10764 | 930275 | SH | DEFINED | 6 |
| PEDIATRIC SVCS OF AMERICA | COM | 705323103 | 929 | 67888 | SH | DEFINED | 6 |
| PEDIATRIX MED GROUP | COM | 705324101 | 35103 | 557190 | SH | DEFINED | 3 |
| PEETS COFFEE & TEA INC | COM | 705560100 | 89 | 4200 | SH | DEFINED | 2 |
| PEETS COFFEE & TEA INC | COM | 705560100 | 13 | 600 | SH | DEFINED | 12 |
| PEGASYSTEMS INC | COM | 705573103 | 553 | 67221 | SH | DEFINED | 6 |
| PENFORD CORP | COM | 707051108 | 5 | 300 | SH | DEFINED | 12 |
| PENGROWTH ENERGY TR | COM | 706902103 | 660 | 48202 | SH | DEFINED | 12 |
| PENGROWTH ENERGY TR | COM | 706902103 | 183 | 13400 | SH | DEFINED | 7 |
| PENN NATL GAMING INC | COM | 707569109 | 17 | 600 | SH | DEFINED | 4 |
| PENN NATL GAMING INC | COM | 707569109 | 29 | 1000 | SH | DEFINED | 12 |
| PENN NATL GAMING INC | COM | 707569109 | 20360 | 707680 | SH | DEFINED | 3 |
| PENN TREATY AMERN CORP | COM | 707874103 | 11 | 5000 | SH | DEFINED | 12 |
| PENN VA RESOURCES PARTNERS L | COM | 707884102 | 1365 | 38655 | SH | DEFINED | 12 |
| PENNEY J C INC | COM | 708160106 | 705 | 20268 | SH | DEFINED | 12 |
| PENNEY J C INC | COM | 708160106 | 104 | 3000 | SH | DEFINED | 11 |
| PENNEY J C INC | COM | 708160106 | 7 | 200 | SH | DEFINED | 9 |
| PENNEY J C INC | COM | 708160106 | 8213 | 236150 | SH | DEFINED | 6 |
| PENNFED FINL SVCS INC | COM | 708167101 | 1345 | 38300 | SH | DEFINED | 6 |
| PENNFED FINL SVCS INC | COM | 708167101 | 36 | 1006 | SH | DEFINED | 12 |
| PENNS WOODS BANCORP INC | COM | 708430103 | 347 | 7700 | SH | DEFINED | 12 |
| PENNSYLVANIA COMM BANCORP IN | COM | 708677109 | 872 | 17346 | SH | DEFINED | 1 |
| PENNSYLVANIA COMM BANCORP IN | COM | 708677109 | 166 | 3295 | SH | DEFINED | 12 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 908 | 24099 | SH | DEFINED | 9 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 908 | 24123 | SH | DEFINED | 12 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 1282 | 34050 | SH | DEFINED | 3 |
| PENTAIR INC | COM | 709631105 | 53100 | 900000 | SH | DEFINED | 13 |
| PENTAIR INC | COM | 709631105 | 899 | 15235 | SH | DEFINED | 12 |
| PENTAIR INC | COM | 709631105 | 1244 | 21090 | SH | DEFINED | 6 |
| PENTAIR INC | COM | 709631105 | 3421 | 57990 | SH | DEFINED | 2 |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 1 | 100 | SH | DEFINED | 12 |
| PEOPLES BANCORP INC | COM | 709789101 | 73 | 2623 | SH | DEFINED | 12 |
| PEOPLES BANCORP INC | COM | 709789101 | 1801 | 64394 | SH | DEFINED | 6 |
| PEOPLES BANCORP N C INC | COM | 710577107 | 5 | 297 | SH | DEFINED | 12 |
| PEOPLES BK BRIDGEPORT CONN | COM | 710198102 | 5 | 110 | SH | DEFINED | 12 |
| PEOPLES ENERGY CORP | COM | 711030106 | 34463 | 771850 | SH | DEFINED | 6 |
| PEOPLES ENERGY CORP | COM | 711030106 | 148 | 3313 | SH | DEFINED | 12 |
| PEOPLES ENERGY CORP | COM | 711030106 | 27 | 600 | SH | DEFINED | 2 |
| PEOPLES HLDG CO | COM | 711148106 | 664 | 19700 | SH | DEFINED | 6 |
| PEOPLESOFT INC | COM | 712713106 | 3417 | 184810 | SH | DEFINED | 6 |
| PEOPLESOFT INC | COM | 712713106 | 629 | 33995 | SH | DEFINED | 5 |
| PEOPLESOFT INC | COM | 712713106 | 64 | 3450 | SH | DEFINED | 3 |
| PEOPLESOFT INC | COM | 712713106 | 272 | 14700 | SH | DEFINED | 11 |
| PEOPLESOFT INC | COM | 712713106 | 924 | 49968 | SH | DEFINED | 12 |
| PEOPLESOFT INC | COM | 712713106 | 55 | 3000 | SH | DEFINED | 4 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 294 | 10610 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| PEPCO HOLDINGS INC | COM | 713291102 | 1271 | 62200 | SH | DEFINED | 12 |
| PEPCO HOLDINGS INC | COM | 713291102 | 80 | 3921 | SH | DEFINED | 2 |
| PEPCO HOLDINGS INC | COM | 713291102 | 67 | 3280 | SH | DEFINED | 6 |
| PEPCO HOLDINGS INC | COM | 713291102 | 10 | 466 | SH | DEFINED | 11 |
| PEPCO HOLDINGS INC | COM | 713291102 | 6 | 315 | SH | DEFINED | 9 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 7931 | 266600 | SH | DEFINED | 8 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 22576 | 758870 | SH | DEFINED | 3 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 12 | 420 | SH | DEFINED | 6 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 30 | 1000 | SH | DEFINED | 11 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 4683 | 157419 | SH | DEFINED | 12 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 98919 | 3325000 | SH | DEFINED | 10 |
| PEPSIAMERICAS INC | COM | 71343P200 | 139 | 6813 | SH | DEFINED | 12 |
| PEPSIAMERICAS INC | COM | 71343P200 | 36 | 1767 | SH | DEFINED | 2 |
| PEPSIAMERICAS INC | COM | 71343P200 | 7382 | 361509 | SH | DEFINED | 3 |
| PEPSIAMERICAS INC | COM | 71343P200 | 82 | 4010 | SH | DEFINED | 6 |
| PEPSICO INC | COM | 713448108 | 27485 | 510398 | SH | DEFINED | 2 |
| PEPSICO INC | COM | 713448108 | 18396 | 341620 | SH | DEFINED | 12 |
| PEPSICO INC | COM | 713448108 | 15185 | 281997 | SH | DEFINED | 1 |
| PEPSICO INC | COM | 713448108 | 135 | 2509 | SH | DEFINED | 4 |
| PEPSICO INC | COM | 713448108 | 868 | 16120 | SH | DEFINED | 6 |
| PEPSICO INC | COM | 713448108 | 4683 | 86960 | SH | DEFINED | 9 |
| PEPSICO INC | COM | 713448108 | 6932 | 97950 | SH | DEFINED | 7 |
| PEPSICO INC | COM | 713448108 | 1994 | 37032 | SH | DEFINED | 5 |
| PEPSICO INC | COM | 713448108 | 19496 | 362048 | SH | DEFINED | 11 |
| PEPSICO INC | COM | 713448108 | 18104 | 336198 | SH | DEFINED | 3 |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 0 | 24 | SH | DEFINED | 12 |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661106 | 5 | 2000 | SH | DEFINED | 12 |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661106 | 0 | 100 | SH | DEFINED | 2 |
| PEREGRINE PHARMACEUTICALS IN | COM | 713661106 | 2 | 1000 | SH | DEFINED | 1 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 15 | 435 | SH | DEFINED | 9 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 19 | 557 | SH | DEFINED | 11 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 302 | 8785 | SH | DEFINED | 12 |
| PERINI CORP | COM | 713839108 | 1717 | 109000 | SH | DEFINED | 6 |
| PERINI CORP | COM | 713839108 | 24 | 1500 | SH | DEFINED | 12 |
| PERKINELMER INC | COM | 714046109 | 78 | 3784 | SH | DEFINED | 12 |
| PERKINELMER INC | COM | 714046109 | 4 | 176 | SH | DEFINED | 2 |
| PERKINELMER INC | COM | 714046109 | 2 | 90 | SH | DEFINED | 6 |
| PERKINELMER INC | COM | 714046109 | 47669 | 2303976 | SH | DEFINED | 3 |
| PEROT SYS CORP | CL A | 714265105 | 2709 | 203701 | SH | DEFINED | 12 |
| Perot Systems | COM | 714265105 | 983 | 73900 | SH | DEFINED | |
| PERRIGO CO | COM | 714290103 | 194 | 9690 | SH | DEFINED | 12 |
| PERRIGO CO | COM | 714290103 | 4777 | 238250 | SH | DEFINED | 3 |
| PETRO-CDA | COM | 71644E102 | 37 | 840 | SH | DEFINED | 3 |
| PETRO-CDA | COM | 71644E102 | 46344 | 1057050 | SH | DEFINED | 7 |
| PETFUND ENERGY TRUST | TR UNIT | 71648W108 | 424 | 32041 | SH | DEFINED | 12 |
| PETFUND ENERGY TRUST | TR UNIT | 71648W108 | 9 | 699 | SH | DEFINED | 7 |
| PETROKAZAKHSTAN INC | COM | 71649P102 | 59 | 2087 | SH | DEFINED | 12 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 6567 | 196276 | SH | DEFINED | 6 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 104 | 3095 | SH | DEFINED | 11 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 50 | 1500 | SH | DEFINED | 2 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 27 | 800 | SH | DEFINED | 3 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 43563 | 1478200 | SH | DEFINED | 3 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 27 | 900 | SH | DEFINED | 11 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 3 | 90 | SH | DEFINED | 9 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 2 | 75 | SH | DEFINED | 6 |
| PETROLEUM & RES CORP | COM | 716549100 | 81 | 3416 | SH | DEFINED | 12 |
| PETROLEUM DEV CORP | COM | 716578109 | 11266 | 393230 | SH | DEFINED | 3 |
| PETROLEUM DEV CORP | COM | 716578109 | 6 | 200 | SH | DEFINED | 12 |
| PETROLEUM DEV CORP | COM | 716578109 | 3 | 100 | SH | DEFINED | 6 |
| PETROQUEST ENERGY INC | COM | 716748108 | 71 | 20000 | SH | DEFINED | |
| PETROQUEST ENERGY INC | COM | 716748108 | 70 | 19700 | SH | DEFINED | 12 |
| PETSMART INC | COM | 716768106 | 543 | 19935 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| PETSMART INC | COM | 716768106 | 41 | 1500 | SH | DEFINED | 11 |
| PFF BANCORP INC | COM | 69331W104 | 2032 | 53300 | SH | DEFINED | 3 |
| PFF BANCORP INC | COM | 69331W104 | 21 | 560 | SH | DEFINED | 11 |
| PFF BANCORP INC | COM | 69331W104 | 9455 | 247960 | SH | DEFINED | 6 |
| PFIZER INC | COM | 717081103 | 5266 | 150246 | SH | DEFINED | 9 |
| PFIZER INC | COM | 717081103 | 82184 | 2344755 | SH | DEFINED | 3 |
| PFIZER INC | COM | 717081103 | 4136 | 118000 | SH | DEFINED | 10 |
| PFIZER INC | COM | 717081103 | 5726 | 163373 | SH | DEFINED | 11 |
| PFIZER INC | COM | 717081103 | 8578 | 244734 | SH | DEFINED | 5 |
| PFIZER INC | COM | 717081103 | 14852 | 322425 | SH | DEFINED | 7 |
| PFIZER INC | COM | 717081103 | 32146 | 917162 | SH | DEFINED | 1 |
| PFIZER INC | COM | 717081103 | 39068 | 1114647 | SH | DEFINED | 6 |
| PFIZER INC | COM | 717081103 | 40965 | 1168745 | SH | DEFINED | 2 |
| PFIZER INC | COM | 717081103 | 59174 | 1688285 | SH | DEFINED | 12 |
| PG&E CORP | COM | 69331C108 | 814 | 28084 | SH | DEFINED | 12 |
| PG&E CORP | COM | 69331C108 | 6289 | 217090 | SH | DEFINED | 6 |
| PG&E CORP | COM | 69331C108 | 6 | 210 | SH | DEFINED | 9 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RCPT | 71712A206 | 244 | 3200 | SH | DEFINED | 12 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 2 | 52 | SH | DEFINED | 11 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 326 | 10950 | SH | DEFINED | 12 |
| PHARMACEUTICAL RES INC | COM | 717125108 | 119 | 2100 | SH | DEFINED | 3 |
| PHARMACEUTICAL RES INC | COM | 717125108 | 296 | 5200 | SH | DEFINED | 12 |
| PHARMACOPEIA INC | COM | 71713B104 | 155 | 7680 | SH | DEFINED | 12 |
| PHARMACOPEIA INC | COM | 71713B104 | 759 | 37747 | SH | DEFINED | 9 |
| PHARMANETICS INC | COM | 71713J107 | 12 | 5050 | SH | DEFINED | 12 |
| PHARMOS CORP | COM NEW | 717139208 | 674 | 166800 | SH | DEFINED | 3 |
| PHELPS DODGE CORP | COM | 717265102 | 140 | 1715 | SH | DEFINED | 12 |
| PHELPS DODGE CORP | COM | 717265102 | 17594 | 215450 | SH | DEFINED | 6 |
| PHELPS DODGE CORP | COM | 717265102 | 21 | 252 | SH | DEFINED | 2 |
| PHELPS DODGE CORP | COM | 717265102 | 2 | 27 | SH | DEFINED | 11 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 2134 | 36800 | SH | DEFINED | 3 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 8057 | 138908 | SH | DEFINED | 1 |
| PHILADELPHIA CONS HLDG CORP | COM | 717528103 | 87 | 1500 | SH | DEFINED | 12 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 67 | 3600 | SH | DEFINED | 12 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 259 | 14000 | SH | DEFINED | 3 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 10150 | 548650 | SH | DEFINED | 6 |
| PHOENIX COS INC NEW | COM | 71902E109 | 28 | 2063 | SH | DEFINED | 12 |
| PHOENIX COS INC NEW | COM | 71902E109 | 13 | 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 | 40 | 1235 | SH | DEFINED | 11 |
| PHOTRONICS INC | COM | 719405102 | 15 | 850 | SH | DEFINED | 11 |
| PHOTRONICS INC | COM | 719405102 | 4 | 200 | SH | DEFINED | 12 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 823 | 19502 | SH | DEFINED | 12 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 34 | 800 | SH | DEFINED | 2 |
| PIEDMONT NAT GAS INC | COM | 720186105 | 27 | 645 | SH | DEFINED | 11 |
| PIER 1 IMPORTS INC | COM | 720279108 | 2763 | 116580 | SH | DEFINED | 12 |
| PIER 1 IMPORTS INC | COM | 720279108 | 104 | 4400 | SH | DEFINED | 2 |
| PIER 1 IMPORTS INC | COM | 720279108 | 29 | 1222 | SH | DEFINED | 11 |
| PIMCO CA MUNICIPAL INCOME FD | COM | 72200N106 | 28 | 2000 | SH | DEFINED | 12 |
| PIMCO COML MTG SECS TR INC | COM | 693388100 | 318 | 21625 | SH | DEFINED | 12 |
| PIMCO CORPORATE INCOME FD | COM | 72200U100 | 169 | 10715 | SH | DEFINED | 12 |
| PIMCO CORPORATE OPP FD | COM | 72201B101 | 2159 | 125767 | SH | DEFINED | 12 |
| PIMCO FLOATING RATE INCOME F | COM | 72201H108 | 291 | 14429 | SH | DEFINED | 12 |
| PIMCO HIGH INCOME FD | COM SHS | 722014107 | 546 | 36920 | SH | DEFINED | 12 |
| PIMCO MUN INCOME FD II | COM | 72200W106 | 42 | 2800 | SH | DEFINED | 12 |
| PIMCO MUN INCOME FD III | COM | 72201A103 | 309 | 20998 | SH | DEFINED | 12 |
| PIMCO MUNICIPAL INCOME FD | COM | 72200R107 | 30 | 2000 | SH | DEFINED | 12 |
| PIMCO STRATEGIC GBL GOV FD I | COM | 72200X104 | 1246 | 97974 | SH | DEFINED | 12 |
| PINNACLE ENTMT INC | COM | 723456109 | 873 | 63292 | SH | DEFINED | 12 |
| PINNACLE ENTMT INC | COM | 723456109 | 12 | 900 | SH | DEFINED | 11 |
| PINNACLE ENTMT INC | COM | 723456109 | 24300 | 1760900 | SH | DEFINED | 13 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| PINNACLE FINL PARTNERS INC | COM | 72346Q104 | 37 | 1200 | SH | DEFINED | 12 |
| PINNACLE SYS INC | COM | 723481107 | 1 | 100 | SH | DEFINED | 12 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 17 | 420 | SH | DEFINED | 11 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 69 | 1750 | SH | DEFINED | 6 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 290 | 7380 | SH | DEFINED | 12 |
| PIONEER HIGH INCOME TR | COM | 72369H106 | 61 | 3674 | SH | DEFINED | 12 |
| PIONEER INTREST SHS | COM | 723703104 | 44 | 3800 | SH | DEFINED | 12 |
| PIONEER MUN HIGH INC ADV TR | COM | 723762100 | 75 | 5000 | SH | DEFINED | 12 |
| PIONEER NAT RES CO | COM | 723787107 | 7659 | 237125 | SH | DEFINED | 1 |
| PIONEER NAT RES CO | COM | 723787107 | 6 | 177 | SH | DEFINED | 11 |
| PIONEER NAT RES CO | COM | 723787107 | 121 | 3749 | SH | DEFINED | 12 |
| PIONEER RAILCORP | COM | 723839106 | 2 | 1000 | SH | DEFINED | 12 |
| PIONEER TAX ADVNTAGE BALANC | COM | 72388R101 | 628 | 44900 | SH | DEFINED | 12 |
| PIPER JAFFRAY COS | COM | 724078100 | 151 | 2781 | SH | DEFINED | 2 |
| PIPER JAFFRAY COS | COM | 724078100 | 2 | 38 | SH | DEFINED | 4 |
| PIPER JAFFRAY COS | COM | 724078100 | 2 | 44 | SH | DEFINED | 9 |
| PIPER JAFFRAY COS | COM | 724078100 | 9 | 169 | SH | DEFINED | 1 |
| PIPER JAFFRAY COS | COM | 724078100 | 75 | 1385 | SH | DEFINED | 12 |
| PIPER JAFFRAY COS | COM | 724078100 | 1 | 15 | SH | DEFINED | 3 |
| PIPER JAFFRAY COS | COM | 724078100 | 12 | 225 | SH | DEFINED | 11 |
| PITNEY BOWES INC | COM | 724479100 | 3667 | 86056 | SH | DEFINED | 9 |
| PITNEY BOWES INC | COM | 724479100 | 7028 | 125500 | SH | DEFINED | 7 |
| PITNEY BOWES INC | COM | 724479100 | 1940 | 45510 | SH | DEFINED | 6 |
| PITNEY BOWES INC | COM | 724479100 | 1563 | 36678 | SH | DEFINED | 12 |
| PITNEY BOWES INC | COM | 724479100 | 1292 | 30312 | SH | DEFINED | 2 |
| PITNEY BOWES INC | COM | 724479100 | 123 | 2878 | SH | DEFINED | 11 |
| PITTSBURGH & W VA RR | SH BEN INT | 724819107 | 9 | 1000 | SH | DEFINED | 12 |
| PIXAR | COM | 725811103 | 39 | 605 | SH | DEFINED | 12 |
| PIXAR | COM | 725811103 | 58 | 905 | SH | DEFINED | 11 |
| PLACER DOME INC | COM | 725906101 | 8 | 442 | SH | DEFINED | 11 |
| PLACER DOME INC | COM | 725906101 | 37 | 2042 | SH | DEFINED | 2 |
| PLACER DOME INC | COM | 725906101 | 397 | 22066 | SH | DEFINED | 12 |
| PLACER DOME INC | COM | 725906101 | 24122 | 1343900 | SH | DEFINED | 7 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 363 | 10400 | SH | DEFINED | 12 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 0 | 10 | SH | DEFINED | 12 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 5856 | 314160 | SH | DEFINED | 3 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 447 | 24000 | SH | DEFINED | 2 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 5329 | 285891 | SH | DEFINED | 6 |
| PLAINS RES INC | COM PAR \$0.10 | 726540503 | 436 | 24000 | SH | DEFINED | 2 |
| PLANAR SYS INC | COM | 726900103 | 2 | 154 | SH | DEFINED | 11 |
| PLANAR SYS INC | COM | 726900103 | 415 | 29100 | SH | DEFINED | 6 |
| PLANTRONICS INC NEW | COM | 727493108 | 4 | 100 | SH | DEFINED | 9 |
| PLANTRONICS INC NEW | COM | 727493108 | 9 | 250 | SH | DEFINED | 12 |
| PLANTRONICS INC NEW | COM | 727493108 | 10596 | 289440 | SH | DEFINED | 3 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 6 | 200 | SH | DEFINED | 12 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 28924 | 902390 | SH | DEFINED | 6 |
| PLAYBOY ENTERPRISES INC | CL B | 728117300 | 493 | 35140 | SH | DEFINED | 3 |
| PLAYTEX PRODS INC | COM | 72813P100 | 28 | 4000 | SH | DEFINED | 12 |
| PLAYTEX PRODS INC | COM | 72813P100 | 3776 | 546400 | SH | DEFINED | 6 |
| PLC SYS INC | COM | 69341D104 | 32 | 25000 | SH | DEFINED | 12 |
| PLUG POWER INC | COM | 72919P103 | 26 | 3329 | SH | DEFINED | 12 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 13 | 411 | SH | DEFINED | 9 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 71 | 2200 | SH | DEFINED | 11 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 185 | 5693 | SH | DEFINED | 2 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 559 | 17200 | SH | DEFINED | 5 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 4047 | 124586 | SH | DEFINED | 12 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 23 | 708 | SH | DEFINED | 1 |
| PMC COML TR | SH BEN INT | 693434102 | 19 | 1235 | SH | DEFINED | 12 |
| PMC COML TR | SH BEN INT | 693434102 | 8 | 518 | SH | DEFINED | 2 |
| PMC-SIERRA INC | COM | 69344F106 | 10 | 590 | SH | DEFINED | 12 |
| PMC-SIERRA INC | COM | 69344F106 | 9 | 550 | SH | DEFINED | 9 |
| PMI GROUP INC | COM | 69344M101 | 191 | 5120 | SH | DEFINED | 12 |

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

| | | | | | | | |
|-----------------------------|-----------------|-----------|-------|--------|----|---------|----|
| PMI GROUP INC | COM | 69344M101 | 13481 | 360835 | SH | DEFINED | 2 |
| PMI GROUP INC | COM | 69344M101 | 9768 | 261453 | SH | DEFINED | 6 |
| PMI GROUP INC | COM | 69344M101 | 301 | 8065 | SH | DEFINED | 5 |
| PMI GROUP INC | COM | 69344M101 | 364 | 9738 | SH | DEFINED | 11 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 4751 | 85734 | SH | DEFINED | 12 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 6404 | 115548 | SH | DEFINED | 6 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 7343 | 132503 | SH | DEFINED | 5 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 14569 | 262885 | SH | DEFINED | 4 |
| PNC FINL SVCS GROUP INC | PFD CV D \$1.80 | 693475501 | 3 | 34 | SH | DEFINED | 12 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 3602 | 64999 | SH | DEFINED | 9 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 3475 | 62695 | SH | DEFINED | 2 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 142 | 2555 | SH | DEFINED | 11 |
| PNM RES INC | COM | 69349H107 | 19892 | 661950 | SH | DEFINED | 6 |
| PNM RES INC | COM | 69349H107 | 12223 | 406750 | SH | DEFINED | 3 |
| POCAHONTAS BANCORP INC | COM | 730234101 | 17 | 1000 | SH | DEFINED | 12 |
| POGO PRODUCING CO | COM | 730448107 | 28445 | 620126 | SH | DEFINED | 3 |
| POGO PRODUCING CO | COM | 730448107 | 175 | 3824 | SH | DEFINED | 12 |
| POGO PRODUCING CO | COM | 730448107 | 4 | 95 | SH | DEFINED | 11 |
| POINT 360 | COM | 730698107 | 218 | 50200 | SH | DEFINED | 6 |
| POLARIS INDS INC | COM | 731068102 | 0 | 0 | SH | DEFINED | 12 |
| POLARIS INDS INC | COM | 731068102 | 33 | 730 | SH | DEFINED | 11 |
| POLARIS INDS INC | COM | 731068102 | 11351 | 249800 | SH | DEFINED | 6 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 4 | 130 | SH | DEFINED | 6 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 93 | 2700 | SH | DEFINED | 12 |
| POLYCOM INC | COM | 73172K104 | 15448 | 728010 | SH | DEFINED | 3 |
| POLYCOM INC | COM | 73172K104 | 2431 | 114515 | SH | DEFINED | 12 |
| POLYMEDICA CORP | COM | 731738100 | 19 | 717 | SH | DEFINED | 11 |
| POLYMEDICA CORP | COM | 731738100 | 5 | 200 | SH | DEFINED | 12 |
| POLYONE CORP | COM | 73179P106 | 1612 | 242450 | SH | DEFINED | 6 |
| POLYONE CORP | COM | 73179P106 | 200 | 30000 | SH | DEFINED | |
| POMEROY IT SOLUTIONS INC | COM | 731822102 | 8 | 585 | SH | DEFINED | 2 |
| POPE & TALBOT INC | COM | 732827100 | 18 | 1050 | SH | DEFINED | 12 |
| POPULAR INC | COM | 733174106 | 3602 | 83564 | SH | DEFINED | 12 |
| POPULAR INC | COM | 733174106 | 24 | 550 | SH | DEFINED | 6 |
| PORTAL SOFTWARE INC | COM NEW | 736126301 | 18 | 2609 | SH | DEFINED | 12 |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 2 | 211 | SH | DEFINED | 9 |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 26 | 2320 | SH | DEFINED | 11 |
| PORTUGAL TELECOM SGPS S A | SPONSORED ADR | 737273102 | 8243 | 737860 | SH | DEFINED | 6 |
| POSCO | SPONSORED ADR | 693483109 | 3065 | 86600 | SH | DEFINED | 3 |
| POSCO | SPONSORED ADR | 693483109 | 833 | 23535 | SH | DEFINED | 6 |
| POSSIS MEDICAL INC | COM | 737407106 | 23 | 800 | SH | DEFINED | 2 |
| POST PPTYS INC | COM | 737464107 | 1118 | 38835 | SH | DEFINED | 12 |
| POST PPTYS INC | COM | 737464107 | 429 | 14900 | SH | DEFINED | 2 |
| POST PPTYS INC | COM | 737464107 | 16 | 550 | SH | DEFINED | 9 |
| POTASH CORP SASK INC | COM | 73755L107 | 121 | 1455 | SH | DEFINED | 12 |
| POWER-ONE INC | COM | 739308104 | 15 | 1350 | SH | DEFINED | 12 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 4 | 500 | SH | DEFINED | 12 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 86 | 11000 | SH | DEFINED | 1 |
| POZEN INC | COM | 73941U102 | 207 | 15000 | SH | DEFINED | 12 |
| PPG INDS INC | COM | 693506107 | 10 | 175 | SH | DEFINED | 11 |
| PPG INDS INC | COM | 693506107 | 28298 | 485380 | SH | DEFINED | 6 |
| PPG INDS INC | COM | 693506107 | 3242 | 55601 | SH | DEFINED | 12 |
| PPG INDS INC | COM | 693506107 | 743 | 12752 | SH | DEFINED | 2 |
| PPG INDS INC | COM | 693506107 | 93 | 1600 | SH | DEFINED | 9 |
| PPG INDS INC | COM | 693506107 | 108 | 1860 | SH | DEFINED | 3 |
| PPL CORP | COM | 69351T106 | 52 | 1150 | SH | DEFINED | 11 |
| PPL CORP | COM | 69351T106 | 2039 | 44715 | SH | DEFINED | 12 |
| PPL CORP | COM | 69351T106 | 904 | 19821 | SH | DEFINED | 9 |
| PPL CORP | COM | 69351T106 | 14 | 300 | SH | DEFINED | 2 |
| PPL CORP | COM | 69351T106 | 657 | 14400 | SH | DEFINED | 5 |
| PPL CORP | COM | 69351T106 | 155 | 3400 | SH | DEFINED | 6 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 14 | 2375 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|-------------|-----------|-------|---------|----|---------|----|
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 2 | 407 | SH | DEFINED | 11 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 20 | 3400 | SH | DEFINED | 2 |
| PRAXAIR INC | COM | 74005P104 | 26 | 700 | SH | DEFINED | 2 |
| PRAXAIR INC | COM | 74005P104 | 2429 | 65435 | SH | DEFINED | 11 |
| PRAXAIR INC | COM | 74005P104 | 2127 | 57310 | SH | DEFINED | 6 |
| PRAXAIR INC | COM | 74005P104 | 396 | 10680 | SH | DEFINED | 12 |
| PRAXAIR INC | COM | 74005P104 | 264 | 7100 | SH | DEFINED | 5 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 6167 | 251900 | SH | DEFINED | 6 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 41 | 1675 | SH | DEFINED | 12 |
| PRECIS INC | COM | 740184106 | 524 | 140930 | SH | DEFINED | 6 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 15284 | 347130 | SH | DEFINED | 6 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 99 | 2250 | SH | DEFINED | 11 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 266 | 6046 | SH | DEFINED | 12 |
| PRECISION DRILLING | COM | 74022D100 | 89 | 1900 | SH | DEFINED | |
| PRECISION DRILLING CORP | COM | 74022D100 | 16030 | 344130 | SH | DEFINED | 3 |
| PRECISION DRILLING CORP | COM | 74022D100 | 17985 | 385600 | SH | DEFINED | 7 |
| PREFERRED & CORP INC STRATEG | COM | 74039B105 | 12 | 490 | SH | DEFINED | 12 |
| PREFERRED INCOME STRATEGIES | COM | 74038E100 | 10 | 400 | SH | DEFINED | 12 |
| PREMCOR INC | COM | 74045Q104 | 7066 | 228160 | SH | DEFINED | 6 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 18 | 500 | SH | DEFINED | 12 |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 5099 | 341450 | SH | DEFINED | 6 |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 38 | 2535 | SH | DEFINED | 12 |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 217 | 49300 | SH | DEFINED | 12 |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 1 | 300 | SH | DEFINED | 6 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 6440 | 119637 | SH | DEFINED | 12 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 10 | 195 | SH | DEFINED | 2 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 1056 | 19613 | SH | DEFINED | 11 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 14 | 200 | SH | DEFINED | 7 |
| PRICELINE COM INC | COM NEW | 741503403 | 67 | 2469 | SH | DEFINED | 12 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 64 | 3740 | SH | DEFINED | 6 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 230 | 13500 | SH | DEFINED | 12 |
| PRIME HOSPITALITY CORP | COM | 741917108 | 3 | 300 | SH | DEFINED | 9 |
| PRIME MED SVCS INC NEW | COM | 74156D108 | 1412 | 256810 | SH | DEFINED | 6 |
| PRIMEWEST ENERGY TR | TR UNIT NEW | 741930309 | 373 | 18349 | SH | DEFINED | 12 |
| PRIMEWEST ENERGY TR | TR UNIT NEW | 741930309 | 101 | 5000 | SH | DEFINED | 7 |
| PRIMUS TELECOMMUNICATIONS GR | COM | 741929103 | 36435 | 4286463 | SH | DEFINED | 3 |
| PRIMUS TELECOMMUNICATIONS GR | COM | 741929103 | 87 | 10300 | SH | DEFINED | 12 |
| PRINCETON REVIEW INC | COM | 742352107 | 17 | 2000 | SH | DEFINED | 12 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 324 | 9090 | SH | DEFINED | 6 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 367 | 10290 | SH | DEFINED | 12 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 11539 | 323857 | SH | DEFINED | 3 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 9022 | 253204 | SH | DEFINED | 2 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 426 | 11970 | SH | DEFINED | 11 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 5282 | 248100 | SH | DEFINED | 8 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 55354 | 2600000 | SH | DEFINED | 10 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 165 | 7734 | SH | DEFINED | 12 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 19 | 913 | SH | DEFINED | 11 |
| PRIVATEBANCORP INC | COM | 742962103 | 1465 | 28400 | SH | DEFINED | 3 |
| PRO PHARMACEUTICALS INC | COM | 74267T109 | 24 | 5600 | SH | DEFINED | 12 |
| PROASSURANCE CORP | COM | 74267C106 | 70 | 2002 | SH | DEFINED | 12 |
| PROASSURANCE CORP | COM | 74267C106 | 7 | 200 | SH | DEFINED | 11 |
| PROCTER & GAMBLE CO | COM | 742718109 | 593 | 4300 | SH | DEFINED | 7 |
| PROCTER & GAMBLE CO | COM | 742718109 | 814 | 7763 | SH | DEFINED | 9 |
| PROCTER & GAMBLE CO | COM | 742718109 | 168 | 1600 | SH | DEFINED | 4 |
| PROCTER & GAMBLE CO | COM | 742718109 | 8222 | 78395 | SH | DEFINED | 11 |
| PROCTER & GAMBLE CO | COM | 742718109 | 17652 | 168309 | SH | DEFINED | 5 |
| PROCTER & GAMBLE CO | COM | 742718109 | 72310 | 689456 | SH | DEFINED | 2 |
| PROCTER & GAMBLE CO | COM | 742718109 | 19218 | 183239 | SH | DEFINED | 3 |
| PROCTER & GAMBLE CO | COM | 742718109 | 2971 | 28321 | SH | DEFINED | 1 |
| PROCTER & GAMBLE CO | COM | 742718109 | 31920 | 304351 | SH | DEFINED | 12 |
| PROGRESS ENERGY INC | COM | 743263105 | 3661 | 77764 | SH | DEFINED | 11 |
| PROGRESS ENERGY INC | COM | 743263105 | 2620 | 55650 | SH | DEFINED | 12 |

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

| | | | | | | | |
|-----------------------------|----------------|-----------|--------|----------|----|---------|----|
| PROGRESS ENERGY INC | COM | 743263105 | 637 | 13524 | SH | DEFINED | 2 |
| PROGRESS ENERGY INC | COM | 743263105 | 228 | 4837 | SH | DEFINED | 6 |
| PROGRESS ENERGY INC | COM | 743263105 | 202 | 4300 | SH | DEFINED | 9 |
| PROGRESS ENERGY INC | COM | 743263105 | 7 | 150 | SH | DEFINED | 4 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 14669 | 611450 | SH | DEFINED | 3 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 500 | 20835 | SH | DEFINED | 12 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 113 | 4700 | SH | DEFINED | 11 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 13 | 150 | SH | DEFINED | 9 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 25 | 290 | SH | DEFINED | 11 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 6 | 65 | SH | DEFINED | 2 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 540 | 6167 | SH | DEFINED | 12 |
| PROLOGIS | SH BEN INT | 743410102 | 244 | 6800 | SH | DEFINED | 12 |
| PROLOGIS | SH BEN INT | 743410102 | 109 | 3050 | SH | DEFINED | 2 |
| PROQUEST COMPANY | COM | 74346P102 | 6 | 200 | SH | DEFINED | 12 |
| PROSOFTTRAINING | COM | 743477101 | 0 | 650 | SH | DEFINED | 12 |
| PROSPERITY BANCSHARES INC | COM | 743606105 | 101 | 4250 | SH | DEFINED | 3 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 17771 | 474530 | SH | DEFINED | 6 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 24 | 650 | SH | DEFINED | 11 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 50 | 1325 | SH | DEFINED | 12 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 113 | 4725 | SH | DEFINED | 4 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 1140 | 47870 | SH | DEFINED | 12 |
| PROTERION CORP | COM | 74370Y102 | 1 | 5000 | SH | DEFINED | 12 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 3351 | 106794 | SH | DEFINED | 6 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 1722 | 54867 | SH | DEFINED | 12 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 13 | 414 | SH | DEFINED | 4 |
| PROVIDENT ENERGY TR | TR UNIT | 74386K104 | 341 | 41406 | SH | DEFINED | 12 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 435 | 10824 | SH | DEFINED | 2 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 2424 | 60335 | SH | DEFINED | 4 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 17600 | 438040 | SH | DEFINED | 6 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 134 | 3325 | SH | DEFINED | 12 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 43 | 2300 | SH | DEFINED | 3 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 30 | 1600 | SH | DEFINED | 4 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 136 | 7300 | SH | DEFINED | 11 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 192 | 10267 | SH | DEFINED | 12 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 179143 | 13675000 | SH | DEFINED | 10 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 131000 | 10000000 | SH | DEFINED | 13 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 5 | 400 | SH | DEFINED | 6 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 2232 | 170402 | SH | DEFINED | 12 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 26301 | 2007700 | SH | DEFINED | 8 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 66 | 5000 | SH | DEFINED | |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 14 | 900 | SH | DEFINED | 12 |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 9082 | 571170 | SH | DEFINED | 3 |
| PROXIM CORP | CL A | 744283102 | 9 | 5000 | SH | DEFINED | 12 |
| PROXYMED PHARMACY INC | COM NEW | 744290305 | 5 | 246 | SH | DEFINED | 12 |
| PRUDENTIAL FINL INC | COM | 744320102 | 6 | 130 | SH | DEFINED | 1 |
| PRUDENTIAL FINL INC | COM | 744320102 | 88 | 1500 | SH | DEFINED | 7 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1 | 26 | SH | DEFINED | 9 |
| PRUDENTIAL FINL INC | COM | 744320102 | 9832 | 219557 | SH | DEFINED | 3 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1148 | 25626 | SH | DEFINED | 12 |
| PRUDENTIAL FINL INC | COM | 744320102 | 102 | 2287 | SH | DEFINED | 2 |
| PRUDENTIAL FINL INC | COM | 744320102 | 4 | 100 | SH | DEFINED | 6 |
| PSS WORLD MED INC | COM | 69366A100 | 9 | 800 | SH | DEFINED | 12 |
| PSS WORLD MED INC | COM | 69366A100 | 1899 | 169670 | SH | DEFINED | 3 |
| PTEK HLDGS INC | COM | 69366M104 | 503 | 54700 | SH | DEFINED | 12 |
| PTEK HLDGS INC | COM | 69366M104 | 29917 | 3255370 | SH | DEFINED | 3 |
| PUBLIC STORAGE INC | COM A DP1/1000 | 74460D729 | 0 | 15 | SH | DEFINED | 12 |
| PUBLIC STORAGE INC | COM | 74460D109 | 85 | 1739 | SH | DEFINED | 12 |
| PUBLIC STORAGE INC | COM | 74460D109 | 24 | 500 | SH | DEFINED | 2 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 4007 | 85295 | SH | DEFINED | 12 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 774 | 16473 | SH | DEFINED | 9 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 205 | 4370 | SH | DEFINED | 6 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 140 | 2987 | SH | DEFINED | 11 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 28 | 606 | SH | DEFINED | 2 |
| PUBLICIS S A NEW | SPONSORED ADR | 74463M106 | 14643 | 478975 | SH | DEFINED | 6 |
| PUGET ENERGY INC NEW | COM | 745310102 | 5364 | 239543 | SH | DEFINED | 6 |
| PUGET ENERGY INC NEW | COM | 745310102 | 353 | 15775 | SH | DEFINED | 12 |
| PUGET ENERGY INC NEW | COM | 745310102 | 5 | 202 | SH | DEFINED | 9 |
| PULASKI FINL CORP | COM | 745548107 | 582 | 30000 | SH | DEFINED | 12 |
| PULITZER INC | COM | 745769109 | 212 | 4400 | SH | DEFINED | 3 |
| PULTE HOMES INC | COM | 745867101 | 63 | 1140 | SH | DEFINED | 6 |
| PULTE HOMES INC | COM | 745867101 | 62 | 1110 | SH | DEFINED | 3 |
| PULTE HOMES INC | COM | 745867101 | 7 | 132 | SH | DEFINED | 12 |
| PURE WORLD INC | COM | 74622C106 | 10 | 6017 | SH | DEFINED | 12 |
| PUTNAM HIGH INCOME BOND FD | SH BEN INT | 746779107 | 11 | 1400 | SH | DEFINED | 12 |
| PUTNAM HIGH INCOME OPP TR | SH BEN INT | 746479104 | 22 | 1200 | SH | DEFINED | 12 |
| PUTNAM HIGH YIELD MUN TR | SH BEN INT | 746781103 | 7 | 940 | SH | DEFINED | 12 |
| PUTNAM MANAGED HIGH YIELD TR | SH BEN INT | 746819101 | 36 | 4200 | SH | DEFINED | 12 |
| PUTNAM MANAGED MUN INCOM TR | COM | 746823103 | 46 | 6104 | SH | DEFINED | 12 |
| PUTNAM MASTER INCOME TR | SH BEN INT | 74683K104 | 521 | 78161 | SH | DEFINED | 12 |
| PUTNAM MASTER INTER INCOME T | SH BEN INT | 746909100 | 1589 | 231654 | SH | DEFINED | 12 |
| PUTNAM MUN OPPORTUNITIES TR | SH BEN INT | 746922103 | 151 | 11000 | SH | DEFINED | 12 |
| PUTNAM PREMIER INCOME TR | SH BEN INT | 746853100 | 4756 | 709882 | SH | DEFINED | 5 |
| PUTNAM PREMIER INCOME TR | SH BEN INT | 746853100 | 997 | 148434 | SH | DEFINED | 12 |
| PUTNAM TAX FREE HEALTH CARE | SH BEN INT | 746920107 | 150 | 11933 | SH | DEFINED | 12 |
| PXRE GROUP LTD | COM | G73018106 | 855 | 30600 | SH | DEFINED | 3 |
| PXRE GROUP LTD | COM | G73018106 | 3 | 95 | SH | DEFINED | 11 |
| Q E P INC | COM | 74727K102 | 382 | 23575 | SH | DEFINED | 6 |
| QAD INC | COM | 74727D108 | 447 | 33670 | SH | DEFINED | 3 |
| QIAGEN N V | ORD | N72482107 | 351 | 26675 | SH | DEFINED | 12 |
| QLOGIC CORP | COM | 747277101 | 56 | 1695 | SH | DEFINED | 12 |
| QLT INC | COM | 746927102 | 15 | 600 | SH | DEFINED | 12 |
| QLT INC | COM | 746927102 | 988 | 39000 | SH | DEFINED | 7 |
| QLT INC | COM | 746927102 | 42567 | 1666678 | SH | DEFINED | 3 |
| QUAKER CHEM CORP | COM | 747316107 | 18 | 700 | SH | DEFINED | 12 |
| QUAKER CITY BANCORP INC | COM | 74731K106 | 1206 | 22175 | SH | DEFINED | 6 |
| QUALCOMM INC | COM | 747525103 | 5755 | 86638 | SH | DEFINED | 12 |
| QUALCOMM INC | COM | 747525103 | 832 | 12550 | SH | DEFINED | 5 |
| QUALCOMM INC | COM | 747525103 | 838 | 12648 | SH | DEFINED | 11 |
| QUALCOMM INC | COM | 747525103 | 5182 | 78170 | SH | DEFINED | 3 |
| QUALCOMM INC | COM | 747525103 | 17520 | 263770 | SH | DEFINED | 10 |
| QUALCOMM INC | COM | 747525103 | 9 | 100 | SH | DEFINED | 7 |
| QUALCOMM INC | COM | 747525103 | 574 | 8635 | SH | DEFINED | 9 |
| QUALCOMM INC | COM | 747525103 | 602 | 9067 | SH | DEFINED | 2 |
| QUALITY DISTR INC FLA | COM | 74756M102 | 86 | 6110 | SH | DEFINED | 12 |
| QUALITY SYS INC | COM | 747582104 | 910 | 20027 | SH | DEFINED | 12 |
| QUANEX CORP | COM | 747620102 | 10645 | 250517 | SH | DEFINED | 6 |
| QUANEX CORP | COM | 747620102 | 33 | 770 | SH | DEFINED | 11 |
| QUANTUM CORP | COM DSSG | 747906204 | 635 | 171540 | SH | DEFINED | 12 |
| QUANTUM CORP | COM DSSG | 747906204 | 63 | 16900 | SH | DEFINED | 11 |
| QUANTUM CORP | COM DSSG | 747906204 | 61 | 16600 | SH | DEFINED | 5 |
| QUANTUM CORP | COM DSSG | 747906204 | 5 | 1410 | SH | DEFINED | 4 |
| QUEBECOR WORLD INC | COM NON-VTG | 748203106 | 1 | 50 | SH | DEFINED | 7 |
| QUEBECOR WORLD INC | COM NON-VTG | 748203106 | 160 | 8700 | SH | DEFINED | 3 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 17 | 200 | SH | DEFINED | 9 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 23 | 276 | SH | DEFINED | 11 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 191 | 2302 | SH | DEFINED | 12 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 8 | 100 | SH | DEFINED | 2 |
| QUEST SOFTWARE INC | COM | 74834T103 | 262 | 16000 | SH | DEFINED | 12 |
| QUESTAR CORP | COM | 748356102 | 26 | 725 | SH | DEFINED | 12 |
| QUESTAR CORP | COM | 748356102 | 124 | 3390 | SH | DEFINED | 11 |
| QUESTAR CORP | COM | 748356102 | 135 | 3693 | SH | DEFINED | 9 |
| QUESTAR CORP | COM | 748356102 | 379 | 10400 | SH | DEFINED | 5 |
| QUESTAR CORP | COM | 748356102 | 14095 | 386810 | SH | DEFINED | 3 |
| QUESTAR CORP | COM | 748356102 | 58 | 1600 | SH | DEFINED | 2 |

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

| | | | | | | | |
|------------------------------|--------------|-----------|---------|-----------|----|---------|----|
| QUESTCOR PHARMACEUTICALS INC | COM | 74835Y101 | 0 | 500 | SH | DEFINED | 12 |
| QUIDEL CORP | COM | 74838J101 | 12 | 1760 | SH | DEFINED | 3 |
| QUIGLEY CORP | COM NEW | 74838L304 | 15 | 1500 | SH | DEFINED | 12 |
| QUIKSILVER INC | COM | 74838C106 | 37 | 1700 | SH | DEFINED | 12 |
| QUILMES INDL QUINSA SOCIETE | SP ADR CL B | 74838Y207 | 3744 | 205400 | SH | DEFINED | 3 |
| QUOVADX INC | COM | 74913K106 | 7 | 2000 | SH | DEFINED | 12 |
| QUOVADX INC | COM | 74913K106 | 93 | 25400 | SH | DEFINED | 3 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 19 | 4455 | SH | DEFINED | 2 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 5118411 | 118756681 | SH | DEFINED | 10 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 249957 | 57994600 | SH | DEFINED | 8 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 2166 | 502593 | SH | DEFINED | 12 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 250 | 57925 | SH | DEFINED | 5 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 213 | 49410 | SH | DEFINED | 11 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 0 | 13 | SH | DEFINED | 1 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 20 | 4723 | SH | DEFINED | 9 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 74 | 17209 | SH | DEFINED | 4 |
| R & B INC | COM | 749124103 | 1308 | 70750 | SH | DEFINED | 6 |
| R & G FINANCIAL CORP | CL B | 749136107 | 5 | 146 | SH | DEFINED | 11 |
| R & G FINANCIAL CORP | CL B | 749136107 | 93 | 2700 | SH | DEFINED | 12 |
| R & G FINANCIAL CORP | CL B | 749136107 | 51699 | 1496774 | SH | DEFINED | 3 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 104 | 2224 | SH | DEFINED | 2 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 71 | 1521 | SH | DEFINED | 12 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 304 | 6500 | SH | DEFINED | 9 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 10104 | 216350 | SH | DEFINED | 6 |
| RADA ELECTR INDS LTD | SHS NEW | M81863108 | 1 | 360 | SH | DEFINED | 12 |
| RADIAN GROUP INC | COM | 750236101 | 14794 | 347274 | SH | DEFINED | 8 |
| RADIAN GROUP INC | COM | 750236101 | 5 | 110 | SH | DEFINED | 11 |
| RADIAN GROUP INC | COM | 750236101 | 65 | 1529 | SH | DEFINED | 2 |
| RADIAN GROUP INC | COM | 750236101 | 2448 | 57470 | SH | DEFINED | 6 |
| RADIAN GROUP INC | COM | 750236101 | 23 | 538 | SH | DEFINED | 12 |
| RADIAN GROUP INC | COM | 750236101 | 106500 | 2500000 | SH | DEFINED | 10 |
| RADIO ONE INC | CL A | 75040P108 | 19 | 1000 | SH | DEFINED | 12 |
| RADIO ONE INC | CL D NON VTG | 75040P405 | 276 | 14900 | SH | DEFINED | 5 |
| RADIO SHACK CORP | COM | 750438103 | 245 | 7400 | SH | DEFINED | 5 |
| RADIO SHACK CORP | COM | 750438103 | 1217 | 36692 | SH | DEFINED | 12 |
| RADIO SHACK CORP | COM | 750438103 | 18695 | 563786 | SH | DEFINED | 3 |
| RADIO SHACK CORP | COM | 750438103 | 103 | 3100 | SH | DEFINED | 11 |
| RADYNE COMSTREAM INC | COM NEW | 750611402 | 10 | 1000 | SH | DEFINED | 12 |
| RADYNE COMSTREAM INC | COM NEW | 750611402 | 1496 | 157500 | SH | DEFINED | 3 |
| RAILAMERICA INC | COM | 750753105 | 55 | 4530 | SH | DEFINED | 12 |
| RAINDANCE COMM | COM | 75086X106 | 3 | 1000 | SH | DEFINED | 12 |
| RAINING DATA CORP | COM | 75087R108 | 23 | 6500 | SH | DEFINED | 12 |
| RAINMAKER SYSTEMS | COM | 750875106 | 6 | 2000 | SH | DEFINED | 12 |
| RAIT INVT TR | COM | 749227104 | 61 | 2050 | SH | DEFINED | 12 |
| RAMBUS INC DEL | COM | 750917106 | 4 | 150 | SH | DEFINED | 9 |
| RAMBUS INC DEL | COM | 750917106 | 17 | 600 | SH | DEFINED | 2 |
| RAMBUS INC DEL | COM | 750917106 | 73 | 2600 | SH | DEFINED | 12 |
| RAMTRON INTL CORP | COM NEW | 751907304 | 0 | 100 | SH | DEFINED | 12 |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 14 | 521 | SH | DEFINED | 11 |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 2191 | 78970 | SH | DEFINED | 3 |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 0 | 10 | SH | DEFINED | 12 |
| RAVEN INDS INC | COM | 754212108 | 138 | 4500 | SH | DEFINED | 12 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 1 | 50 | SH | DEFINED | 6 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 2 | 100 | SH | DEFINED | 11 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 57 | 2310 | SH | DEFINED | 3 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 101 | 4078 | SH | DEFINED | 12 |
| RAYONIER INC | COM | 754907103 | 28 | 649 | SH | DEFINED | 2 |
| RAYONIER INC | COM | 754907103 | 1667 | 38128 | SH | DEFINED | 12 |
| RAYOVAC CORP | COM | 755081106 | 4 | 135 | SH | DEFINED | 11 |
| RAYOVAC CORP | COM | 755081106 | 26 | 900 | SH | DEFINED | 12 |
| RAYOVAC CORP | COM | 755081106 | 14122 | 493770 | SH | DEFINED | 3 |
| RAYOVAC CORP | COM | 755081106 | 17689 | 618500 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| RAYTHEON CO | COM NEW | 755111507 | 1592 | 50795 | SH | DEFINED | 9 |
| RAYTHEON CO | COM NEW | 755111507 | 2058 | 65662 | SH | DEFINED | 12 |
| RAYTHEON CO | COM NEW | 755111507 | 36830 | 1175172 | SH | DEFINED | 6 |
| RAYTHEON CO | COM NEW | 755111507 | 0 | 8 | SH | DEFINED | 1 |
| RAYTHEON CO | COM NEW | 755111507 | 334 | 10670 | SH | DEFINED | 2 |
| RC2 CORP | COM | 749388104 | 306 | 10890 | SH | DEFINED | 6 |
| RC2 CORP | COM | 749388104 | 11321 | 411690 | SH | DEFINED | 3 |
| RC2 CORP | COM | 749388104 | 16 | 590 | SH | DEFINED | 11 |
| RCG COMPANIES INC | COM | 749328100 | 3 | 1858 | SH | DEFINED | 12 |
| RCM TECHNOLOGIES INC | COM NEW | 749360400 | 926 | 132625 | SH | DEFINED | 6 |
| RCN CORP | COM | 749361101 | 2 | 6536 | SH | DEFINED | 4 |
| READERS DIGEST ASSN INC | COM | 755267101 | 10021 | 711700 | SH | DEFINED | 6 |
| READERS DIGEST ASSN INC | COM | 755267101 | 28 | 1983 | SH | DEFINED | 12 |
| READERS DIGEST ASSOC | COM | 755267101 | 283 | 20100 | SH | DEFINED | |
| REAL ESTATE INCOME FUND INC | COM | 755881109 | 70 | 3800 | SH | DEFINED | 12 |
| REALNETWORKS INC | COM | 75605L104 | 65 | 10850 | SH | DEFINED | 12 |
| REALTY INCOME CORP | COM | 756109104 | 337 | 7550 | SH | DEFINED | 12 |
| REAVES UTIL INCOME FD | COM SH BEN INT | 756158101 | 75 | 3750 | SH | DEFINED | 12 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 27 | 950 | SH | DEFINED | 11 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 1130 | 40163 | SH | DEFINED | 12 |
| RED HAT INC | COM | 756577102 | 339 | 14710 | SH | DEFINED | 5 |
| RED HAT INC | COM | 756577102 | 26 | 1150 | SH | DEFINED | 2 |
| RED HAT INC | COM | 756577102 | 243 | 10650 | SH | DEFINED | 12 |
| REDBACK NETWORKS INC | COM NEW | 757209507 | 3 | 514 | SH | DEFINED | 12 |
| REDWOOD TR INC | COM | 758075402 | 14504 | 233290 | SH | DEFINED | 3 |
| REDWOOD TR INC | COM | 758075402 | 597 | 9596 | SH | DEFINED | 12 |
| REDWOOD TR INC | COM | 758075402 | 8 | 126 | SH | DEFINED | 11 |
| REEBOK INTL LTD | COM | 758110100 | 368 | 8892 | SH | DEFINED | 12 |
| REEBOK INTL LTD | COM | 758110100 | 24 | 590 | SH | DEFINED | 6 |
| REEBOK INTL LTD | COM | 758110100 | 21363 | 516645 | SH | DEFINED | 3 |
| REED ELSEVIER N V | SPONSORED ADR | 758204101 | 84 | 3155 | SH | DEFINED | 6 |
| REED ELSEVIER P L C | SPONSORED ADR | 758205108 | 1013 | 28545 | SH | DEFINED | 6 |
| REGAL BELOIT CORP | COM | 758750103 | 505 | 25300 | SH | DEFINED | |
| REGAL BELOIT CORP | COM | 758750103 | 28 | 1420 | SH | DEFINED | 12 |
| REGAL ENTMT GROUP | CL A | 758766109 | 976 | 44390 | SH | DEFINED | 6 |
| REGAL ENTMT GROUP | CL A | 758766109 | 147 | 6700 | SH | DEFINED | 12 |
| REGENCY CTRS CORP | COM | 758849103 | 98 | 2100 | SH | DEFINED | 12 |
| REGENERATION TECH INC DEL | COM | 75886N100 | 75 | 6600 | SH | DEFINED | 12 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 7 | 500 | SH | DEFINED | 2 |
| REGENT COMMUNICATIONS INC DE | COM | 758865109 | 4 | 636 | SH | DEFINED | 11 |
| REGIONS FINL CORP | COM | 758940100 | 99 | 2720 | SH | DEFINED | 11 |
| REGIONS FINL CORP | COM | 758940100 | 9 | 236 | SH | DEFINED | 9 |
| REGIONS FINL CORP | COM | 758940100 | 99 | 2720 | SH | DEFINED | 2 |
| REGIONS FINL CORP | COM | 758940100 | 230 | 6310 | SH | DEFINED | 6 |
| REGIONS FINL CORP | COM | 758940100 | 1351 | 37000 | SH | DEFINED | 12 |
| REGIS CORP MINN | COM | 758932107 | 4668 | 105035 | SH | DEFINED | 12 |
| REGIS CORP MINN | COM | 758932107 | 10292 | 231603 | SH | DEFINED | 3 |
| REGISTER COM INC | COM | 75914G101 | 6 | 1050 | SH | DEFINED | 12 |
| REHABCARE GROUP INC | COM | 759148109 | 101 | 5100 | SH | DEFINED | 6 |
| REHABCARE GROUP INC | COM | 759148109 | 17 | 860 | SH | DEFINED | 12 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 7 | 170 | SH | DEFINED | 9 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 15281 | 372970 | SH | DEFINED | 6 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 2 | 60 | SH | DEFINED | 12 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 18 | 500 | SH | DEFINED | 11 |
| RELIANT RES INC | COM | 75952B105 | 3 | 315 | SH | DEFINED | 9 |
| RELIANT RES INC | COM | 75952B105 | 71070 | 8651640 | SH | DEFINED | 6 |
| RELIANT RES INC | COM | 75952B105 | 1761 | 214510 | SH | DEFINED | 3 |
| RELIANT RES INC | COM | 75952B105 | 57 | 6952 | SH | DEFINED | 12 |
| RELIANT RES INC | COM | 75952B105 | 87 | 10536 | SH | DEFINED | 2 |
| RENAISSANCE LEARNING INC | COM | 75968L105 | 1627 | 61700 | SH | DEFINED | 3 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 233 | 4483 | SH | DEFINED | 12 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 280 | 5375 | SH | DEFINED | 5 |

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

| | | | | | | | |
|----------------------------|----------------|-----------|--------|---------|----|---------|----|
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 1139 | 21900 | SH | DEFINED | 11 |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 17596 | 338390 | SH | DEFINED | 6 |
| RENAL CARE GROUP INC | COM | 759930100 | 188 | 4105 | SH | DEFINED | 12 |
| RENT A CTR INC NEW | COM | 76009N100 | 20084 | 609341 | SH | DEFINED | 3 |
| RENT A CTR INC NEW | COM | 76009N100 | 7644 | 231925 | SH | DEFINED | 6 |
| RENT WAY INC | COM | 76009U104 | 44 | 5000 | SH | DEFINED | 12 |
| RENTECH INC | COM | 760112102 | 56 | 61000 | SH | DEFINED | 12 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 11 | 505 | SH | DEFINED | 9 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 38 | 1835 | SH | DEFINED | 11 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 318 | 15300 | SH | DEFINED | 2 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 1082 | 52002 | SH | DEFINED | 6 |
| REPUBLIC BANCORP INC | COM | 760282103 | 1298 | 92400 | SH | DEFINED | 3 |
| REPUBLIC BANCORP INC | COM | 760282103 | 40 | 2880 | SH | DEFINED | 12 |
| REPUBLIC BANCORP INC | COM | 760282103 | 13454 | 957590 | SH | DEFINED | 6 |
| REPUBLIC BANCORP INC | COM | 760282103 | 27 | 1951 | SH | DEFINED | 11 |
| REPUBLIC BANCORP KY | CL A | 760281204 | 384 | 19740 | SH | DEFINED | 12 |
| REPUBLIC FIRST BANCORP INC | COM | 760416107 | 3 | 264 | SH | DEFINED | 9 |
| REPUBLIC FIRST BANCORP INC | COM | 760416107 | 811 | 62400 | SH | DEFINED | 6 |
| REPUBLIC SVCS INC | COM | 760759100 | 637 | 23519 | SH | DEFINED | 12 |
| REPUBLIC SVCS INC | COM | 760759100 | 3 | 110 | SH | DEFINED | 6 |
| REPUBLIC SVCS INC | COM | 760759100 | 17084 | 631100 | SH | DEFINED | 8 |
| REPUBLIC SVCS INC | COM | 760759100 | 140596 | 5193800 | SH | DEFINED | 10 |
| REPUBLIC SVCS INC | COM | 760759100 | 43317 | 1600200 | SH | DEFINED | 13 |
| RES-CARE INC | COM | 760943100 | 1354 | 105932 | SH | DEFINED | 6 |
| RES-CARE INC | COM | 760943100 | 264 | 20640 | SH | DEFINED | 3 |
| RESEARCH FRONTIERS INC | COM | 760911107 | 9 | 900 | SH | DEFINED | 12 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 29728 | 319200 | SH | DEFINED | 7 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 29 | 315 | SH | DEFINED | 12 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 22 | 240 | SH | DEFINED | 9 |
| RESOURCES BANKSHARES CORP | COM | 76121R104 | 144 | 4426 | SH | DEFINED | 12 |
| RESPIRONICS INC | COM | 761230101 | 39577 | 732637 | SH | DEFINED | 3 |
| RESTORATION HARDWARE | COM | 760981100 | 50 | 10000 | SH | DEFINED | |
| RETALIX LTD | ORD | M8215W109 | 22 | 1100 | SH | DEFINED | 12 |
| REUTERS GROUP PLC | SPONSORED ADR | 76132M102 | 18 | 410 | SH | DEFINED | 11 |
| REUTERS GROUP PLC | SPONSORED ADR | 76132M102 | 996 | 23300 | SH | DEFINED | 6 |
| 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 | 2522 | 160223 | SH | DEFINED | 6 |
| REXAM PLC | SP ADR NEW2001 | 761655406 | 14923 | 356831 | SH | DEFINED | 6 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 25 | 875 | SH | DEFINED | 2 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 511 | 18000 | SH | DEFINED | 5 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 3 | 90 | SH | DEFINED | 6 |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 224 | 7890 | SH | DEFINED | 12 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 7 | 120 | SH | DEFINED | 2 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 173 | 2853 | SH | DEFINED | 12 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 88 | 1450 | SH | DEFINED | 3 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 8 | 133 | SH | DEFINED | 6 |
| RF MICRODEVICES INC | COM | 749941100 | 3399 | 401751 | SH | DEFINED | 12 |
| RF MICRODEVICES INC | COM | 749941100 | 4673 | 552400 | SH | DEFINED | 3 |
| RGC RES INC | COM | 74955L103 | 32 | 1370 | SH | DEFINED | 12 |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 443 | 25749 | SH | DEFINED | 12 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 10905 | 108043 | SH | DEFINED | 6 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 10634 | 105730 | SH | DEFINED | 2 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 819 | 8140 | SH | DEFINED | 11 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 15 | 150 | SH | DEFINED | 9 |
| RITE AID CORP | COM | 767754104 | 73 | 13500 | SH | DEFINED | 2 |
| RITE AID CORP | COM | 767754104 | 22 | 4000 | SH | DEFINED | 9 |
| RITE AID CORP | COM | 767754104 | 477 | 87622 | SH | DEFINED | 12 |
| RIVIANA FOODS INC | COM | 769536103 | 1746 | 62366 | SH | DEFINED | 6 |
| RIVIANA FOODS INC | COM | 769536103 | 172 | 6162 | SH | DEFINED | 12 |
| RLI CORP | COM | 749607107 | 7224 | 187150 | SH | DEFINED | 1 |
| RLI CORP | COM | 749607107 | 69 | 1786 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|---------------|-------|---------|----|---------|----|
| RMK HIGH INCOME FD INC | COM SHS | 74963B105 | 634 | 38005 | SH | DEFINED | 12 |
| RMR REAL ESTATE FD | SH BEN INT | 74963F106 | 177 | 11840 | SH | DEFINED | 12 |
| ROANOKE ELEC STL CORP | COM | 769841107 | 17 | 1200 | SH | DEFINED | 12 |
| ROBERT HALF INTL INC | COM | 770323103 | 219 | 9270 | SH | DEFINED | 12 |
| ROCK-TENN CO | CL A | 772739207 | 7 | 490 | SH | DEFINED | 12 |
| ROCK-TENN CO | CL A | 772739207 | 9 | 600 | SH | DEFINED | 11 |
| ROCK-TENN CO | CL A | 772739207 | 335 | 23250 | SH | DEFINED | 3 |
| ROCK-TENN CO | CL A | 772739207 | 36 | 2500 | SH | DEFINED | 6 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 23719 | 684127 | SH | DEFINED | 3 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 4197 | 121050 | SH | DEFINED | 11 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 359 | 10360 | SH | DEFINED | 12 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 35 | 1000 | SH | DEFINED | 2 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 28 | 800 | SH | DEFINED | 9 |
| ROCKWELL COLLINS INC | COM | 774341101 | 8 | 240 | SH | DEFINED | 6 |
| ROCKWELL COLLINS INC | COM | 774341101 | 1580 | 49970 | SH | DEFINED | 12 |
| ROCKWELL COLLINS INC | COM | 774341101 | 32 | 1000 | SH | DEFINED | 2 |
| ROCKWELL COLLINS INC | COM | 774341101 | 66 | 2100 | SH | DEFINED | 9 |
| ROFIN SINAR TECHNOLO | COM | 775043102 | 30 | 1000 | SH | DEFINED | |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 14552 | 489630 | SH | DEFINED | 3 |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 17 | 585 | SH | DEFINED | 11 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 19987 | 1072150 | SH | DEFINED | 7 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 748 | 40000 | SH | DEFINED | 12 |
| ROGERS CORP | COM | 775133101 | 23 | 432 | SH | DEFINED | 11 |
| ROGERS CORP | COM | 775133101 | 16 | 300 | SH | DEFINED | 12 |
| ROHM & HAAS CO | COM | 775371107 | 36 | 900 | SH | DEFINED | 11 |
| ROHM & HAAS CO | COM | 775371107 | 115 | 2874 | SH | DEFINED | 12 |
| ROHM & HAAS CO | COM | 775371107 | 252 | 6325 | SH | DEFINED | 2 |
| ROHM & HAAS CO | COM | 775371107 | 4267 | 107100 | SH | DEFINED | 3 |
| ROLLINS INC | COM | 775711104 | 19513 | 757180 | SH | DEFINED | 3 |
| ROLLINS INC | COM | 775711104 | 23 | 900 | SH | DEFINED | 9 |
| ROLLINS INC | COM | 775711104 | 10 | 384 | SH | DEFINED | 12 |
| ROPER INDS INC NEW | COM | 776696106 | 10 | 200 | SH | DEFINED | 12 |
| ROSS STORES INC | COM | 778296103 | 40 | 1310 | SH | DEFINED | 12 |
| ROSS SYS INC | COM NEW | 778303206 | 2 | 100 | SH | DEFINED | 12 |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 3951 | 265200 | SH | DEFINED | 3 |
| ROTO ROOTER INC NEW | COM | 778787101 | 5 | 100 | SH | DEFINED | 2 |
| ROTO ROOTER INC NEW | COM | 778787101 | 86 | 1700 | SH | DEFINED | 9 |
| ROUSE CO | COM | 779273101 | 857 | 15981 | SH | DEFINED | 12 |
| ROUSE CO | COM | 779273101 | 176 | 3292 | SH | DEFINED | 9 |
| ROUSE CO | COM | 779273101 | 23 | 432 | SH | DEFINED | 2 |
| ROUSE CO | COM | 779273101 | 19 | 350 | SH | DEFINED | 11 |
| ROWAN COMPANIES INC | COM | 779382100 | 105 | 5000 | SH | DEFINED | |
| ROWAN COS INC | COM | 779382100 | 10 | 493 | SH | DEFINED | 11 |
| ROWAN COS INC | COM | 779382100 | 13 | 594 | SH | DEFINED | 12 |
| ROWAN COS INC | COM | 779382100 | 19 | 880 | SH | DEFINED | 6 |
| ROWE COS | COM | 779528108 | 3 | 600 | SH | DEFINED | 12 |
| ROXIO INC | COM | 780008108 | 0 | 5 | SH | DEFINED | 7 |
| ROXIO INC | COM | 780008108 | 1 | 180 | SH | DEFINED | 12 |
| ROYAL & SUN ALLIANCE INS | SPON ADR NEW | 78004V202 | 10 | 1335 | SH | DEFINED | 11 |
| ROYAL BANCSHARES PA INC | CL A | 780081105 | 41 | 1590 | SH | DEFINED | 6 |
| ROYAL BANCSHARES PA INC | CL A | 780081105 | 3 | 102 | SH | DEFINED | 12 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 2331 | 48858 | SH | DEFINED | 12 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 71318 | 1498479 | SH | DEFINED | 7 |
| ROYAL CARIBBEAN CRUISES LTD | NOTE | 2/0 780153AK8 | 1361 | 25000 | SH | DEFINED | 12 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 107 | 2436 | SH | DEFINED | 12 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 9079 | 205498 | SH | DEFINED | 6 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 4202 | 88320 | SH | DEFINED | 3 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 3570 | 75039 | SH | DEFINED | 2 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 1903 | 40000 | SH | DEFINED | 10 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 1263 | 26536 | SH | DEFINED | 9 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 772 | 16206 | SH | DEFINED | 1 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 651 | 13680 | SH | DEFINED | 5 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 71 | 1500 | SH | DEFINED | 6 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 7686 | 161543 | SH | DEFINED | 12 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 313 | 5000 | SH | DEFINED | 7 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 224 | 4700 | SH | DEFINED | 4 |
| ROYAL DUTCH PETE CO | NY REG EUR .56 | 780257804 | 185 | 3884 | SH | DEFINED | 11 |
| ROYAL GOLD INC | COM | 780287108 | 16 | 900 | SH | DEFINED | 12 |
| ROYAL KPN NV | SPONSORED ADR | 780641205 | 8826 | 1122810 | SH | DEFINED | 6 |
| ROYCE FOCUS TR | COM | 78080N108 | 89 | 9376 | SH | DEFINED | 12 |
| ROYCE MICRO-CAP TR INC | COM | 780915104 | 2868 | 214185 | SH | DEFINED | 12 |
| ROYCE VALUE TR INC | COM | 780910105 | 5477 | 307692 | SH | DEFINED | 12 |
| RPM INTL INC | COM | 749685103 | 2782 | 168200 | SH | DEFINED | 3 |
| RPM INTL INC | COM | 749685103 | 3012 | 182115 | SH | DEFINED | 11 |
| RPM INTL INC | COM | 749685103 | 1224 | 74000 | SH | DEFINED | 6 |
| RPM INTL INC | COM | 749685103 | 307 | 18585 | SH | DEFINED | 12 |
| RUBY TUESDAY INC | COM | 781182100 | 118 | 3680 | SH | DEFINED | 2 |
| RUBY TUESDAY INC | COM | 781182100 | 1695 | 52727 | SH | DEFINED | 12 |
| RUBY TUESDAY INC | COM | 781182100 | 22333 | 694650 | SH | DEFINED | 3 |
| RUDDICK CORP | COM | 781258108 | 20364 | 1006150 | SH | DEFINED | 6 |
| RUDDICK CORP | COM | 781258108 | 107 | 5300 | SH | DEFINED | 12 |
| RUDDICK CORP | COM | 781258108 | 4818 | 238060 | SH | DEFINED | 3 |
| RUSH ENTERPRISES INC | CL A | 781846209 | 128 | 11000 | SH | DEFINED | 6 |
| RUSS BERRIE & CO | COM | 782233100 | 56 | 1600 | SH | DEFINED | 11 |
| RUSSELL CORP | COM | 782352108 | 8 | 450 | SH | DEFINED | 12 |
| RUSSELL CORP | COM | 782352108 | 13247 | 725480 | SH | DEFINED | 6 |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 13 | 377 | SH | DEFINED | 2 |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 1128 | 25100 | SH | DEFINED | 7 |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 10215 | 298786 | SH | DEFINED | 6 |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 22 | 1300 | SH | DEFINED | 11 |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 12415 | 722625 | SH | DEFINED | 6 |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 2259 | 131500 | SH | DEFINED | 3 |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 126 | 7376 | SH | DEFINED | 12 |
| RYDER SYS INC | COM | 783549108 | 41 | 1050 | SH | DEFINED | 11 |
| RYDER SYS INC | COM | 783549108 | 1117 | 28850 | SH | DEFINED | 12 |
| RYDER SYS INC | COM | 783549108 | 1183 | 30550 | SH | DEFINED | 6 |
| RYDEX ETF TRUST | S&P 500 EQ TRD | 78355W106 | 278 | 1985 | SH | DEFINED | 12 |
| RYERSON TULL INC NEW | COM | 78375P107 | 304 | 23227 | SH | DEFINED | 12 |
| RYLAND GROUP INC | COM | 783764103 | 61 | 683 | SH | DEFINED | 12 |
| RYLAND GROUP INC | COM | 783764103 | 64646 | 727746 | SH | DEFINED | 3 |
| RYLAND GROUP INC | COM | 783764103 | 13 | 150 | SH | DEFINED | 11 |
| S & T BANCORP INC | COM | 783859101 | 905 | 30109 | SH | DEFINED | 6 |
| S Y BANCORP INC | COM | 785060104 | 22 | 1000 | SH | DEFINED | 12 |
| S&K FAMOUS BRANDS INC | COM | 783774102 | 373 | 21000 | SH | DEFINED | 6 |
| S&P 500 PROTECTED EQUITY FD | COM | 78379P103 | 19 | 2080 | SH | DEFINED | 12 |
| S1 CORPORATION | COM | 78463B101 | 12 | 1600 | SH | DEFINED | 12 |
| SABINE ROYALTY TR | UNIT BEN INT | 785688102 | 122 | 3745 | SH | DEFINED | 12 |
| SABRE HLDGS CORP | CL A | 785905100 | 1606 | 64741 | SH | DEFINED | 12 |
| SABRE HLDGS CORP | CL A | 785905100 | 31196 | 1257400 | SH | DEFINED | 10 |
| SABRE HLDGS CORP | CL A | 785905100 | 4715 | 190030 | SH | DEFINED | 3 |
| SABRE HLDGS CORP | CL A | 785905100 | 4535 | 182800 | SH | DEFINED | 8 |
| SABRE HLDGS CORP | CL A | 785905100 | 4837 | 194964 | SH | DEFINED | 6 |
| SAFECO CORP | COM | 786429100 | 3396 | 78676 | SH | DEFINED | 2 |
| SAFECO CORP | COM | 786429100 | 1759 | 40738 | SH | DEFINED | 12 |
| SAFECO CORP | COM | 786429100 | 117 | 2710 | SH | DEFINED | 6 |
| SAFECO CORP | COM | 786429100 | 95 | 2200 | SH | DEFINED | 11 |
| SAFEGUARD SCIENTIFICS INC | COM | 786449108 | 284 | 76240 | SH | DEFINED | 12 |
| SAFENET INC | COM | 78645R107 | 4923 | 131142 | SH | DEFINED | 3 |
| SAFENET INC | COM | 78645R107 | 1 | 14 | SH | DEFINED | 12 |
| SAFENET INC | COM | 78645R107 | 14 | 374 | SH | DEFINED | 11 |
| SAFETY INS GROUP INC | COM | 78648T100 | 2498 | 131744 | SH | DEFINED | 6 |
| SAFEWAY INC | COM NEW | 786514208 | 7 | 325 | SH | DEFINED | 4 |
| SAFEWAY INC | COM NEW | 786514208 | 141 | 6843 | SH | DEFINED | 11 |
| SAFEWAY INC | COM NEW | 786514208 | 373 | 18146 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| SAFEWAY INC | COM NEW | 786514208 | 672 | 32665 | SH | DEFINED | 5 |
| SAFEWAY INC | COM NEW | 786514208 | 1052 | 51110 | SH | DEFINED | 6 |
| SAFEWAY INC | COM NEW | 786514208 | 2052 | 99700 | SH | DEFINED | 8 |
| SAFEWAY INC | COM NEW | 786514208 | 2119 | 102985 | SH | DEFINED | 2 |
| SAGA COMMUNICATIONS | CL A | 786598102 | 12 | 656 | SH | DEFINED | 12 |
| SAKS INC | COM | 79377W108 | 24202 | 1375141 | SH | DEFINED | 3 |
| SAKS INC | COM | 79377W108 | 14 | 800 | SH | DEFINED | 1 |
| SAKS INC | COM | 79377W108 | 65 | 3700 | SH | DEFINED | 6 |
| SAKS INC | COM | 79377W108 | 840 | 47755 | SH | DEFINED | 12 |
| SALISBURY BANCORP INC | COM | 795226109 | 8 | 200 | SH | DEFINED | 12 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 145 | 5000 | SH | DEFINED | 12 |
| SALOMON BR EMRG MKTS INC II. | COM | 794910109 | 97 | 6000 | SH | DEFINED | 12 |
| SALOMON BR EMRG MKTS INC II. | COM | 794910109 | 16 | 1000 | SH | DEFINED | 9 |
| SALOMON BR GLBL PRTRNS INC F | COM | 794914101 | 25 | 1650 | SH | DEFINED | 12 |
| SALOMON BROS 2008 WORLDWIDE | COM | 79548R103 | 285 | 25229 | SH | DEFINED | 12 |
| SALOMON BROS EMERG MKT DEBT | COM | 79550E107 | 103 | 5269 | SH | DEFINED | 12 |
| SALOMON BROS GLBL HIGH INC F | COM | 79550G102 | 5 | 325 | SH | DEFINED | 12 |
| SALOMON BROS HIGH INCOME FD | COM | 79547Q106 | 140 | 12300 | SH | DEFINED | 12 |
| SALOMON BROS HIGH INCOME FD | COM | 794907105 | 480 | 37570 | SH | DEFINED | 12 |
| SALOMON BROS WORLDWIDE INCOM | COM | 79548T109 | 471 | 28900 | SH | DEFINED | 12 |
| SALOMON BROTHERS FD INC | COM | 795477108 | 206 | 16955 | SH | DEFINED | 12 |
| SAN JUAN BASIN RTY TR | UNIT BEN INT | 798241105 | 148 | 7350 | SH | DEFINED | 12 |
| SAN PAOLO-IMI S P A | SPONSORED ADR | 799175104 | 241 | 10523 | SH | DEFINED | 2 |
| SANCHEZ COMPUTER ASSOCS INC | COM | 799702105 | 190 | 29000 | SH | DEFINED | 12 |
| SANDERSON FARMS INC | COM | 800013104 | 40 | 1086 | SH | DEFINED | 12 |
| SANDERSON FARMS INC | COM | 800013104 | 2 | 60 | SH | DEFINED | 11 |
| SANDERSON FARMS INC | COM | 800013104 | 11669 | 317685 | SH | DEFINED | 3 |
| SANDERSON FARMS INC | COM | 800013104 | 1647 | 44850 | SH | DEFINED | 6 |
| SANDISK CORP | COM | 80004C101 | 22 | 780 | SH | DEFINED | 2 |
| SANDISK CORP | COM | 80004C101 | 72 | 2530 | SH | DEFINED | 4 |
| SANDISK CORP | COM | 80004C101 | 5593 | 150000 | SH | DEFINED | 7 |
| SANDISK CORP | COM | 80004C101 | 16808 | 592660 | SH | DEFINED | 3 |
| SANDISK CORP | COM | 80004C101 | 1387 | 48880 | SH | DEFINED | 12 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 1297 | 35761 | SH | DEFINED | 12 |
| SANFILIPPO JOHN B & SON INC | COM | 800422107 | 1101 | 30000 | SH | DEFINED | 3 |
| SANFILIPPO JOHN B & SON INC | COM | 800422107 | 270 | 7350 | SH | DEFINED | 6 |
| SANGAMO BIOSCIENCES INC | COM | 800677106 | 23 | 3650 | SH | DEFINED | 12 |
| SANMINA SCI CORP | COM | 800907107 | 13649 | 1236340 | SH | DEFINED | 3 |
| SANMINA SCI CORP | COM | 800907107 | 2923 | 264740 | SH | DEFINED | 11 |
| SANMINA SCI CORP | COM | 800907107 | 300 | 27150 | SH | DEFINED | 5 |
| SANMINA SCI CORP | COM | 800907107 | 267 | 24253 | SH | DEFINED | 12 |
| SANMINA SCI CORP | COM | 800907107 | 284 | 25700 | SH | DEFINED | 4 |
| SANTA FE ENERGY TR | RCPT DEP UNITS | 802013102 | 2 | 50 | SH | DEFINED | 12 |
| SANTOS LIMITED | SPONSORED ADR | 803021609 | 0 | 19 | SH | DEFINED | 1 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 21 | 538 | SH | DEFINED | 9 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 50 | 1270 | SH | DEFINED | 2 |
| SAPIENT CORP | COM | 803062108 | 4 | 600 | SH | DEFINED | 12 |
| SAPPI LTD | SPON ADR NEW | 803069202 | 33168 | 2429867 | SH | DEFINED | 6 |
| SARA LEE CORP | COM | 803111103 | 92 | 4200 | SH | DEFINED | 11 |
| SARA LEE CORP | COM | 803111103 | 694 | 31750 | SH | DEFINED | 5 |
| SARA LEE CORP | COM | 803111103 | 14 | 500 | SH | DEFINED | 7 |
| SARA LEE CORP | COM | 803111103 | 1194 | 54630 | SH | DEFINED | 3 |
| SARA LEE CORP | COM | 803111103 | 1318 | 60304 | SH | DEFINED | 9 |
| SARA LEE CORP | COM | 803111103 | 2081 | 95209 | SH | DEFINED | 2 |
| SARA LEE CORP | COM | 803111103 | 5686 | 260116 | SH | DEFINED | 12 |
| SARA LEE CORP | COM | 803111103 | 40020 | 1830708 | SH | DEFINED | 6 |
| SAUER-DANFOSS INC | COM | 804137107 | 27 | 2000 | SH | DEFINED | 12 |
| SAUL CTRS INC | COM | 804395101 | 52 | 1700 | SH | DEFINED | 11 |
| SAUL CTRS INC | COM | 804395101 | 674 | 22070 | SH | DEFINED | 12 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 4000 | 1044438 | SH | DEFINED | 3 |
| SAVVIS COMMUNICATIONS CORP | COM | 805423100 | 94 | 45000 | SH | DEFINED | 12 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 126 | 32500 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| SBC COMMUNICATIONS INC | COM | 78387G103 | 12232 | 498468 | SH | DEFINED | 2 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 40 | 1646 | SH | DEFINED | 4 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 22299 | 908692 | SH | DEFINED | 6 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 11855 | 483092 | SH | DEFINED | 3 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 8592 | 350141 | SH | DEFINED | 12 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 4838 | 150000 | SH | DEFINED | 7 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 778 | 31688 | SH | DEFINED | 11 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 435 | 17714 | SH | DEFINED | 5 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 355 | 14463 | SH | DEFINED | 9 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 244 | 9946 | SH | DEFINED | 1 |
| SBS TECHNOLOGIES INC | COM | 78387P103 | 771 | 49900 | SH | DEFINED | 3 |
| SBS TECHNOLOGIES INC | COM | 78387P103 | 2 | 100 | SH | DEFINED | 12 |
| SCANA CORP NEW | COM | 80589M102 | 154 | 4352 | SH | DEFINED | 11 |
| SCANA CORP NEW | COM | 80589M102 | 18 | 510 | SH | DEFINED | 2 |
| SCANA CORP NEW | COM | 80589M102 | 75 | 2130 | SH | DEFINED | 6 |
| SCANA CORP NEW | COM | 80589M102 | 2280 | 64493 | SH | DEFINED | 12 |
| SCANSOFT INC | COM | 80603P107 | 22 | 3900 | SH | DEFINED | 12 |
| SCANSOFT INC | COM | 80603P107 | 406 | 73154 | SH | DEFINED | 11 |
| SCANSOURCE INC | COM | 806037107 | 2521 | 52590 | SH | DEFINED | 3 |
| SCHEIN HENRY INC | COM | 806407102 | 563 | 7900 | SH | DEFINED | 3 |
| SCHEIN HENRY INC | COM | 806407102 | 36 | 500 | SH | DEFINED | 12 |
| SCHEIN HENRY INC | COM | 806407102 | 86 | 1200 | SH | DEFINED | 4 |
| SCHERING A G | SPONSORED ADR | 806585204 | 11 | 235 | SH | DEFINED | 11 |
| SCHERING PLOUGH CORP | COM | 806605101 | 49 | 3000 | SH | DEFINED | 6 |
| SCHERING PLOUGH CORP | COM | 806605101 | 6179 | 380965 | SH | DEFINED | 12 |
| SCHERING PLOUGH CORP | COM | 806605101 | 86 | 5300 | SH | DEFINED | 4 |
| SCHERING PLOUGH CORP | COM | 806605101 | 90 | 5573 | SH | DEFINED | 11 |
| SCHERING PLOUGH CORP | COM | 806605101 | 148 | 9131 | SH | DEFINED | 9 |
| SCHERING PLOUGH CORP | COM | 806605101 | 1206 | 74356 | SH | DEFINED | 2 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2806 | 172979 | SH | DEFINED | 3 |
| SCHERING PLOUGH CORP | COM | 806605101 | 4 | 200 | SH | DEFINED | 7 |
| SCHLUMBERGER LTD | COM | 806857108 | 3771 | 59067 | SH | DEFINED | 2 |
| SCHLUMBERGER LTD | COM | 806857108 | 420 | 6585 | SH | DEFINED | 5 |
| SCHLUMBERGER LTD | COM | 806857108 | 472 | 7400 | SH | DEFINED | 1 |
| SCHLUMBERGER LTD | COM | 806857108 | 833 | 13047 | SH | DEFINED | 9 |
| SCHLUMBERGER LTD | COM | 806857108 | 1121 | 17556 | SH | DEFINED | 3 |
| SCHLUMBERGER LTD | COM | 806857108 | 1593 | 24950 | SH | DEFINED | 6 |
| SCHLUMBERGER LTD | COM | 806857108 | 1493 | 23390 | SH | DEFINED | 11 |
| SCHLUMBERGER LTD | COM | 806857108 | 6180 | 96788 | SH | DEFINED | 12 |
| SCHLUMBERGER LTD | COM | 806857108 | 6310 | 75200 | SH | DEFINED | 7 |
| SCHLUMBERGER LTD | COM | 806857108 | 166 | 2600 | SH | DEFINED | 4 |
| SCHNITZER STL INDS | CL A | 806882106 | 35230 | 1105075 | SH | DEFINED | 3 |
| SCHOLASTIC CORP | COM | 807066105 | 15 | 550 | SH | DEFINED | 12 |
| SCHOLASTIC CORP | COM | 807066105 | 31 | 1130 | SH | DEFINED | 1 |
| SCHOLASTIC CORP | COM | 807066105 | 2295 | 84205 | SH | DEFINED | 6 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 11227 | 315631 | SH | DEFINED | 6 |
| SCHULMAN A INC | COM | 808194104 | 14 | 700 | SH | DEFINED | 11 |
| SCHULMAN A INC | COM | 808194104 | 381 | 19390 | SH | DEFINED | 12 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 21 | 1840 | SH | DEFINED | 11 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 265 | 22849 | SH | DEFINED | 12 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 842 | 72518 | SH | DEFINED | 9 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1009 | 86874 | SH | DEFINED | 2 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 24 | 750 | SH | DEFINED | 11 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 908 | 28100 | SH | DEFINED | 3 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 9685 | 299850 | SH | DEFINED | 6 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 2262 | 418800 | SH | DEFINED | 12 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 3 | 100 | SH | DEFINED | 9 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 78 | 2400 | SH | DEFINED | 4 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 194 | 6000 | SH | DEFINED | 2 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 404 | 12500 | SH | DEFINED | 11 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 437 | 13500 | SH | DEFINED | 5 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 1556 | 48127 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 13718 | 424170 | SH | DEFINED | 3 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 52 | 2800 | SH | DEFINED | 9 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 77 | 4100 | SH | DEFINED | 12 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 8024 | 428640 | SH | DEFINED | 3 |
| SCIQUEST INC | COM NEW | 80908Q404 | 1 | 266 | SH | DEFINED | 12 |
| SCITEX LTD | ORD | 809090103 | 27 | 4875 | SH | DEFINED | 12 |
| SCOTTISH PWR PLC | SPON ADR FINAL | 81013T705 | 15 | 526 | SH | DEFINED | 9 |
| SCOTTISH RE GROUP LTD | ORD | G7885T104 | 16 | 660 | SH | DEFINED | 11 |
| SCOTTS CO | CL A | 810186106 | 353 | 5500 | SH | DEFINED | 2 |
| SCOTTS CO | CL A | 810186106 | 1421 | 22150 | SH | DEFINED | 12 |
| SCOTTS CO | CL A | 810186106 | 1 | 20 | SH | DEFINED | 6 |
| SCP POOL CORP | COM | 784028102 | 537 | 14410 | SH | DEFINED | 11 |
| SCP POOL CORP | COM | 784028102 | 56 | 1500 | SH | DEFINED | 12 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 25 | 250 | SH | DEFINED | 11 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 165 | 1632 | SH | DEFINED | 12 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 404 | 4000 | SH | DEFINED | 5 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 503 | 4971 | SH | DEFINED | 2 |
| SCS TRANSN INC | COM | 81111T102 | 6326 | 290200 | SH | DEFINED | 3 |
| SCUDDER GLOBAL HIGH INCOME F | COM | 81115E101 | 4 | 500 | SH | DEFINED | 12 |
| SCUDDER HIGH INCOME TR | SH BEN INT | 811153105 | 137 | 19590 | SH | DEFINED | 12 |
| SCUDDER INTER GOVT TR | SH BEN INT | 811163104 | 74 | 10745 | SH | DEFINED | 12 |
| SCUDDER MULTI-MARKET INCOME | SH BEN INT | 81118Q101 | 87 | 9775 | SH | DEFINED | 12 |
| SCUDDER RREEF REAL EST FD II | COM | 81119R108 | 361 | 23251 | SH | DEFINED | 12 |
| SCUDDER RREEF REAL ESTATE FD | COM | 81119Q100 | 438 | 21111 | SH | DEFINED | 12 |
| SCUDDER STRATEGIC MUN INCOME | COM SH BEN INT | 811234103 | 74 | 5650 | SH | DEFINED | 12 |
| SEA CONTAINERS LTD | CL A | 811371707 | 63 | 3035 | SH | DEFINED | 12 |
| SEA CONTAINERS LTD | CL B | 811371103 | 31 | 1496 | SH | DEFINED | 12 |
| SEABOARD CORP | COM | 811543107 | 17 | 50 | SH | DEFINED | 12 |
| SEABULK INTL INC | COM | 81169P101 | 2 | 174 | SH | DEFINED | 12 |
| SEACHANGE INTL INC | COM | 811699107 | 46 | 3000 | SH | DEFINED | 12 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 23 | 1100 | SH | DEFINED | 11 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 123 | 5940 | SH | DEFINED | 1 |
| SEACOAST BKG CORP FLA | COM | 811707306 | 1895 | 91536 | SH | DEFINED | 12 |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 3 | 100 | SH | DEFINED | 12 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 83 | 5150 | SH | DEFINED | 11 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 11 | 500 | SH | DEFINED | 7 |
| Seagate Technology | COM | G7945J104 | 662 | 40000 | SH | DEFINED | |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 11896 | 737435 | SH | DEFINED | 6 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 3196 | 198152 | SH | DEFINED | 12 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 119307 | 7396600 | SH | DEFINED | 10 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 61671 | 3823400 | SH | DEFINED | 8 |
| SEALED AIR CORP NEW | COM | 81211K100 | 25 | 500 | SH | DEFINED | 2 |
| SEALED AIR CORP NEW | COM | 81211K100 | 21 | 415 | SH | DEFINED | 12 |
| SEALED AIR CORP NEW | COM | 81211K100 | 10 | 195 | SH | DEFINED | 9 |
| SEALED AIR CORP NEW | COM | 81211K100 | 90 | 1819 | SH | DEFINED | 4 |
| SEALED AIR CORP NEW | COM | 81211K100 | 13894 | 279380 | SH | DEFINED | 3 |
| SEALED AIR CORP NEW | COM | 81211K100 | 24 | 480 | SH | DEFINED | 11 |
| SEARS ROEBUCK & CO | COM | 812387108 | 11 | 248 | SH | DEFINED | 9 |
| SEARS ROEBUCK & CO | COM | 812387108 | 67 | 1552 | SH | DEFINED | 2 |
| SEARS ROEBUCK & CO | COM | 812387108 | 3223 | 75010 | SH | DEFINED | 6 |
| SEARS ROEBUCK & CO | COM | 812387108 | 928 | 21594 | SH | DEFINED | 12 |
| SEATTLE GENETICS INC | COM | 812578102 | 1204 | 142351 | SH | DEFINED | 12 |
| Seattle Genetics | COM | 812578102 | 578 | 75000 | SH | DEFINED | |
| SECOND BANCORP INC | COM | 813114105 | 3601 | 111013 | SH | DEFINED | 6 |
| SECURE COMPUTING CORP | COM | 813705100 | 20 | 1250 | SH | DEFINED | 12 |
| SEI INVESTMENTS CO | COM | 784117103 | 719 | 21800 | SH | DEFINED | 12 |
| SEI INVESTMENTS CO | COM | 784117103 | 6 | 180 | SH | DEFINED | 9 |
| SELECT COMFORT CORP | COM | 81616X103 | 4 | 150 | SH | DEFINED | 12 |
| SELECT MEDICAL CORP | COM | 816196109 | 15732 | 942020 | SH | DEFINED | 3 |
| SELECT MEDICAL CORP | COM | 816196109 | 17 | 1000 | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 205 | 6971 | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 74 | 2814 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 133 | 4458 | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 21 | 904 | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 89 | 3043 | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 26 | 983 | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 10 | 500 | SH | DEFINED | 2 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 146 | 6000 | SH | DEFINED | 2 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 507 | 20862 | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 20 | 619 | SH | DEFINED | 12 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 426 | 21154 | SH | DEFINED | 12 |
| SELECTICA INC | COM | 816288104 | 120 | 22000 | SH | DEFINED | 1 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 11 | 300 | SH | DEFINED | 12 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 82 | 2350 | SH | DEFINED | 11 |
| SELECTIVE INS GROUP INC | COM | 816300107 | 3421 | 97552 | SH | DEFINED | 3 |
| SELIGMAN QUALITY MUN FD INC | COM | 816343107 | 11 | 835 | SH | DEFINED | 12 |
| SELIGMAN SELECT MUN FD INC | COM | 816344105 | 75 | 6700 | SH | DEFINED | 12 |
| SEMICONDUCTOR HLDERS TR | DEP RCPT | 816636203 | 324 | 8200 | SH | DEFINED | 12 |
| SEMITOOL INC | COM | 816909105 | 1305 | 103100 | SH | DEFINED | 3 |
| SEMOTUS SOLUTIONS INC | COM | 81684P107 | 2 | 2600 | SH | DEFINED | 12 |
| SEMPRA ENERGY | COM | 816851109 | 26 | 816 | SH | DEFINED | 11 |
| SEMPRA ENERGY | COM | 816851109 | 128 | 4030 | SH | DEFINED | 6 |
| SEMPRA ENERGY | COM | 816851109 | 524 | 16485 | SH | DEFINED | 12 |
| SEMPRA ENERGY | COM | 816851109 | 21439 | 674193 | SH | DEFINED | 3 |
| SEMPRA ENERGY | INCOME EQTY UT | 816851208 | 9978 | 260000 | SH | DEFINED | 7 |
| SEMTECH CORP | COM | 816850101 | 18 | 805 | SH | DEFINED | 11 |
| SENECA FOODS CORP NEW | CL B | 817070105 | 7 | 400 | SH | DEFINED | 12 |
| SENIOR HIGH INCOME PORTFOLIO | COM | 81721E107 | 188 | 30913 | SH | DEFINED | 12 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 4 | 187 | SH | DEFINED | 9 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 2521 | 129264 | SH | DEFINED | 12 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 10595 | 543340 | SH | DEFINED | 3 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 26 | 1400 | SH | DEFINED | 2 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 1010 | 54085 | SH | DEFINED | 12 |
| SENSIENT TECHNOLOGIES CORP | COM | 81725T100 | 19215 | 1029200 | SH | DEFINED | 6 |
| SEPRACOR INC | COM | 817315104 | 91390 | 1900000 | SH | DEFINED | 10 |
| SEPRACOR INC | COM | 817315104 | 129870 | 2700000 | SH | DEFINED | 13 |
| SEPRACOR INC | COM | 817315104 | 148 | 3067 | SH | DEFINED | 12 |
| SEPRACOR INC | COM | 817315104 | 24064 | 500300 | SH | DEFINED | 8 |
| SEQUA CORPORATION | CL A | 817320104 | 1 | 14 | SH | DEFINED | 12 |
| SERENA SOFTWARE INC | COM | 817492101 | 8 | 400 | SH | DEFINED | 11 |
| SERVICE CORP INTL | COM | 817565104 | 6 | 860 | SH | DEFINED | 6 |
| SERVICE CORP INTL | COM | 817565104 | 5934 | 794390 | SH | DEFINED | 3 |
| SERVICE CORP INTL | COM | 817565104 | 56 | 7500 | SH | DEFINED | 2 |
| SERVICE CORP INTL | COM | 817565104 | 5 | 700 | SH | DEFINED | 11 |
| SERVICE CORP INTL | COM | 817565104 | 4 | 500 | SH | DEFINED | 9 |
| SERVICE CORP INTL | COM | 817565104 | 1122 | 150150 | SH | DEFINED | 12 |
| SERVICEMASTER CO | COM | 81760N109 | 2970 | 247327 | SH | DEFINED | 12 |
| SERVICEMASTER CO | COM | 81760N109 | 29 | 2400 | SH | DEFINED | 3 |
| SERVICEMASTER CO | COM | 81760N109 | 65 | 5378 | SH | DEFINED | 11 |
| SERVICEMASTER CO | COM | 81760N109 | 263 | 21886 | SH | DEFINED | 2 |
| SERVICEMASTER CO | COM | 81760N109 | 518 | 43097 | SH | DEFINED | 9 |
| SFBC INTL INC | COM | 784121105 | 111 | 3740 | SH | DEFINED | 12 |
| SFBC INTL INC | COM | 784121105 | 11077 | 370700 | SH | DEFINED | 3 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 287 | 17600 | SH | DEFINED | 12 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 1041 | 63720 | SH | DEFINED | 6 |
| SHAW GROUP INC | COM | 820280105 | 12414 | 1145200 | SH | DEFINED | 6 |
| SHAW GROUP INC | COM | 820280105 | 526 | 48507 | SH | DEFINED | 12 |
| SHELBOURNE PPTYS I INC | COM | 821373107 | 0 | 12 | SH | DEFINED | 12 |
| SHELL TRANS & TRADING PLC | ADR NY SHS NEW | 822703609 | 31 | 770 | SH | DEFINED | 9 |
| SHELL TRANS & TRADING PLC | ADR NY SHS NEW | 822703609 | 623 | 15612 | SH | DEFINED | 2 |
| SHELL TRANS & TRADING PLC | ADR NY SHS NEW | 822703609 | 1052 | 26352 | SH | DEFINED | 12 |
| SHENANDOAH TELECOMMUNICATION | COM | 82312B106 | 154 | 6760 | SH | DEFINED | 12 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 517 | 13464 | SH | DEFINED | 12 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 5 | 140 | SH | DEFINED | 9 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| SHERWIN WILLIAMS CO | COM | 824348106 | 346 | 9000 | SH | DEFINED | 5 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 972 | 25280 | SH | DEFINED | 6 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 21696 | 564564 | SH | DEFINED | 3 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED ADR | 82481R106 | 17157 | 583066 | SH | DEFINED | 6 |
| SHOE CARNIVAL INC | COM | 824889109 | 8 | 500 | SH | DEFINED | 12 |
| SHOE CARNIVAL INC | COM | 824889109 | 454 | 29300 | SH | DEFINED | 6 |
| SHOPKO STORES INC | COM | 824911101 | 15 | 1020 | SH | DEFINED | 11 |
| SHOPKO STORES INC | COM | 824911101 | 151 | 10350 | SH | DEFINED | 12 |
| SHOPKO STORES INC | COM | 824911101 | 9173 | 627395 | SH | DEFINED | 6 |
| SHORE BANCSHARES INC | COM | 825107105 | 224 | 6857 | SH | DEFINED | 12 |
| SHUFFLE MASTER INC | COM | 825549108 | 12 | 262 | SH | DEFINED | 11 |
| SHUFFLE MASTER INC | COM | 825549108 | 4314 | 92795 | SH | DEFINED | 12 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 95 | 2386 | SH | DEFINED | 12 |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 11 | 275 | SH | DEFINED | 9 |
| SI INTL INC | COM | 78427V102 | 2259 | 97750 | SH | DEFINED | 3 |
| SI INTL INC | COM | 78427V102 | 7 | 300 | SH | DEFINED | 12 |
| SIEBEL SYS INC | COM | 826170102 | 25 | 2130 | SH | DEFINED | 3 |
| SIEBEL SYS INC | COM | 826170102 | 9 | 750 | SH | DEFINED | 2 |
| SIEBEL SYS INC | COM | 826170102 | 1 | 46 | SH | DEFINED | 6 |
| SIEBEL SYS INC | COM | 826170102 | 16 | 1400 | SH | DEFINED | 1 |
| SIEBEL SYS INC | COM | 826170102 | 43 | 3710 | SH | DEFINED | 12 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 23698 | 651050 | SH | DEFINED | 3 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 7 | 200 | SH | DEFINED | 12 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 20 | 550 | SH | DEFINED | 11 |
| SIERRA PAC RES NEW | COM | 826428104 | 453 | 61224 | SH | DEFINED | 12 |
| SIERRA PAC RES NEW | COM | 826428104 | 8643 | 1167040 | SH | DEFINED | 6 |
| SIERRA WIRELESS INC | COM | 826516106 | 0 | 0 | SH | DEFINED | 12 |
| SIERRA WIRELESS INC | COM | 826516106 | 18 | 500 | SH | DEFINED | 11 |
| SIGMA ALDRICH CORP | COM | 826552101 | 122 | 2200 | SH | DEFINED | 2 |
| SIGMA ALDRICH CORP | COM | 826552101 | 333 | 6012 | SH | DEFINED | 11 |
| SIGMA ALDRICH CORP | COM | 826552101 | 371 | 6700 | SH | DEFINED | 5 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1055 | 19057 | SH | DEFINED | 12 |
| SIGMA DESIGNS INC | COM | 826565103 | 50 | 7000 | SH | DEFINED | 12 |
| SILGAN HOLDINGS INC | COM | 827048109 | 26810 | 586314 | SH | DEFINED | 6 |
| SILGAN HOLDINGS INC | COM | 827048109 | 24288 | 531124 | SH | DEFINED | 3 |
| SILICON GRAPHICS INC | COM | 827056102 | 2492 | 981160 | SH | DEFINED | 3 |
| SILICON GRAPHICS INC | COM | 827056102 | 1 | 254 | SH | DEFINED | 12 |
| SILICON LABORATORIES INC | COM | 826919102 | 53 | 1000 | SH | DEFINED | 12 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 173 | 13350 | SH | DEFINED | 12 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 13534 | 1045900 | SH | DEFINED | 3 |
| SILICON VY BANCSHARES | COM | 827064106 | 315 | 9700 | SH | DEFINED | 11 |
| SILICON VY BANCSHARES | COM | 827064106 | 14240 | 438970 | SH | DEFINED | 3 |
| SILICONIX INC | COM NEW | 827079203 | 7 | 150 | SH | DEFINED | 12 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 2194 | 427700 | SH | DEFINED | 3 |
| SILVER STD RES INC | COM | 82823L106 | 106 | 5000 | SH | DEFINED | 7 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 2715 | 98600 | SH | DEFINED | 6 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 2635 | 45093 | SH | DEFINED | 9 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 117 | 2000 | SH | DEFINED | 2 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 161 | 2750 | SH | DEFINED | 11 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 559 | 8000 | SH | DEFINED | 7 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 4635 | 79305 | SH | DEFINED | 12 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 81 | 1650 | SH | DEFINED | 12 |
| SINA CORP | ORD | G81477104 | 456 | 12050 | SH | DEFINED | 12 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 8 | 600 | SH | DEFINED | 2 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 184 | 14750 | SH | DEFINED | 12 |
| SINCLAIR BROADCAST GROUP INC | PFDD CV EXCH D | 829226505 | 67 | 1445 | SH | DEFINED | 12 |
| SINGAPORE FD INC | COM | 82929L109 | 16 | 2000 | SH | DEFINED | 12 |
| SINOPEC SHANGHAI PETROCHEMIC | SPON ADR H | 82935M109 | 18 | 400 | SH | DEFINED | 2 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 340 | 100000 | SH | DEFINED | 11 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 9 | 2500 | SH | DEFINED | 1 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 459 | 135120 | SH | DEFINED | 12 |
| SIRNA THERAPEUTICS INC | COM | 829669100 | 3 | 664 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| SIRVA INC | COM | 82967Y104 | 40 | 1660 | SH | DEFINED | 12 |
| SIX FLAGS INC | COM | 83001P109 | 9 | 1170 | SH | DEFINED | 12 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 60 | 2800 | SH | DEFINED | 2 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 6750 | 316903 | SH | DEFINED | 3 |
| SKIBO FINL CORP | COM | 830611109 | 200 | 11847 | SH | DEFINED | 12 |
| SKY FINL GROUP INC | COM | 83080P103 | 40 | 1525 | SH | DEFINED | 11 |
| SKY FINL GROUP INC | COM | 83080P103 | 368 | 14200 | SH | DEFINED | 12 |
| SKY FINL GROUP INC | COM | 83080P103 | 6764 | 260655 | SH | DEFINED | 6 |
| SKY FINL GROUP INC | COM | 83080P103 | 6413 | 247120 | SH | DEFINED | 3 |
| SKYLINE CORP | COM | 830830105 | 4 | 100 | SH | DEFINED | 12 |
| SKYWEST INC | COM | 830879102 | 9378 | 485428 | SH | DEFINED | 6 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 1343 | 115149 | SH | DEFINED | 12 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 1 | 105 | SH | DEFINED | 9 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 1 | 52 | SH | DEFINED | 6 |
| SL GREEN RLTG CORP | COM | 78440X101 | 14 | 300 | SH | DEFINED | 12 |
| SLM CORP | COM | 78442P106 | 771 | 18427 | SH | DEFINED | 12 |
| SLM CORP | COM | 78442P106 | 347 | 8290 | SH | DEFINED | 2 |
| SLM CORP | COM | 78442P106 | 190 | 4537 | SH | DEFINED | 11 |
| SLM CORP | COM | 78442P106 | 61 | 1455 | SH | DEFINED | 9 |
| SLM CORP | COM | 78442P106 | 6 | 132 | SH | DEFINED | 4 |
| SM&A | COM | 78465D105 | 10 | 900 | SH | DEFINED | 12 |
| SMEDVIG A S | SPON ADR REP A | 83169H105 | 229 | 24590 | SH | DEFINED | 6 |
| SMITH & NEPHEW PLC | SPDN ADR NEW | 83175M205 | 692 | 13693 | SH | DEFINED | 6 |
| SMITH & WOLLENSKY RESTAURANT | COM | 831758107 | 14 | 1980 | SH | DEFINED | 12 |
| SMITH A O | COM | 831865209 | 32 | 1100 | SH | DEFINED | 11 |
| SMITH A O | COM | 831865209 | 32 | 1100 | SH | DEFINED | 2 |
| SMITH A O | COM | 831865209 | 1 | 50 | SH | DEFINED | 12 |
| SMITH INTL INC | COM | 832110100 | 3658 | 68362 | SH | DEFINED | 11 |
| SMITHFIELD FOODS INC | COM | 832248108 | 96 | 3550 | SH | DEFINED | 11 |
| SMITHFIELD FOODS INC | COM | 832248108 | 217 | 8000 | SH | DEFINED | 2 |
| SMITHFIELD FOODS INC | COM | 832248108 | 56 | 2070 | SH | DEFINED | 6 |
| SMITHFIELD FOODS INC | COM | 832248108 | 8796 | 324325 | SH | DEFINED | 12 |
| SMUCKER J M CO | COM NEW | 832696405 | 1 | 28 | SH | DEFINED | 11 |
| SMUCKER J M CO | COM NEW | 832696405 | 2068 | 39182 | SH | DEFINED | 2 |
| SMUCKER J M CO | COM NEW | 832696405 | 1415 | 26807 | SH | DEFINED | 12 |
| SMUCKER J M CO | COM NEW | 832696405 | 11 | 204 | SH | DEFINED | 1 |
| SMUCKER J M CO | COM NEW | 832696405 | 1 | 12 | SH | DEFINED | 4 |
| SMUCKER J M CO | COM NEW | 832696405 | 15 | 276 | SH | DEFINED | 9 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 122 | 6930 | SH | DEFINED | 6 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 295 | 16800 | SH | DEFINED | 5 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 80 | 4535 | SH | DEFINED | 12 |
| SNAP ON INC | COM | 833034101 | 6 | 200 | SH | DEFINED | 2 |
| SNAP ON INC | COM | 833034101 | 35 | 1080 | SH | DEFINED | 6 |
| SNAP ON INC | COM | 833034101 | 38 | 1175 | SH | DEFINED | 11 |
| SNAP ON INC | COM | 833034101 | 709 | 21930 | SH | DEFINED | 12 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 82 | 2000 | SH | DEFINED | 2 |
| SOLA INTL INC | COM | 834092108 | 10263 | 441400 | SH | DEFINED | 6 |
| SOLETRON CORP | COM | 834182107 | 14 | 2516 | SH | DEFINED | 2 |
| SOLETRON CORP | COM | 834182107 | 85 | 15390 | SH | DEFINED | 12 |
| SOLETRON CORP | COM | 834182107 | 507 | 91703 | SH | DEFINED | 5 |
| SOLETRON CORP | COM | 834182107 | 560 | 101200 | SH | DEFINED | 4 |
| SOLETRON CORP | COM | 834182107 | 14 | 2500 | SH | DEFINED | 11 |
| SOMANETICS CORP | COM NEW | 834445405 | 3 | 200 | SH | DEFINED | 12 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 13 | 500 | SH | DEFINED | 12 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 6613 | 264000 | SH | DEFINED | 6 |
| SONIC CORP | COM | 835451105 | 14 | 400 | SH | DEFINED | 12 |
| SONIC FDRY INC | COM | 83545R108 | 0 | 200 | SH | DEFINED | 12 |
| SONIC INNOVATIONS INC | COM | 83545M109 | 12 | 1000 | SH | DEFINED | 3 |
| SONIC INNOVATIONS INC | COM | 83545M109 | 12 | 1000 | SH | DEFINED | 12 |
| SONIC SOLUTIONS | COM | 835460106 | 14 | 750 | SH | DEFINED | 12 |
| SONICWALL INC | COM | 835470105 | 371 | 41150 | SH | DEFINED | 3 |
| SONICWALL INC | COM | 835470105 | 14 | 1600 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| SONICWALL INC | COM | 835470105 | 90 | 10000 | SH | DEFINED | 1 |
| SONICWALL INC | COM | 835470105 | 6 | 720 | SH | DEFINED | 9 |
| SONOCO PRODS CO | COM | 835495102 | 1114 | 45888 | SH | DEFINED | 12 |
| SONOCO PRODS CO | COM | 835495102 | 22047 | 907690 | SH | DEFINED | 6 |
| SONOCO PRODS CO | COM | 835495102 | 5 | 225 | SH | DEFINED | 11 |
| SONOSITE INC | COM | 83568G104 | 132 | 6210 | SH | DEFINED | 12 |
| SONUS NETWORKS INC | COM | 835916107 | 102 | 27550 | SH | DEFINED | 12 |
| SONY CORP | ADR NEW | 835699307 | 10 | 237 | SH | DEFINED | 9 |
| SONY CORP | ADR NEW | 835699307 | 1133 | 27100 | SH | DEFINED | 2 |
| SORRENTO NETWORKS CORP | COM NEW | 83586Q209 | 0 | 40 | SH | DEFINED | 12 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 19 | 1475 | SH | DEFINED | 12 |
| SOURCE INTERLINK COS INC | COM NEW | 836151209 | 1 | 100 | SH | DEFINED | 12 |
| SOURCE INTERLINK COS INC | COM NEW | 836151209 | 1014 | 81130 | SH | DEFINED | 3 |
| SOURCECORP | COM | 836167106 | 11 | 425 | SH | DEFINED | 12 |
| SOURCECORP | COM | 836167106 | 4990 | 188291 | SH | DEFINED | 6 |
| SOURCECORP | COM | 836167106 | 2499 | 94300 | SH | DEFINED | 3 |
| SOUTH FINL GROUP INC | COM | 837841105 | 40723 | 1376230 | SH | DEFINED | 3 |
| SOUTH FINL GROUP INC | COM | 837841105 | 332 | 11224 | SH | DEFINED | 12 |
| SOUTH FINL GROUP INC | COM | 837841105 | 6 | 200 | SH | DEFINED | 11 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 8213 | 200750 | SH | DEFINED | 6 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 4 | 102 | SH | DEFINED | 12 |
| SOUTHERN AFRICA FD INC | COM | 842157109 | 25 | 1400 | SH | DEFINED | 12 |
| SOUTHERN CMNTY FINL CORP | COM | 842632101 | 175 | 15657 | SH | DEFINED | 12 |
| SOUTHERN CO | COM | 842587107 | 111 | 3640 | SH | DEFINED | 2 |
| SOUTHERN CO | COM | 842587107 | 4093 | 134182 | SH | DEFINED | 12 |
| SOUTHERN CO | COM | 842587107 | 924 | 30305 | SH | DEFINED | 9 |
| SOUTHERN CO | COM | 842587107 | 87 | 2840 | SH | DEFINED | 11 |
| SOUTHERN CO | COM | 842587107 | 9 | 300 | SH | DEFINED | 6 |
| SOUTHERN CO | COM | 842587107 | 3764 | 93900 | SH | DEFINED | 7 |
| SOUTHERN FINL BANCORP INC | COM | 842870107 | 606 | 13585 | SH | DEFINED | 1 |
| SOUTHERN FINL BANCORP INC | COM | 842870107 | 126 | 2829 | SH | DEFINED | 12 |
| SOUTHERN PAC PETE NL | SPONS ADR NEW | 843581406 | 0 | 68 | SH | DEFINED | 2 |
| SOUTHERN PERU COPPER CORP | COM | 843611104 | 6950 | 171818 | SH | DEFINED | 3 |
| SOUTHERN UN CO NEW | COM | 844030106 | 95 | 5015 | SH | DEFINED | 12 |
| SOUTHERN UN CO NEW | COM | 844030106 | 14 | 735 | SH | DEFINED | 9 |
| SOUTHERN UN CO NEW | COM | 844030106 | 533 | 28150 | SH | DEFINED | 4 |
| SOUTHSIDE BANCSHARES INC | COM | 84470P109 | 106 | 5700 | SH | DEFINED | 12 |
| SOUTHTRUST CORP | COM | 844730101 | 2689 | 81091 | SH | DEFINED | 12 |
| SOUTHTRUST CORP | COM | 844730101 | 2417 | 72880 | SH | DEFINED | 3 |
| SOUTHTRUST CORP | COM | 844730101 | 478 | 14400 | SH | DEFINED | 5 |
| SOUTHTRUST CORP | COM | 844730101 | 106 | 3200 | SH | DEFINED | 11 |
| SOUTHTRUST CORP | COM | 844730101 | 43 | 1300 | SH | DEFINED | 2 |
| SOUTHTRUST CORP | COM | 844730101 | 5 | 160 | SH | DEFINED | 6 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 1571 | 110571 | SH | DEFINED | 12 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 88 | 6169 | SH | DEFINED | 9 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 78 | 5499 | SH | DEFINED | 11 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 41 | 2900 | SH | DEFINED | 2 |
| SOUTHWEST BANCORP INC OKLA | COM | 844767103 | 1800 | 103900 | SH | DEFINED | 6 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 2227 | 59025 | SH | DEFINED | 1 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 8 | 200 | SH | DEFINED | 11 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 136 | 3595 | SH | DEFINED | 12 |
| SOUTHWEST GAS CORP | COM | 844895102 | 152 | 6492 | SH | DEFINED | 12 |
| SOUTHWEST GAS CORP | COM | 844895102 | 13 | 570 | SH | DEFINED | 3 |
| SOUTHWEST WTR CO | COM | 845331107 | 28 | 2060 | SH | DEFINED | 12 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 1958 | 81180 | SH | DEFINED | 3 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 30 | 1387 | SH | DEFINED | 4 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 8539 | 398640 | SH | DEFINED | 6 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 15 | 700 | SH | DEFINED | 2 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 38 | 1794 | SH | DEFINED | 11 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 6520 | 304400 | SH | DEFINED | 8 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 8752 | 408600 | SH | DEFINED | 3 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 6143 | 286787 | SH | DEFINED | 1 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| SOVEREIGN BANCORP INC | COM | 845905108 | 2674 | 124824 | SH | DEFINED | 12 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 3 | 142 | SH | DEFINED | 9 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 77112 | 3600000 | SH | DEFINED | 10 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 30 | 725 | SH | DEFINED | 12 |
| SOVRAN SELF STORAGE INC | COM | 84610H108 | 15 | 353 | SH | DEFINED | 9 |
| SPARTAN MTRS INC | COM | 846819100 | 15 | 1400 | SH | DEFINED | 11 |
| SPARTECH CORP | COM NEW | 847220209 | 12 | 500 | SH | DEFINED | 12 |
| SPATIALIGHT INC | COM | 847248101 | 15 | 4000 | SH | DEFINED | 12 |
| SPDR TR | UNIT SER 1 | 78462F103 | 1942 | 13088 | SH | DEFINED | 7 |
| SPDR TR | UNIT SER 1 | 78462F103 | 3008 | 26580 | SH | DEFINED | 12 |
| SPDR TR | UNIT SER 1 | 78462F103 | 368 | 3250 | SH | DEFINED | 5 |
| SPECTRUM CTL INC | COM | 847615101 | 10 | 1240 | SH | DEFINED | 12 |
| SPECTRUM PHARMACEUTICALS INC | COM | 84763A108 | 6 | 769 | SH | DEFINED | 12 |
| SPECTRUM SIGNAL PROCESSING I | COM | 84763F107 | 13 | 13000 | SH | DEFINED | 12 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 13 | 435 | SH | DEFINED | 12 |
| SPHERION CORP | COM | 848420105 | 451 | 44092 | SH | DEFINED | 12 |
| SPHERIX INC | COM | 84842R106 | 58 | 9330 | SH | DEFINED | 12 |
| SPINNAKER EXPL CO | COM | 84855W109 | 17 | 460 | SH | DEFINED | 11 |
| SPINNAKER EXPL CO | COM | 84855W109 | 25 | 692 | SH | DEFINED | 12 |
| SPINNAKER EXPL CO | COM | 84855W109 | 3001 | 83550 | SH | DEFINED | 3 |
| SPINNAKER EXPL CO | COM | 84855W109 | 22134 | 616870 | SH | DEFINED | 6 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 30 | 740 | SH | DEFINED | 12 |
| SPRINT CORP | COM FON GROUP | 852061100 | 5928 | 321648 | SH | DEFINED | 6 |
| SPRINT CORP | COM FON GROUP | 852061100 | 83 | 4500 | SH | DEFINED | 11 |
| SPRINT CORP | COM FON GROUP | 852061100 | 820 | 44475 | SH | DEFINED | 5 |
| SPRINT CORP | COM FON GROUP | 852061100 | 797 | 43270 | SH | DEFINED | 2 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 17 | 1900 | SH | DEFINED | 9 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 72 | 7832 | SH | DEFINED | 2 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 184 | 20000 | SH | DEFINED | 4 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 343 | 37325 | SH | DEFINED | 5 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 395 | 42931 | SH | DEFINED | 12 |
| SPRINT CORP | PCS COM SER 1 | 852061506 | 14465 | 1572270 | SH | DEFINED | 3 |
| SPRINT CORP | COM FON GROUP | 852061100 | 96 | 5200 | SH | DEFINED | 9 |
| SPRINT CORP | COM FON GROUP | 852061100 | 4822 | 261637 | SH | DEFINED | 12 |
| SPSS INC | COM | 78462K102 | 21 | 1150 | SH | DEFINED | 12 |
| SPSS INC | COM | 78462K102 | 357 | 19400 | SH | DEFINED | 3 |
| SPSS INC | COM | 78462K102 | 2 | 128 | SH | DEFINED | 11 |
| SPX CORP | COM | 784635104 | 4 | 94 | SH | DEFINED | 11 |
| SPX CORP | COM | 784635104 | 107 | 2351 | SH | DEFINED | 12 |
| SPX CORP | COM | 784635104 | 160 | 3522 | SH | DEFINED | 9 |
| SPX CORP | COM | 784635104 | 4954 | 108930 | SH | DEFINED | 6 |
| SRA INTL INC | CL A | 78464R105 | 7 | 183 | SH | DEFINED | 12 |
| SS&C TECHNOLOGIES INC | COM | 85227Q100 | 14319 | 587308 | SH | DEFINED | 3 |
| ST JOE CO | COM | 790148100 | 10 | 250 | SH | DEFINED | 2 |
| ST JOE CO | COM | 790148100 | 48 | 1175 | SH | DEFINED | 11 |
| ST JOE CO | COM | 790148100 | 2079 | 51101 | SH | DEFINED | 12 |
| ST JUDE MED INC | COM | 790849103 | 593 | 8230 | SH | DEFINED | 12 |
| ST JUDE MED INC | COM | 790849103 | 579 | 8030 | SH | DEFINED | 2 |
| ST JUDE MED INC | COM | 790849103 | 1 | 12 | SH | DEFINED | 9 |
| ST JUDE MED INC | COM | 790849103 | 569 | 6000 | SH | DEFINED | 7 |
| ST MARY LD & EXPL CO | COM | 792228108 | 381 | 11400 | SH | DEFINED | 2 |
| ST MARY LD & EXPL CO | COM | 792228108 | 11579 | 346510 | SH | DEFINED | 6 |
| ST MARY LD & EXPL CO | COM | 792228108 | 3792 | 113440 | SH | DEFINED | 3 |
| ST MARY LD & EXPL CO | COM | 792228108 | 33 | 1000 | SH | DEFINED | 12 |
| ST PAUL COS INC | COM | 792860108 | 8 | 200 | SH | DEFINED | 4 |
| ST PAUL COS INC | COM | 792860108 | 24 | 590 | SH | DEFINED | 9 |
| ST PAUL COS INC | COM | 792860108 | 49 | 1222 | SH | DEFINED | 11 |
| ST PAUL COS INC | COM | 792860108 | 74 | 1850 | SH | DEFINED | 2 |
| ST PAUL COS INC | COM | 792860108 | 523 | 13072 | SH | DEFINED | 12 |
| ST PAUL COS INC | COM | 792860108 | 21830 | 545630 | SH | DEFINED | 6 |
| ST PAUL COS INC | EQUITY UNIT | 792860306 | 33 | 450 | SH | DEFINED | 12 |
| ST PAUL COS INC | EQUITY UNIT | 792860306 | 4861 | 50000 | SH | DEFINED | 7 |

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

| | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|----|---------|----|
| STAGE STORES INC | COM NEW | 85254C305 | 15043 | 388398 | SH | DEFINED | 6 |
| STANCORP FINL GROUP INC | COM | 852891100 | 8548 | 131000 | SH | DEFINED | 6 |
| STANCORP FINL GROUP INC | COM | 852891100 | 7108 | 108942 | SH | DEFINED | 1 |
| STANDARD COML CORP | COM | 853258101 | 3253 | 175350 | SH | DEFINED | 6 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 8305 | 310710 | SH | DEFINED | 3 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 24 | 880 | SH | DEFINED | 4 |
| STANDARD MTR PRODS INC | COM | 853666105 | 12 | 750 | SH | DEFINED | 12 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 30 | 500 | SH | DEFINED | 12 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 35587 | 593116 | SH | DEFINED | 3 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 26169 | 436145 | SH | DEFINED | 6 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 270 | 4500 | SH | DEFINED | 5 |
| STANDEX INTL CORP | COM | 854231107 | 2337 | 86550 | SH | DEFINED | 6 |
| STANDEX INTL CORP | COM | 854231107 | 158 | 5860 | SH | DEFINED | 12 |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 807 | 20740 | SH | DEFINED | 3 |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 2871 | 73750 | SH | DEFINED | 6 |
| STANLEY WKS | COM | 854616109 | 44 | 1020 | SH | DEFINED | 3 |
| STANLEY WKS | COM | 854616109 | 960 | 22481 | SH | DEFINED | 12 |
| STANLEY WKS | COM | 854616109 | 47 | 1100 | SH | DEFINED | 9 |
| STANLEY WKS | COM | 854616109 | 5 | 125 | SH | DEFINED | 11 |
| STANLEY WKS | COM | 854616109 | 2411 | 56500 | SH | DEFINED | 6 |
| STAPLES INC | COM | 855030102 | 32733 | 1292762 | SH | DEFINED | 3 |
| STAPLES INC | COM | 855030102 | 6529 | 257150 | SH | DEFINED | 1 |
| STAPLES INC | COM | 855030102 | 405 | 15970 | SH | DEFINED | 12 |
| STAPLES INC | COM | 855030102 | 176 | 6950 | SH | DEFINED | 2 |
| STAPLES INC | COM | 855030102 | 83 | 3258 | SH | DEFINED | 9 |
| STAPLES INC | COM | 855030102 | 6 | 236 | SH | DEFINED | 11 |
| STAR GAS PARTNERS L P | UNIT LTD PARTNR | 85512C105 | 216 | 8460 | SH | DEFINED | 12 |
| STAR GAS PARTNERS L P | UNIT LTD PARTNR | 85512C105 | 77 | 3000 | SH | DEFINED | 2 |
| STAR SCIENTIFIC INC | COM | 85517P101 | 29 | 7000 | SH | DEFINED | 12 |
| STARBUCKS CORP | COM | 855244109 | 72 | 1900 | SH | DEFINED | 2 |
| STARBUCKS CORP | COM | 855244109 | 1062 | 28144 | SH | DEFINED | 12 |
| STARBUCKS CORP | COM | 855244109 | 87 | 2300 | SH | DEFINED | 4 |
| STARBUCKS CORP | COM | 855244109 | 32 | 855 | SH | DEFINED | 11 |
| STARBUCKS CORP | COM | 855244109 | 9 | 232 | SH | DEFINED | 9 |
| STARBUCKS CORP | COM | 855244109 | 741 | 19555 | SH | DEFINED | 5 |
| STARTEK INC | COM | 85569C107 | 1795 | 49400 | SH | DEFINED | 3 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | -275 | -6781 | SH | DEFINED | 12 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 744 | 18375 | SH | DEFINED | 1 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 104 | 2559 | SH | DEFINED | 9 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 84 | 2068 | SH | DEFINED | 2 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 78 | 1930 | SH | DEFINED | 6 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 5 | 100 | SH | DEFINED | 7 |
| STATE AUTO FINL CORP | COM | 855707105 | 90 | 3500 | SH | DEFINED | 12 |
| STATE FINL SVCS CORP | CL A | 856855101 | 14 | 500 | SH | DEFINED | 12 |
| STATE STR CORP | UNIT 99/99/9999 | 857477202 | 31 | 125 | SH | DEFINED | 12 |
| STATE STR CORP | COM | 857477103 | 481 | 9235 | SH | DEFINED | 11 |
| STATE STR CORP | COM | 857477103 | 52 | 1000 | SH | DEFINED | 2 |
| STATE STR CORP | COM | 857477103 | 34442 | 660704 | SH | DEFINED | 1 |
| STATE STR CORP | UNIT 99/99/9999 | 857477202 | 4268 | 17278 | SH | DEFINED | 2 |
| STATE STR CORP | COM | 857477103 | 49 | 945 | SH | DEFINED | 9 |
| STATE STR CORP | COM | 857477103 | 37 | 704 | SH | DEFINED | 4 |
| STATE STR CORP | COM | 857477103 | 356 | 6825 | SH | DEFINED | 5 |
| STATE STR CORP | COM | 857477103 | 3382 | 64880 | SH | DEFINED | 12 |
| STATEN IS BANCORP INC | COM | 857550107 | 40 | 1606 | SH | DEFINED | 12 |
| STATION CASINOS INC | COM | 857689103 | 1471 | 33300 | SH | DEFINED | 3 |
| STATION CASINOS INC | COM | 857689103 | 18 | 400 | SH | DEFINED | 12 |
| STEAK N SHAKE CO | COM | 857873103 | 487 | 25300 | SH | DEFINED | 3 |
| STEAK N SHAKE CO | COM | 857873103 | 10 | 503 | SH | DEFINED | 12 |
| STEEL DYNAMICS INC | COM | 858119100 | 10236 | 413078 | SH | DEFINED | 6 |
| STEEL TECHNOLOGIES INC | COM | 858147101 | 15 | 800 | SH | DEFINED | 3 |
| STEELCASE INC | CL A | 858155203 | 54 | 4190 | SH | DEFINED | 6 |
| STEELCASE INC | CL A | 858155203 | 17 | 1300 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| STEIN MART INC | COM | 858375108 | 3 | 200 | SH | DEFINED | 12 |
| STEINER LEISURE LTD | ORD | P8744Y102 | 52 | 3200 | SH | DEFINED | 12 |
| STEINWAY MUSICAL INSTRS INC | COM ORD | 858495104 | 17 | 520 | SH | DEFINED | 3 |
| STELMAR SHIPPING LTD | COM | V8726M103 | 7 | 250 | SH | DEFINED | 12 |
| STEMCELLS INC | COM | 85857R105 | 5 | 3000 | SH | DEFINED | 12 |
| STERICYCLE INC | COM | 858912108 | 89 | 1850 | SH | DEFINED | 12 |
| STERIS CORP | COM | 859152100 | 39 | 1500 | SH | DEFINED | 4 |
| STERIS CORP | COM | 859152100 | 68 | 2622 | SH | DEFINED | 2 |
| STERIS CORP | COM | 859152100 | 1345 | 52140 | SH | DEFINED | 12 |
| STERIS CORP | COM | 859152100 | 1 | 50 | SH | DEFINED | 6 |
| STERIS CORP | COM | 859152100 | 920 | 35650 | SH | DEFINED | 3 |
| STERLING BANCSHARES INC | COM | 858907108 | 200 | 14919 | SH | DEFINED | 12 |
| STERLING CONSTRUCTION CO INC | COM | 859241101 | 0 | 11 | SH | DEFINED | 12 |
| STERLING FINL CORP | COM | 859317109 | 267 | 10393 | SH | DEFINED | 12 |
| STERLING FINL CORP | COM | 859317109 | 84 | 3275 | SH | DEFINED | 3 |
| STERLING FINL CORP WASH | COM | 859319105 | 2637 | 71750 | SH | DEFINED | 3 |
| STERLING FINL CORP WASH | COM | 859319105 | 15 | 400 | SH | DEFINED | 11 |
| STERLING FINL CORP WASH | COM | 859319105 | 4938 | 134360 | SH | DEFINED | 6 |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 844 | 57750 | SH | DEFINED | 12 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 1205 | 165800 | SH | DEFINED | 6 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 230 | 31600 | SH | DEFINED | 3 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 75 | 10335 | SH | DEFINED | 12 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 12006 | 305500 | SH | DEFINED | 6 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 1 | 36 | SH | DEFINED | 11 |
| STILLWATER MNG CO | COM | 86074Q102 | 58 | 3700 | SH | DEFINED | 12 |
| STILLWATER MNG CO | COM | 86074Q102 | 18 | 872 | SH | DEFINED | 7 |
| STILLWATER MNG CO | COM | 86074Q102 | 3 | 214 | SH | DEFINED | 9 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 55 | 2340 | SH | DEFINED | 12 |
| STONE ENERGY CORP | COM | 861642106 | 26733 | 540500 | SH | DEFINED | 6 |
| STONE ENERGY CORP | COM | 861642106 | 17 | 335 | SH | DEFINED | 12 |
| STONE ENERGY CORP | COM | 861642106 | 1844 | 37276 | SH | DEFINED | 2 |
| STONE ENERGY CORP | COM | 861642106 | 29420 | 594830 | SH | DEFINED | 3 |
| STONEPATH GROUP INC | COM | 861837102 | 450 | 115900 | SH | DEFINED | 6 |
| STONERIDGE INC | COM | 86183P102 | 1450 | 100550 | SH | DEFINED | 6 |
| STONERIDGE INC | COM | 86183P102 | 1569 | 108800 | SH | DEFINED | 3 |
| STORA ENSO CORP | SPON ADR REP R | 86210M106 | 3921 | 309957 | SH | DEFINED | 6 |
| STORA ENSO CORP | SPON ADR REP R | 86210M106 | 9893 | 782086 | SH | DEFINED | 5 |
| STORAGE COMPUTER CORP | COM | 86211A101 | 17 | 38700 | SH | DEFINED | 12 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 21708 | 780006 | SH | DEFINED | 3 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 3 | 100 | SH | DEFINED | 6 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 232 | 8327 | SH | DEFINED | 12 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.10 | 862111200 | 529 | 19000 | SH | DEFINED | 5 |
| STRATEGIC DISTR INC | COM NEW | 862701307 | 0 | 3 | SH | DEFINED | 12 |
| STRATEX NETWORKS INC | COM | 86279T109 | 13 | 2818 | SH | DEFINED | 9 |
| STRATTEC SEC CORP | COM | 863111100 | 2172 | 34300 | SH | DEFINED | 6 |
| STRATTEC SEC CORP | COM | 863111100 | 11 | 168 | SH | DEFINED | 12 |
| STRATUS PPTYS INC | COM NEW | 863167201 | 5 | 397 | SH | DEFINED | 12 |
| STRAYER ED INC | COM | 863236105 | 761 | 6507 | SH | DEFINED | 12 |
| STREETTRACKS SER TR | DJ SML CAP VAL | 86330E406 | 632 | 3650 | SH | DEFINED | 12 |
| STREETTRACKS SER TR | DJ LRG CAP GRW | 86330E109 | 1 | 30 | SH | DEFINED | 12 |
| STRIDE RITE CORP | COM | 863314100 | 143 | 13450 | SH | DEFINED | 12 |
| STRIDE RITE CORP | COM | 863314100 | 10 | 900 | SH | DEFINED | 1 |
| STRIDE RITE CORP | COM | 863314100 | 3 | 250 | SH | DEFINED | 2 |
| STRIDE RITE CORP | COM | 863314100 | 4665 | 439665 | SH | DEFINED | 6 |
| STRIDE RITE CORP | COM | 863314100 | 654 | 61600 | SH | DEFINED | 3 |
| STRYKER CORP | COM | 863667101 | 4157 | 46954 | SH | DEFINED | 11 |
| STRYKER CORP | COM | 863667101 | 124 | 1400 | SH | DEFINED | 2 |
| STRYKER CORP | COM | 863667101 | 22 | 250 | SH | DEFINED | 9 |
| STRYKER CORP | COM | 863667101 | 21687 | 244976 | SH | DEFINED | 1 |
| STRYKER CORP | COM | 863667101 | 89 | 1000 | SH | DEFINED | 4 |
| STRYKER CORP | COM | 863667101 | 1847 | 20858 | SH | DEFINED | 12 |
| STRYKER CORP | COM | 863667101 | 313 | 3530 | SH | DEFINED | 5 |

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

| | | | | | | | |
|-----------------------------|----------------|-----------|-------|---------|----|---------|----|
| STUDENT LN CORP | COM | 863902102 | 16 | 100 | SH | DEFINED | 12 |
| STURGIS BANCORP INC | COM | 864087101 | 15 | 1100 | SH | DEFINED | 12 |
| STURM RUGER & CO INC | COM | 864159108 | 29 | 2140 | SH | DEFINED | 12 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 0 | 1 | SH | DEFINED | 7 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN | 864482104 | 666 | 19666 | SH | DEFINED | 12 |
| SUEZ | SPONSORED ADR | 864686100 | 12 | 600 | SH | DEFINED | 2 |
| SUFFOLK BANCORP | COM | 864739107 | 14 | 400 | SH | DEFINED | 11 |
| SUFFOLK BANCORP | COM | 864739107 | 0 | 4 | SH | DEFINED | 12 |
| SUMMA INDS | COM | 86562T105 | 549 | 59300 | SH | DEFINED | 6 |
| SUMMA INDS | COM | 86562T105 | 5 | 500 | SH | DEFINED | 11 |
| SUMMIT AMER TELEVISION INC | COM | 86600T109 | 2 | 500 | SH | DEFINED | 12 |
| SUMMIT BANCSHARES INC TEX | COM | 866011109 | 100 | 3338 | SH | DEFINED | 12 |
| SUMMIT PPTYS INC | COM | 866239106 | 2172 | 91050 | SH | DEFINED | 9 |
| SUMMIT PPTYS INC | COM | 866239106 | 188 | 7871 | SH | DEFINED | 12 |
| SUMMIT PPTYS INC | COM | 866239106 | 70 | 2925 | SH | DEFINED | 11 |
| SUN BANCORP INC | COM | 86663B102 | 40 | 1600 | SH | DEFINED | 3 |
| SUN BANCORP INC | COM | 86663B102 | 2 | 60 | SH | DEFINED | 12 |
| SUN BANCORP INC | COM | 866634108 | 7 | 368 | SH | DEFINED | 12 |
| SUN BANCORP INC | COM | 86663B102 | 1899 | 75100 | SH | DEFINED | 1 |
| SUN COMMUNITIES INC | COM | 866674104 | 28 | 650 | SH | DEFINED | 2 |
| SUN COMMUNITIES INC | COM | 866674104 | 28 | 650 | SH | DEFINED | 11 |
| SUN HYDRAULICS CORP | COM | 866942105 | 2 | 200 | SH | DEFINED | 12 |
| SUN LIFE FINL INC | COM | 866796105 | 16 | 606 | SH | DEFINED | 12 |
| SUN LIFE FINL INC | COM | 866796105 | 2310 | 85997 | SH | DEFINED | 3 |
| SUN LIFE FINL INC | COM | 866796105 | 18524 | 691605 | SH | DEFINED | 7 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 188 | 45000 | SH | DEFINED | |
| SUN MICROSYSTEMS INC | COM | 866810104 | 2104 | 505715 | SH | DEFINED | 12 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 5768 | 1383296 | SH | DEFINED | 5 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 821 | 197240 | SH | DEFINED | 2 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 163 | 39271 | SH | DEFINED | 9 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 97 | 23144 | SH | DEFINED | 11 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 2 | 400 | SH | DEFINED | 7 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 11788 | 2826836 | SH | DEFINED | 4 |
| SUNCOR ENERGY INC | COM | 867229106 | 34254 | 1251550 | SH | DEFINED | 7 |
| SUNCOR ENERGY INC | COM | 867229106 | 148 | 5394 | SH | DEFINED | 12 |
| SUNGARD DATA SYS INC | COM | 867363103 | 3723 | 135884 | SH | DEFINED | 2 |
| SUNGARD DATA SYS INC | COM | 867363103 | 1860 | 67880 | SH | DEFINED | 12 |
| SUNGARD DATA SYS INC | COM | 867363103 | 64 | 2350 | SH | DEFINED | 3 |
| SUNGARD DATA SYS INC | COM | 867363103 | 33 | 1200 | SH | DEFINED | 4 |
| SUNGARD DATA SYS INC | COM | 867363103 | 16 | 575 | SH | DEFINED | 11 |
| SUNGARD DATA SYS INC | COM | 867363103 | 7 | 240 | SH | DEFINED | 6 |
| SUNOCO INC | COM | 86764P109 | 90 | 1440 | SH | DEFINED | 6 |
| SUNOCO INC | COM | 86764P109 | 847 | 13573 | SH | DEFINED | 12 |
| SUNOCO INC | COM | 86764P109 | 131 | 2103 | SH | DEFINED | 9 |
| SUNOCO INC | COM | 86764P109 | 31 | 500 | SH | DEFINED | 11 |
| SUNOCO INC | COM | 86764P109 | 14 | 228 | SH | DEFINED | 2 |
| SUNOCO INC | COM | 86764P109 | 28120 | 450784 | SH | DEFINED | 3 |
| SUNOCO LOGISTICS PRTRNS L P | COM UNITS | 86764L108 | 131 | 3267 | SH | DEFINED | 12 |
| SUNOPTA INC | COM | 8676EP108 | 25 | 2500 | SH | DEFINED | 12 |
| Sunrise Assisted Living | COM | 86768K106 | 1972 | 55000 | SH | DEFINED | |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 6733 | 187813 | SH | DEFINED | 12 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 18 | 500 | SH | DEFINED | 9 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 14379 | 401100 | SH | DEFINED | 6 |
| SUNTRUST BKS INC | COM | 867914103 | 565 | 8109 | SH | DEFINED | 2 |
| SUNTRUST BKS INC | COM | 867914103 | 5894 | 84552 | SH | DEFINED | 1 |
| SUNTRUST BKS INC | COM | 867914103 | 429 | 6150 | SH | DEFINED | 5 |
| SUNTRUST BKS INC | COM | 867914103 | 11310 | 162237 | SH | DEFINED | 12 |
| SUNTRUST BKS INC | COM | 867914103 | 66 | 941 | SH | DEFINED | 11 |
| SUNTRUST BKS INC | COM | 867914103 | 72 | 1026 | SH | DEFINED | 9 |
| SUNTRUST BKS INC | COM | 867914103 | 10 | 150 | SH | DEFINED | 6 |
| SUPERCONDUCTOR TECHNOLOGIES | COM | 867931107 | 3 | 1100 | SH | DEFINED | 12 |
| SUPERGEN INC | COM | 868059106 | 109 | 8500 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|--------|---------|----|---------|----|
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 5323 | 528060 | SH | DEFINED | 3 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 23 | 2250 | SH | DEFINED | 12 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 5001 | 141100 | SH | DEFINED | 6 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 154 | 4353 | SH | DEFINED | 12 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 280 | 7900 | SH | DEFINED | 5 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 125 | 3530 | SH | DEFINED | 11 |
| SUPERIOR UNIFORM GP INC | COM | 868358102 | 205 | 12500 | SH | DEFINED | 12 |
| SUPERVALU INC | COM | 868536103 | 22744 | 744712 | SH | DEFINED | 3 |
| SUPERVALU INC | COM | 868536103 | 24089 | 788760 | SH | DEFINED | 6 |
| SUPERVALU INC | COM | 868536103 | 1892 | 61957 | SH | DEFINED | 12 |
| SUPERVALU INC | COM | 868536103 | 324 | 10625 | SH | DEFINED | 5 |
| SUPERVALU INC | COM | 868536103 | 25 | 810 | SH | DEFINED | 11 |
| SUPERVALU INC | COM | 868536103 | 6 | 205 | SH | DEFINED | 9 |
| SUPREME INDS INC | CL A | 868607102 | 18 | 2546 | SH | DEFINED | 11 |
| SURMODICS INC | COM | 868873100 | 16 | 800 | SH | DEFINED | 2 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 11 | 420 | SH | DEFINED | 9 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 21 | 825 | SH | DEFINED | 11 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 366 | 14299 | SH | DEFINED | 12 |
| SWIFT ENERGY CO | COM | 870738101 | 6876 | 364760 | SH | DEFINED | 3 |
| SWIFT ENERGY CO | COM | 870738101 | 4785 | 253900 | SH | DEFINED | 6 |
| SWIFT ENERGY CO | COM | 870738101 | 131 | 6925 | SH | DEFINED | 12 |
| SWIFT TRANSN CO | COM | 870756103 | 4578 | 264780 | SH | DEFINED | 6 |
| SWIFT TRANSN CO | COM | 870756103 | 1354 | 78310 | SH | DEFINED | 3 |
| SWIFT TRANSN CO | COM | 870756103 | 224 | 13043 | SH | DEFINED | 12 |
| SWISS HELVETIA FD INC | COM | 870875101 | 56 | 4269 | SH | DEFINED | 12 |
| SWISSCOM AG | SPONSORED ADR | 871013108 | 29 | 885 | SH | DEFINED | 11 |
| SWS GROUP INC | COM | 78503N107 | 8 | 440 | SH | DEFINED | 12 |
| SYBASE INC | COM | 871130100 | 108714 | 5179300 | SH | DEFINED | 10 |
| SYBASE INC | COM | 871130100 | 311 | 14800 | SH | DEFINED | 11 |
| SYBASE INC | COM | 871130100 | 3532 | 168254 | SH | DEFINED | 12 |
| SYBASE INC | COM | 871130100 | 9347 | 445300 | SH | DEFINED | 8 |
| SYBASE INC | COM | 871130100 | 36 | 1700 | SH | DEFINED | 4 |
| SYBASE INC | COM | 871130100 | 62070 | 2957125 | SH | DEFINED | 3 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 926 | 33994 | SH | DEFINED | 12 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 39462 | 1448150 | SH | DEFINED | 3 |
| SYBRON DENTAL SPECIALTIES IN | COM | 871142105 | 33 | 1215 | SH | DEFINED | 11 |
| SYCAMORE NETWORKS INC | COM | 871206108 | 1 | 125 | SH | DEFINED | 12 |
| SYLVAN INC | COM | 871371100 | 193 | 16046 | SH | DEFINED | 12 |
| SYLVAN INC | COM | 871371100 | 510 | 42000 | SH | DEFINED | 6 |
| SYLVAN LEARNING SYS INC | COM | 871399101 | 460 | 13110 | SH | DEFINED | 12 |
| SYLVAN LEARNING SYS INC | COM | 871399101 | 32 | 900 | SH | DEFINED | 11 |
| SYMANTEC CORP | COM | 871503108 | 3755 | 81102 | SH | DEFINED | 12 |
| SYMANTEC CORP | COM | 871503108 | 5232 | 113000 | SH | DEFINED | 8 |
| SYMANTEC CORP | COM | 871503108 | 46 | 1004 | SH | DEFINED | 1 |
| SYMANTEC CORP | COM | 871503108 | 65 | 1400 | SH | DEFINED | 2 |
| SYMANTEC CORP | COM | 871503108 | 124 | 2669 | SH | DEFINED | 11 |
| SYMANTEC CORP | COM | 871503108 | 64820 | 1400000 | SH | DEFINED | 10 |
| SYMBION INC DEL | COM | 871507109 | 644 | 35490 | SH | DEFINED | 3 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 18 | 1282 | SH | DEFINED | 2 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 809 | 58612 | SH | DEFINED | 12 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 144 | 10400 | SH | DEFINED | 1 |
| SYMYX TECHNOLOGIES | COM | 87155S108 | 103 | 3600 | SH | DEFINED | 12 |
| SYNAGRO TECHNOLOGIES INC | COM NEW | 871562203 | 0 | 26 | SH | DEFINED | 12 |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 24 | 1670 | SH | DEFINED | 11 |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 9 | 614 | SH | DEFINED | 9 |
| SYNOPSYS INC | COM | 871607107 | 9247 | 321858 | SH | DEFINED | 6 |
| SYNOPSYS INC | COM | 871607107 | 121 | 4170 | SH | DEFINED | 12 |
| SYNOVUS FINL CORP | COM | 87161C105 | 29 | 1192 | SH | DEFINED | 2 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1927 | 78805 | SH | DEFINED | 12 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1 | 50 | SH | DEFINED | 6 |
| SYPRIS SOLUTIONS INC | COM | 871655106 | 893 | 52500 | SH | DEFINED | 12 |
| SYSCO CORP | COM | 871829107 | 50 | 1283 | SH | DEFINED | 9 |

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

| | | | | | | | |
|------------------------------------|----------------|-----------|-------|---------|----|---------|----|
| SYSCO CORP | COM | 871829107 | 219 | 5600 | SH | DEFINED | 5 |
| SYSCO CORP | COM | 871829107 | 25490 | 652744 | SH | DEFINED | 2 |
| SYSCO CORP | COM | 871829107 | 6612 | 169325 | SH | DEFINED | 1 |
| SYSCO CORP | COM | 871829107 | 1806 | 46236 | SH | DEFINED | 12 |
| SYSCO CORP | COM | 871829107 | 509 | 13044 | SH | DEFINED | 11 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 109 | 10433 | SH | DEFINED | 2 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 181 | 17300 | SH | DEFINED | 5 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 2246 | 216200 | SH | DEFINED | 3 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 20 | 550 | SH | DEFINED | 12 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 50 | 1366 | SH | DEFINED | 11 |
| TALBOTS INC | COM | 874161102 | 730 | 20400 | SH | DEFINED | 9 |
| TALBOTS INC | COM | 874161102 | 63 | 1770 | SH | DEFINED | 12 |
| TALISMAN ENERGY INC | COM | 87425E103 | 7 | 116 | SH | DEFINED | 9 |
| TALISMAN ENERGY INC | COM | 87425E103 | 50 | 853 | SH | DEFINED | 12 |
| TALISMAN ENERGY INC | COM | 87425E103 | 16421 | 279400 | SH | DEFINED | 7 |
| TALISMAN ENERGY INC | COM | 87425E103 | 5 | 90 | SH | DEFINED | 1 |
| TALK AMERICA HLDGS INC | COM NEW | 87426R202 | 88 | 10345 | SH | DEFINED | 12 |
| TANDY BRANDS ACCESSORIES INC | COM | 875378101 | 1176 | 89500 | SH | DEFINED | 6 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 222 | 4900 | SH | DEFINED | 1 |
| TANGER FACTORY OUTLET CTRS I | COM | 875465106 | 1081 | 23846 | SH | DEFINED | 12 |
| TANOX INC | COM | 87588Q109 | 24 | 1600 | SH | DEFINED | 2 |
| TANOX INC | COM | 87588Q109 | 16862 | 1132450 | SH | DEFINED | 3 |
| TARAGON RLTY INVS INC | COM | 876287103 | 20 | 1424 | SH | DEFINED | 9 |
| TARGET CORP | COM | 87612E106 | 4476 | 99374 | SH | DEFINED | 11 |
| TARGET CORP | COM | 87612E106 | 38 | 838 | SH | DEFINED | 4 |
| TARGET CORP | COM | 87612E106 | 392 | 8700 | SH | DEFINED | 5 |
| TARGET CORP | COM | 87612E106 | 3152 | 53250 | SH | DEFINED | 7 |
| TARGET CORP | COM | 87612E106 | 4719 | 104770 | SH | DEFINED | 3 |
| TARGET CORP | COM | 87612E106 | 4787 | 106289 | SH | DEFINED | 12 |
| TARGET CORP | COM | 87612E106 | 10069 | 223552 | SH | DEFINED | 1 |
| TARGET CORP | COM | 87612E106 | 24663 | 547574 | SH | DEFINED | 6 |
| TARGET CORP | COM | 87612E106 | 34564 | 767416 | SH | DEFINED | 2 |
| TARGET CORP | COM | 87612E106 | 1456 | 32330 | SH | DEFINED | 9 |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 147 | 2540 | SH | DEFINED | 12 |
| TASER INTL INC | COM | 87651B104 | 0 | 0 | SH | DEFINED | 12 |
| TASTY BAKING CO | COM | 876553306 | 49 | 5000 | SH | DEFINED | 9 |
| TASTY BAKING CO | COM | 876553306 | 358 | 36350 | SH | DEFINED | 12 |
| TAUBMAN CTRS INC | COM | 876664103 | 63 | 2500 | SH | DEFINED | 12 |
| TBC CORP | COM | 872180104 | 21 | 700 | SH | DEFINED | 11 |
| TBC CORP | COM | 872180104 | 285 | 9687 | SH | DEFINED | 12 |
| TC PIPELINES LP | UT COM LTD PRT | 87233Q108 | 520 | 14260 | SH | DEFINED | 12 |
| TCF FINL CORP | COM | 872275102 | 135 | 2640 | SH | DEFINED | 12 |
| TCF FINL CORP | COM | 872275102 | 4832 | 94625 | SH | DEFINED | 1 |
| TCW CONV SECS FD INC | COM | 872340104 | 103 | 20900 | SH | DEFINED | 12 |
| TDK CORP | AMERN DEP SH | 872351408 | 33 | 440 | SH | DEFINED | 11 |
| TDK CORP | AMERN DEP SH | 872351408 | 11279 | 148575 | SH | DEFINED | 6 |
| TEAMSTAFF INC | COM NEW | 87815U204 | 1 | 285 | SH | DEFINED | 12 |
| TECH DATA CORP | COM | 878237106 | 667 | 16300 | SH | DEFINED | 6 |
| TECH DATA CORP | COM | 878237106 | 241 | 5875 | SH | DEFINED | 5 |
| TECH DATA CORP | COM | 878237106 | 181 | 4433 | SH | DEFINED | 12 |
| TECHNE CORP | COM | 878377100 | 16 | 400 | SH | DEFINED | 12 |
| TECHNE CORP | COM | 878377100 | 12416 | 304400 | SH | DEFINED | 3 |
| TECHNE CORP | COM | 878377100 | 1872 | 45900 | SH | DEFINED | 11 |
| TECHNICAL OLYMPIC USA INC | COM | 878483106 | 157 | 4900 | SH | DEFINED | 3 |
| TECHNIP NEW | SPONSORED ADR | 878546209 | 21892 | 632840 | SH | DEFINED | 6 |
| TECHNITROL INC | COM | 878555101 | 8333 | 443252 | SH | DEFINED | 4 |
| TECHNITROL INC | COM | 878555101 | 5164 | 274703 | SH | DEFINED | 5 |
| TECHNITROL INC | COM | 878555101 | 69 | 3657 | SH | DEFINED | 12 |
| TECHNITROL INC | COM | 878555101 | 19 | 995 | SH | DEFINED | 11 |
| TECHNOLOGY INVESTMENT CAPITAL CORP | COM | 878717305 | 146 | 10000 | SH | DEFINED | |
| TECHNOLOGY INVT CAP CORP | COM | 878717305 | 29 | 2000 | SH | DEFINED | 11 |
| TECHNOLOGY INVT CAP CORP | COM | 878717305 | 3979 | 272725 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| TECO ENERGY INC | COM | 872375100 | 9915 | 677730 | SH | DEFINED | 6 |
| TECO ENERGY INC | COM | 872375100 | 1653 | 112997 | SH | DEFINED | 12 |
| TECO ENERGY INC | COM | 872375100 | 34 | 2300 | SH | DEFINED | 11 |
| TECUMSEH PRODS CO | CL A | 878895200 | 87 | 2070 | SH | DEFINED | 12 |
| TECUMSEH PRODS CO | CL A | 878895200 | 577 | 13700 | SH | DEFINED | 3 |
| TECUMSEH PRODS CO | CL A | 878895200 | 9 | 225 | SH | DEFINED | 11 |
| TECUMSEH PRODS CO | CL A | 878895200 | 12356 | 293490 | SH | DEFINED | 6 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 183 | 2650 | SH | DEFINED | 12 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 15 | 220 | SH | DEFINED | 3 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 3 | 50 | SH | DEFINED | 11 |
| TEGAL CORP | COM | 879008100 | 11 | 5000 | SH | DEFINED | 12 |
| TEJON RANCH CO DEL | COM | 879080109 | 21 | 562 | SH | DEFINED | 12 |
| TEKELEC | COM | 879101103 | 18 | 1078 | SH | DEFINED | 12 |
| TEKELEC | COM | 879101103 | 20 | 1200 | SH | DEFINED | 11 |
| TEKTRONIX INC | COM | 879131100 | 39 | 1200 | SH | DEFINED | 3 |
| TEKTRONIX INC | COM | 879131100 | 162 | 4960 | SH | DEFINED | 12 |
| TEKTRONIX INC | COM | 879131100 | 2135 | 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 CORP NEW ZEALAND LTD | SPONSORED ADR | 879278208 | 43 | 1360 | SH | DEFINED | 11 |
| TELECOM ITALIA S P A NEW | SPON ADR ORD | 87927Y102 | 3 | 82 | SH | DEFINED | 9 |
| TELECOM ITALIA S P A NEW | SPON ADR ORD | 87927Y102 | 34 | 1061 | SH | DEFINED | 11 |
| TELECOMM ARGENTINA STET-FRAN | SPON ADR REP B | 879273209 | 10546 | 990200 | SH | DEFINED | 3 |
| TELECOMM ARGENTINA STET-FRAN | SPON ADR REP B | 879273209 | 12 | 1080 | SH | DEFINED | 11 |
| TELECOMMUNICATION SYS INC | CL A | 87929J103 | 43 | 5975 | SH | DEFINED | 12 |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR | 879287308 | 3 | 90 | SH | DEFINED | 9 |
| TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR | 879287308 | 11 | 350 | SH | DEFINED | 11 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 20 | 1056 | SH | DEFINED | 12 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 1349 | 72140 | SH | DEFINED | 3 |
| TELEFLEX INC | COM | 879369106 | 7046 | 143124 | SH | DEFINED | 12 |
| TELEFLEX INC | COM | 879369106 | 7 | 140 | SH | DEFINED | 9 |
| TELEFLEX INC | COM | 879369106 | 21 | 420 | SH | DEFINED | 3 |
| TELEFLEX INC | COM | 879369106 | 45 | 914 | SH | DEFINED | 11 |
| TELEFLEX INC | COM | 879369106 | 49 | 1000 | SH | DEFINED | 2 |
| TELEFLEX INC | COM | 879369106 | 419 | 8520 | SH | DEFINED | 6 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 13916 | 305298 | SH | DEFINED | 6 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 757 | 16627 | SH | DEFINED | 2 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 120 | 2643 | SH | DEFINED | 9 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 24 | 522 | SH | DEFINED | 11 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 1760 | 38400 | SH | DEFINED | 7 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 18266 | 522568 | SH | DEFINED | 6 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 132 | 3774 | SH | DEFINED | 2 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 39 | 1106 | SH | DEFINED | 9 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 27 | 785 | SH | DEFINED | 11 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 9 | 125 | SH | DEFINED | 9 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 377 | 5315 | SH | DEFINED | 2 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 1782 | 25142 | SH | DEFINED | 12 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 7052 | 99500 | SH | DEFINED | 6 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 7 | 95 | SH | DEFINED | 11 |
| TELIK INC | COM | 87959M109 | 346 | 12900 | SH | DEFINED | 12 |
| TELLABS INC | COM | 879664100 | 413 | 47846 | SH | DEFINED | 12 |
| TELLABS INC | COM | 879664100 | 283 | 32747 | SH | DEFINED | 9 |
| TELLABS INC | COM | 879664100 | 72 | 8300 | SH | DEFINED | 3 |
| TELLABS INC | COM | 879664100 | 101 | 11610 | SH | DEFINED | 6 |
| TELLABS INC | COM | 879664100 | 219 | 25300 | SH | DEFINED | 5 |
| TELUS CORP | NON-VTG SHS | 87971M202 | 30 | 1830 | SH | DEFINED | 7 |
| TEMPLE INLAND INC | COM | 879868107 | 220 | 3475 | SH | DEFINED | 12 |
| TEMPLE INLAND INC | COM | 879868107 | 1384 | 21850 | SH | DEFINED | 6 |
| TEMPLE INLAND INC | COM | 879868107 | 152 | 2400 | SH | DEFINED | 2 |
| TEMPLE INLAND INC | COM | 879868107 | 103 | 1632 | SH | DEFINED | 9 |
| TEMPLE INLAND INC | COM | 879868107 | 32 | 504 | SH | DEFINED | 11 |
| TEMPLETON DRAGON FD INC | COM | 88018T101 | 256 | 16600 | SH | DEFINED | 5 |

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

| | | | | | | | |
|------------------------------|------------------|-----------|--------|----------|----|---------|----|
| TEMPLETON DRAGON FD INC | COM | 88018T101 | 100 | 6500 | SH | DEFINED | 12 |
| TEMPLETON EMERG MKTS INCOME | COM | 880192109 | 3186 | 227867 | SH | DEFINED | 12 |
| TEMPLETON EMERGING MKTS FD I | COM | 880191101 | 191 | 13400 | SH | DEFINED | 12 |
| TEMPLETON GLOBAL INCOME FD I | COM | 880198106 | 2101 | 231374 | SH | DEFINED | 12 |
| TEMPLETON RUS AND EAST EUR F | COM | 88022F105 | 137 | 3000 | SH | DEFINED | 12 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 11938 | 1069706 | SH | DEFINED | 6 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 72322 | 6480500 | SH | DEFINED | 8 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 197601 | 17706179 | SH | DEFINED | 10 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 1085 | 97228 | SH | DEFINED | 12 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 220 | 15000 | SH | DEFINED | 7 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 4 | 402 | SH | DEFINED | 9 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 71 | 6400 | SH | DEFINED | 11 |
| TENET HEALTHCARE/NAT | COM | 88033G100 | 56 | 5000 | SH | DEFINED | |
| TENGASCO INC | COM NEW | 88033R205 | 5 | 10000 | SH | DEFINED | 12 |
| TENNANT CO | COM | 880345103 | 36 | 900 | SH | DEFINED | 2 |
| TENNANT CO | COM | 880345103 | 182 | 4600 | SH | DEFINED | 3 |
| TENNECO AUTOMOTIVE INC | COM | 880349105 | 4 | 281 | SH | DEFINED | 12 |
| TENNECO AUTOMOTIVE INC | COM | 880349105 | 22573 | 1778840 | SH | DEFINED | 3 |
| TEPPCO PARTNERS L P | UT LTD PARTNER | 872384102 | 2030 | 48375 | SH | DEFINED | 12 |
| TERADYNE INC | COM | 880770102 | 6 | 240 | SH | DEFINED | 3 |
| TERADYNE INC | COM | 880770102 | 376 | 15790 | SH | DEFINED | 12 |
| TERAYON COMMUNICATION SYS | COM | 880775101 | 19 | 5420 | SH | DEFINED | 12 |
| TEREX CORP NEW | COM | 880779103 | 7 | 200 | SH | DEFINED | 12 |
| TEREX CORP NEW | COM | 880779103 | 47594 | 1287360 | SH | DEFINED | 3 |
| TESORO PETE CORP | COM | 881609101 | 38307 | 2038698 | SH | DEFINED | 3 |
| TESORO PETE CORP | COM | 881609101 | 5966 | 318105 | SH | DEFINED | 6 |
| TESSCO TECHNOLOGIES INC | COM | 872386107 | 33 | 2575 | SH | DEFINED | 12 |
| TETRA TECH INC NEW | COM | 88162G103 | 92 | 4270 | SH | DEFINED | 12 |
| TETRA TECH INC NEW | COM | 88162G103 | 34 | 1600 | SH | DEFINED | 3 |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 17 | 650 | SH | DEFINED | 12 |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 9672 | 370150 | SH | DEFINED | 3 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 231 | 3650 | SH | DEFINED | 5 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 82 | 1300 | SH | DEFINED | 2 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 76 | 1200 | SH | DEFINED | 9 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 25 | 401 | SH | DEFINED | 4 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 32124 | 506600 | SH | DEFINED | 3 |
| TEXAS GENCO HLDGS INC | COM | 882443104 | 1415 | 39580 | SH | DEFINED | 3 |
| TEXAS GENCO HLDGS INC | COM | 882443104 | 1 | 20 | SH | DEFINED | 9 |
| TEXAS GENCO HLDGS INC | COM | 882443104 | 2 | 56 | SH | DEFINED | 2 |
| TEXAS GENCO HLDGS INC | COM | 882443104 | 4 | 118 | SH | DEFINED | 12 |
| TEXAS INDS INC | COM | 882491103 | 7 | 200 | SH | DEFINED | 9 |
| TEXAS INDS INC | COM | 882491103 | 37 | 1030 | SH | DEFINED | 12 |
| TEXAS INSTRS INC | COM | 882508104 | 15585 | 533381 | SH | DEFINED | 3 |
| TEXAS INSTRS INC | COM | 882508104 | 75 | 2571 | SH | DEFINED | 4 |
| TEXAS INSTRS INC | COM | 882508104 | 198 | 6773 | SH | DEFINED | 9 |
| TEXAS INSTRS INC | COM | 882508104 | 377 | 12906 | SH | DEFINED | 11 |
| TEXAS INSTRS INC | COM | 882508104 | 691 | 23650 | SH | DEFINED | 5 |
| TEXAS INSTRS INC | COM | 882508104 | 1906 | 65240 | SH | DEFINED | 2 |
| TEXAS INSTRS INC | COM | 882508104 | 8074 | 276327 | SH | DEFINED | 12 |
| TEXAS PAC LD TR | SUB CTF PROP I T | 882610108 | 22 | 350 | SH | DEFINED | 12 |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 383 | 9000 | SH | DEFINED | 3 |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 7612 | 178891 | SH | DEFINED | 1 |
| TEXAS REGL BANCSHARES INC | CL A VTG | 882673106 | 120 | 2815 | SH | DEFINED | 12 |
| TEXTRON INC | COM | 883203101 | 5210 | 98029 | SH | DEFINED | 12 |
| TEXTRON INC | COM | 883203101 | 144 | 2700 | SH | DEFINED | 2 |
| TEXTRON INC | COM | 883203101 | 46789 | 880329 | SH | DEFINED | 6 |
| TEXTRON INC | COM | 883203101 | 44 | 825 | SH | DEFINED | 11 |
| TEXTRON INC | COM | 883203101 | 23 | 440 | SH | DEFINED | 3 |
| TEXTRON INC | COM | 883203101 | 532 | 10000 | SH | DEFINED | 9 |
| TEXTRON INC | COM | 883203101 | 938 | 17650 | SH | DEFINED | 5 |
| TF FINL CORP | COM | 872391107 | 13 | 400 | SH | DEFINED | 11 |
| THAI CAP FD INC | COM NEW | 882905201 | 3 | 350 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|----------|----|---------|----|
| THERAGENICS CORP | COM | 883375107 | 8 | 1500 | SH | DEFINED | 12 |
| THERMO ELECTRON CORP | COM | 883556102 | 129 | 4560 | SH | DEFINED | 6 |
| THERMO ELECTRON CORP | COM | 883556102 | 40 | 1413 | SH | DEFINED | 11 |
| THERMO ELECTRON CORP | COM | 883556102 | 46 | 1612 | SH | DEFINED | 12 |
| THERMO ELECTRON CORP | COM | 883556102 | 46 | 1635 | SH | DEFINED | 2 |
| THOMAS & BETTS CORP | COM | 884315102 | 33 | 1525 | SH | DEFINED | 12 |
| THOMAS INDS INC | COM | 884425109 | 6472 | 205450 | SH | DEFINED | 6 |
| THOMAS INDS INC | COM | 884425109 | 59 | 1875 | SH | DEFINED | 12 |
| THOMSON CORP | COM | 884903105 | 49 | 1600 | SH | DEFINED | 12 |
| THOMSON CORP | COM | 884903105 | 30096 | 975435 | SH | DEFINED | 7 |
| THOR INDS INC | COM | 885160101 | 28 | 1050 | SH | DEFINED | 11 |
| THOR INDS INC | COM | 885160101 | 979 | 36450 | SH | DEFINED | 12 |
| THORATEC CORP | COM NEW | 885175307 | 26 | 2100 | SH | DEFINED | 2 |
| THORATEC CORP | COM NEW | 885175307 | 281 | 22475 | SH | DEFINED | 12 |
| THORNBURG MTG INC | COM | 885218107 | 117 | 3750 | SH | DEFINED | 12 |
| THORNBURG MTG INC | COM | 885218107 | 33913 | 1090442 | SH | DEFINED | 3 |
| THORNBURG MTG INC | COM | 885218107 | 31 | 1000 | SH | DEFINED | 2 |
| THQ INC | COM NEW | 872443403 | 373 | 18455 | SH | DEFINED | 12 |
| THREE FIVE SYS INC | COM | 88554L108 | 3 | 500 | SH | DEFINED | 12 |
| 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 | 46 | 1650 | SH | DEFINED | 11 |
| TIDEWATER INC | COM | 886423102 | 1468 | 52181 | SH | DEFINED | 12 |
| TIDEWATER INC | COM | 886423102 | 23696 | 842599 | SH | DEFINED | 6 |
| TIERONE CORP | COM | 88650R108 | 2 | 80 | SH | DEFINED | 12 |
| TIERONE CORP | COM | 88650R108 | 23 | 1000 | SH | DEFINED | 11 |
| TIFFANY & CO NEW | COM | 886547108 | 8 | 200 | SH | DEFINED | 9 |
| TIFFANY & CO NEW | COM | 886547108 | -44 | -1164 | SH | DEFINED | 12 |
| TIFFANY & CO NEW | COM | 886547108 | 571 | 14950 | SH | DEFINED | 5 |
| TIFFANY & CO NEW | COM | 886547108 | 20 | 527 | SH | DEFINED | 2 |
| TIFFANY & CO NEW | COM | 886547108 | 11 | 300 | SH | DEFINED | 11 |
| TIMBERLAND BANCORP INC | COM | 887098101 | 22 | 950 | SH | DEFINED | 12 |
| TIMBERLAND BANCORP INC | COM | 887098101 | 974 | 42200 | SH | DEFINED | 6 |
| TIMBERLAND CO | CL A | 887100105 | 6 | 100 | SH | DEFINED | 9 |
| TIMBERLAND CO | CL A | 887100105 | 57 | 965 | SH | DEFINED | 11 |
| TIMBERLAND CO | CL A | 887100105 | 911 | 15320 | SH | DEFINED | 12 |
| TIMBERLAND CO | CL A | 887100105 | 13316 | 223980 | SH | DEFINED | 3 |
| TIME WARNER INC | COM | 887317105 | 1703 | 101026 | SH | DEFINED | 9 |
| TIME WARNER INC | COM | 887317105 | 466243 | 27653798 | SH | DEFINED | 10 |
| TIME WARNER INC | COM | 887317105 | 228283 | 13539900 | SH | DEFINED | 8 |
| TIME WARNER INC | COM | 887317105 | 20984 | 1244616 | SH | DEFINED | 3 |
| TIME WARNER INC | COM | 887317105 | 15315 | 908349 | SH | DEFINED | 12 |
| TIME WARNER INC | COM | 887317105 | 8946 | 530632 | SH | DEFINED | 2 |
| TIME WARNER INC | COM | 887317105 | 2993 | 135100 | SH | DEFINED | 7 |
| TIME WARNER INC | COM | 887317105 | 719 | 42654 | SH | DEFINED | 11 |
| TIME WARNER INC | COM | 887317105 | 416 | 24701 | SH | DEFINED | 1 |
| TIME WARNER INC | COM | 887317105 | 382 | 22650 | SH | DEFINED | 5 |
| TIME WARNER INC | COM | 887317105 | 8 | 500 | SH | DEFINED | 4 |
| TIME WARNER INC | COM | 887317105 | 5404 | 320500 | SH | DEFINED | 6 |
| TIMKEN CO | COM | 887389104 | 340 | 14627 | SH | DEFINED | 12 |
| TIMKEN CO | COM | 887389104 | 17 | 750 | SH | DEFINED | 6 |
| TIMKEN CO W/RTS TO P | COM | 887389104 | 46 | 2000 | SH | DEFINED | |
| TIPPERARY CORP | COM PAR \$0.02 | 888002300 | 50 | 14000 | SH | DEFINED | 12 |
| TITAN CORP | COM | 888266103 | 3 | 130 | SH | DEFINED | 12 |
| TITAN PHARMACEUTICALS INC DE | COM | 888314101 | 5 | 1000 | SH | DEFINED | 12 |
| TITAN PHARMACEUTICALS INC DE | COM | 888314101 | 1 | 227 | SH | DEFINED | 11 |
| TIVO INC | COM | 888706108 | 19 | 2100 | SH | DEFINED | 12 |
| TJX COS INC NEW | COM | 872540109 | 17929 | 730000 | SH | DEFINED | 10 |
| TJX COS INC NEW | COM | 872540109 | 14 | 550 | SH | DEFINED | 9 |
| TJX COS INC NEW | COM | 872540109 | 157 | 6400 | SH | DEFINED | 4 |
| TJX COS INC NEW | COM | 872540109 | 181 | 7376 | SH | DEFINED | 11 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| TJX COS INC NEW | COM | 872540109 | 4768 | 194156 | SH | DEFINED | 6 |
| TJX COS INC NEW | COM | 872540109 | 5337 | 217294 | SH | DEFINED | 12 |
| TLC VISION CORP | COM | 872549100 | 116 | 10070 | SH | DEFINED | 6 |
| TLC VISION CORP | COM | 872549100 | 1421 | 124500 | SH | DEFINED | 7 |
| TLC VISION CORP | COM | 872549100 | 46 | 4000 | SH | DEFINED | 12 |
| TODHUNTER INTL INC DEL | COM | 889050100 | 241 | 20100 | SH | DEFINED | 6 |
| TODHUNTER INTL INC DEL | COM | 889050100 | 8 | 700 | SH | DEFINED | 11 |
| TOFUTTI BRANDS INC | COM | 88906B105 | 2 | 500 | SH | DEFINED | 1 |
| TOLL BROTHERS INC | COM | 889478103 | 18 | 400 | SH | DEFINED | 2 |
| TOLL BROTHERS INC | COM | 889478103 | 4 | 99 | SH | DEFINED | 11 |
| TOLL BROTHERS INC | COM | 889478103 | 31 | 675 | SH | DEFINED | 12 |
| TOMKINS PLC | SPONSORED ADR | 890030208 | 63 | 3200 | SH | DEFINED | 2 |
| TOO INC | COM | 890333107 | 0 | 17 | SH | DEFINED | 2 |
| TOO INC | COM | 890333107 | 8 | 400 | SH | DEFINED | 11 |
| TOO INC | COM | 890333107 | 25 | 1189 | SH | DEFINED | 12 |
| TOO INC | COM | 890333107 | 18686 | 892480 | SH | DEFINED | 6 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 751 | 20538 | SH | DEFINED | 2 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 24 | 652 | SH | DEFINED | 11 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 82 | 2241 | SH | DEFINED | 4 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 754 | 20625 | SH | DEFINED | 12 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 27 | 751 | SH | DEFINED | 9 |
| TOPPS INC | COM | 890786106 | 124 | 12984 | SH | DEFINED | 12 |
| TOPPS INC | COM | 890786106 | 79 | 8300 | SH | DEFINED | 11 |
| TORCH ENERGY ROYALTY TRUST | UNIT BEN INT | 891013104 | 4 | 500 | SH | DEFINED | 9 |
| TORCHMARK CORP | COM | 891027104 | 12456 | 231575 | SH | DEFINED | 6 |
| TORCHMARK CORP | COM | 891027104 | 83 | 1550 | SH | DEFINED | 12 |
| TORCHMARK CORP | COM | 891027104 | 8 | 150 | SH | DEFINED | 2 |
| TORO CO | COM | 891092108 | 25 | 400 | SH | DEFINED | 9 |
| TORO CO | COM | 891092108 | 12657 | 204150 | SH | DEFINED | 6 |
| TORO CO | COM | 891092108 | 3 | 55 | SH | DEFINED | 11 |
| TORO CO | COM | 891092108 | 1098 | 17710 | SH | DEFINED | 12 |
| TORO CO | COM | 891092108 | 33024 | 532647 | SH | DEFINED | 3 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 73542 | 2094297 | SH | DEFINED | 7 |
| TORTOISE ENERGY INFRSTRCTR C | COM | 89147L100 | 788 | 31450 | SH | DEFINED | 12 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 193 | 2100 | SH | DEFINED | 11 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 7 | 80 | SH | DEFINED | 4 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 9576 | 104082 | SH | DEFINED | 2 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 3 | 36 | SH | DEFINED | 9 |
| TOTAL SYS SVCS INC | COM | 891906109 | 188 | 8927 | SH | DEFINED | 12 |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 11 | 2250 | SH | DEFINED | 12 |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 1 | 200 | SH | DEFINED | 6 |
| TOWN & CTRY TR | SH BEN INT | 892081100 | 356 | 13100 | SH | DEFINED | 12 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 30265 | 406844 | SH | DEFINED | 6 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 3 | 34 | SH | DEFINED | 9 |
| TOYS R US INC | COM | 892335100 | 9888 | 588580 | SH | DEFINED | 6 |
| TOYS R US INC | COM | 892335100 | 55 | 3300 | SH | DEFINED | 3 |
| TOYS R US INC | COM | 892335100 | 600 | 35695 | SH | DEFINED | 12 |
| TOYS R US INC | COM | 892335100 | 1303 | 77547 | SH | DEFINED | 9 |
| TRACK DATA CORP | COM | 891918104 | 40 | 35720 | SH | DEFINED | 12 |
| TRACTOR SUPPLY CO | COM | 892356106 | 12 | 300 | SH | DEFINED | 2 |
| TRACTOR SUPPLY CO | COM | 892356106 | 10 | 252 | SH | DEFINED | 11 |
| TRACTOR SUPPLY CO | COM | 892356106 | 220 | 5677 | SH | DEFINED | 12 |
| TRADESTATION GROUP INC | COM | 89267P105 | 28 | 4100 | SH | DEFINED | 12 |
| TRAFFIX INC | COM | 892721101 | 15 | 3000 | SH | DEFINED | 12 |
| TRAFFIX INC | COM | 892721101 | 10 | 2000 | SH | DEFINED | 2 |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 22110 | 955479 | SH | DEFINED | 3 |
| TRANSACTION SYS ARCHITECTS | CL A | 893416107 | 72 | 3100 | SH | DEFINED | 12 |
| TRANSALTA CORP | COM | 89346D107 | 176 | 12981 | SH | DEFINED | 7 |
| TRANSAMERICA INCOME SHS INC | COM | 893506105 | 143 | 5800 | SH | DEFINED | 12 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 98 | 1127 | SH | DEFINED | 1 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 80 | 920 | SH | DEFINED | 6 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 2 | 25 | SH | DEFINED | 9 |

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

| | | | | | | | |
|-----------------------------|---------------|-----------|-------|---------|----|---------|----|
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 152 | 1747 | SH | DEFINED | 12 |
| TRANSCANADA CORP | COM | 89353D107 | 4216 | 196100 | SH | DEFINED | 12 |
| TRANSCANADA CORP | COM | 89353D107 | 27120 | 1260331 | SH | DEFINED | 7 |
| TRANSCONTINENTAL RLTY INVS | COM NEW | 893617209 | 5 | 315 | SH | DEFINED | 9 |
| TRANSKARYOTIC THERAPIES INC | COM | 893735100 | 36 | 2120 | SH | DEFINED | 12 |
| TRANSKARYOTIC THERAPIES INC | COM | 893735100 | 319 | 18560 | SH | DEFINED | 3 |
| TRANSMETA CORP DEL | COM | 89376R109 | 2 | 600 | SH | DEFINED | 12 |
| TRANSMONTAIGNE INC | COM | 893934109 | 4 | 600 | SH | DEFINED | 12 |
| TRANSMONTAIGNE INC | COM | 893934109 | 525 | 86000 | SH | DEFINED | 6 |
| TRANSOCEAN INC | ORD | G90078109 | 158 | 5657 | SH | DEFINED | 2 |
| TRANSOCEAN INC | ORD | G90078109 | 9064 | 325000 | SH | DEFINED | 10 |
| TRANSOCEAN INC | ORD | G90078109 | 9110 | 326647 | SH | DEFINED | 6 |
| TRANSOCEAN INC | ORD | G90078109 | 39 | 1382 | SH | DEFINED | 9 |
| TRANSOCEAN INC | ORD | G90078109 | 542 | 19434 | SH | DEFINED | 12 |
| TRANSWITCH CORP | COM | 894065101 | 8 | 3550 | SH | DEFINED | 12 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 3347 | 193788 | SH | DEFINED | 6 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 13 | 732 | SH | DEFINED | 9 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 6 | 367 | SH | DEFINED | 11 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 32 | 1859 | SH | DEFINED | 2 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 7 | 402 | SH | DEFINED | 1 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 19 | 1090 | SH | DEFINED | 9 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 39 | 2242 | SH | DEFINED | 2 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 517 | 30129 | SH | DEFINED | 5 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 580 | 33797 | SH | DEFINED | 12 |
| TRAVELERS PPTY CAS CORP NEW | NT CV JR 2032 | 89420G307 | 12 | 480 | SH | DEFINED | 12 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 7351 | 428651 | SH | DEFINED | 6 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 4540 | 200017 | SH | DEFINED | 7 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 124 | 7200 | SH | DEFINED | 3 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 0 | 8 | SH | DEFINED | 7 |
| TRAVELERS PPTY CAS CORP NEW | CL B | 89420G406 | 306 | 17727 | SH | DEFINED | 12 |
| TRAVELERS PPTY CAS CORP NEW | CL A | 89420G109 | 3 | 194 | SH | DEFINED | 1 |
| Travis Boats | COM | 894363100 | 115 | 108500 | SH | DEFINED | |
| TREDEGAR CORP | COM | 894650100 | 20 | 1350 | SH | DEFINED | 12 |
| TREX INC | COM | 89531P105 | 416 | 12200 | SH | DEFINED | 12 |
| TRI CONTL CORP | COM | 895436103 | 379 | 22054 | SH | DEFINED | 12 |
| TRIAD GTY INC | COM | 895925105 | 13343 | 252955 | SH | DEFINED | 6 |
| TRIAD GTY INC | COM | 895925105 | 42 | 800 | SH | DEFINED | 12 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 34 | 1093 | SH | DEFINED | 12 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 16 | 520 | SH | DEFINED | 11 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 2 | 69 | SH | DEFINED | 2 |
| TRIARC COS INC | CL B SER 1 | 895927309 | 364 | 33170 | SH | DEFINED | 3 |
| TRIARC COS INC | CL B SER 1 | 895927309 | 529 | 48242 | SH | DEFINED | 12 |
| TRIARC COS INC | CL A | 895927101 | 268 | 24500 | SH | DEFINED | 12 |
| TRIBUNE CO NEW | COM | 896047107 | 3725 | 73854 | SH | DEFINED | 11 |
| TRIBUNE CO NEW | COM | 896047107 | 4767 | 94517 | SH | DEFINED | 4 |
| TRIBUNE CO NEW | COM | 896047107 | 23 | 455 | SH | DEFINED | 2 |
| TRIBUNE CO NEW | COM | 896047107 | 66 | 1000 | SH | DEFINED | 7 |
| TRIBUNE CO NEW | COM | 896047107 | 872 | 17278 | SH | DEFINED | 12 |
| TRIBUNE CO NEW | COM | 896047107 | 3034 | 60160 | SH | DEFINED | 5 |
| TRICO BANCSHARES | COM | 896095106 | 916 | 24500 | SH | DEFINED | 12 |
| TRICO BANCSHARES | COM | 896095106 | 1705 | 45600 | SH | DEFINED | 6 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 8 | 500 | SH | DEFINED | 11 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 10 | 450 | SH | DEFINED | 2 |
| TRIMERIS INC | COM | 896263100 | 4 | 300 | SH | DEFINED | 12 |
| TRINITY INDS INC | COM | 896522109 | 17 | 600 | 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 | 5 | 745 | SH | DEFINED | 12 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 23 | 700 | SH | DEFINED | 11 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 1062 | 32130 | SH | DEFINED | 12 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 6574 | 198900 | SH | DEFINED | 6 |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 1797 | 104793 | SH | DEFINED | 9 |

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

| | | | | | | | |
|------------------------------|-----------|----------------|---------|----------|----|---------|----|
| TRIZEC PROPERTIES INC | COM | 89687P107 | 1261 | 73500 | SH | DEFINED | 12 |
| TROVER SOLUTIONS INC | COM | 897249108 | 14 | 2000 | SH | DEFINED | 12 |
| TROVER SOLUTIONS INC | COM | 897249108 | 821 | 118350 | SH | DEFINED | 6 |
| TRUST CO NJ JERSEY CITY NEW | COM | 898304100 | 62 | 1500 | SH | DEFINED | 11 |
| TRUST CO NJ JERSEY CITY NEW | COM | 898304100 | 145 | 3503 | SH | DEFINED | 12 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 1277 | 94851 | SH | DEFINED | 12 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 37 | 2775 | SH | DEFINED | 11 |
| TRUSTMARK CORP | COM | 898402102 | 15946 | 549468 | SH | DEFINED | 6 |
| TRUSTMARK CORP | COM | 898402102 | 7022 | 241980 | SH | DEFINED | 3 |
| TRUSTMARK CORP | COM | 898402102 | 1291 | 44348 | SH | DEFINED | 12 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 2161 | 99270 | SH | DEFINED | 3 |
| TSAKOS ENERGY NAVIGATION LTD | SHS | G9108L108 | 76 | 2500 | SH | DEFINED | 12 |
| TSR INC | COM | 872885108 | 412 | 52500 | SH | DEFINED | 6 |
| TTM TECHNOLOGIES INC | COM | 87305R109 | 2583 | 207010 | SH | DEFINED | 3 |
| TUESDAY MORNING CORP | COM NEW | 899035505 | 1397 | 40550 | SH | DEFINED | 3 |
| TULARIK INC | COM | 899165104 | 27 | 1100 | SH | DEFINED | 12 |
| TULARIK INC | COM | 899165104 | 2304 | 93850 | SH | DEFINED | 3 |
| TUPPERWARE CORP | COM | 899896104 | 12 | 700 | SH | DEFINED | 12 |
| TXU CORP | COM | 873168108 | 3 | 100 | SH | DEFINED | 2 |
| TXU CORP | COM | 873168108 | 11 | 375 | SH | DEFINED | 11 |
| TXU CORP | COM | 873168108 | 730 | 25459 | SH | DEFINED | 12 |
| TXU CORP | COM | 873168108 | 3583 | 125020 | SH | DEFINED | 3 |
| TXU CORP | COM | 873168108 | 6923 | 241647 | SH | DEFINED | 6 |
| TXU CORP | COM | 873168108 | 0 | 17 | SH | DEFINED | 1 |
| TYCO INTL LTD NEW | COM | 902124106 | 257850 | 9000000 | SH | DEFINED | 13 |
| TYCO INTL LTD NEW | COM | 902124106 | 760 | 26540 | SH | DEFINED | 11 |
| TYCO INTL LTD NEW | COM | 902124106 | 1408 | 37400 | SH | DEFINED | 7 |
| TYCO INTL LTD NEW | COM | 902124106 | 3554 | 124048 | SH | DEFINED | 2 |
| TYCO INTL LTD NEW | COM | 902124106 | 7976 | 278395 | SH | DEFINED | 6 |
| TYCO INTL LTD NEW | COM | 902124106 | 9231 | 322197 | SH | DEFINED | 3 |
| TYCO INTL LTD NEW | COM | 902124106 | 11279 | 393666 | SH | DEFINED | 5 |
| TYCO INTL LTD NEW | COM | 902124106 | 694 | 24229 | SH | DEFINED | 9 |
| TYCO INTL LTD NEW | COM | 902124106 | 23873 | 833260 | SH | DEFINED | 4 |
| TYCO INTL LTD NEW | COM | 902124106 | 648845 | 22647300 | SH | DEFINED | 8 |
| TYCO INTL LTD NEW | COM | 902124106 | 1387722 | 48437068 | SH | DEFINED | 10 |
| TYCO INTL LTD NEW | NOTE | 11/1 902124AC0 | 1163 | 15000 | SH | DEFINED | 12 |
| TYCO INTL LTD NEW | COM | 902124106 | 21750 | 759168 | SH | DEFINED | 12 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 17069 | 1757858 | SH | DEFINED | 3 |
| TYSON FOODS INC | CL A | 902494103 | 54 | 3000 | SH | DEFINED | 4 |
| TYSON FOODS INC | CL A | 902494103 | 49 | 2700 | SH | DEFINED | 9 |
| TYSON FOODS INC | CL A | 902494103 | 119 | 6600 | SH | DEFINED | 6 |
| TYSON FOODS INC | CL A | 902494103 | 21 | 1169 | SH | DEFINED | 2 |
| TYSON FOODS INC | CL A | 902494103 | 14401 | 797850 | SH | DEFINED | 3 |
| U S B HLDG INC | COM | 902910108 | 3966 | 161597 | SH | DEFINED | 6 |
| U S CONCRETE INC | COM | 90333L102 | 4 | 615 | SH | DEFINED | 11 |
| U S G CORP | COM NEW | 903293405 | 4 | 250 | SH | DEFINED | 12 |
| U S I HLDGS | COM | 90333H101 | 15 | 1000 | SH | DEFINED | 12 |
| U S PHYSICAL THERAPY INC | COM | 90337L108 | 3 | 184 | SH | DEFINED | 11 |
| U S RESTAURANT PPTYS INC | COM | 902971100 | 3 | 150 | SH | DEFINED | 12 |
| U S RESTAURANT PPTYS INC | COM | 902971100 | 6984 | 372700 | SH | DEFINED | 3 |
| UBS AG | NAMEN AKT | H8920M855 | 386 | 5187 | SH | DEFINED | 12 |
| UCBH HOLDINGS INC | COM | 90262T308 | 10 | 252 | SH | DEFINED | 12 |
| UCBH HOLDINGS INC | COM | 90262T308 | 3474 | 86772 | SH | DEFINED | 1 |
| UGI CORP NEW | COM | 902681105 | 0 | 1 | SH | DEFINED | 7 |
| UGI CORP NEW | COM | 902681105 | 22426 | 681236 | SH | DEFINED | 3 |
| UGI CORP NEW | COM | 902681105 | 30 | 900 | SH | DEFINED | 9 |
| UGI CORP NEW | COM | 902681105 | 14 | 430 | SH | DEFINED | 12 |
| UICI | COM | 902737105 | 14969 | 1014180 | SH | DEFINED | 6 |
| UIL HLDG CORP | COM | 902748102 | 3059 | 63500 | SH | DEFINED | 3 |
| UIL HLDG CORP | COM | 902748102 | 596 | 12364 | SH | DEFINED | 12 |
| UIL HLDG CORP | COM | 902748102 | 13 | 275 | SH | DEFINED | 11 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 9 | 300 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| ULTRATECH INC | COM | 904034105 | 18 | 790 | SH | DEFINED | 11 |
| UMB FINL CORP | COM | 902788108 | 16 | 323 | SH | DEFINED | 12 |
| UMB FINL CORP | COM | 902788108 | 20 | 400 | SH | DEFINED | 4 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 8059 | 331100 | SH | DEFINED | 3 |
| UNIFI INC | COM | 904677101 | 30 | 6755 | SH | DEFINED | 12 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 54 | 784 | SH | DEFINED | 9 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 292 | 4205 | SH | DEFINED | 1 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 567 | 8160 | SH | DEFINED | 6 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 232 | 3343 | SH | DEFINED | 11 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 553 | 7962 | SH | DEFINED | 12 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 55 | 1360 | SH | DEFINED | 2 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 9 | 225 | SH | DEFINED | 9 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 4 | 100 | SH | DEFINED | 11 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 132 | 2500 | SH | DEFINED | 7 |
| UNION BANKSHARES CORP | COM | 905399101 | 13 | 400 | SH | DEFINED | 12 |
| UNION PAC CORP | COM | 907818108 | 45 | 755 | SH | DEFINED | 9 |
| UNION PAC CORP | COM | 907818108 | 356 | 5950 | SH | DEFINED | 5 |
| UNION PAC CORP | COM | 907818108 | 3306 | 55270 | SH | DEFINED | 3 |
| UNION PAC CORP | COM | 907818108 | 8298 | 138720 | SH | DEFINED | 2 |
| UNION PAC CORP | COM | 907818108 | 1051 | 17563 | SH | DEFINED | 12 |
| UNION PAC CORP | COM | 907818108 | 6 | 100 | SH | DEFINED | 6 |
| UNION PAC CORP | COM | 907818108 | 314 | 5255 | SH | DEFINED | 11 |
| UNION PLANTERS CORP | COM | 908068109 | 3988 | 133591 | SH | DEFINED | 12 |
| UNION PLANTERS CORP | COM | 908068109 | 264 | 8837 | SH | DEFINED | 9 |
| UNION PLANTERS CORP | COM | 908068109 | 195 | 6545 | SH | DEFINED | 6 |
| UNION PLANTERS CORP | COM | 908068109 | 31 | 1050 | SH | DEFINED | 11 |
| UNION PLANTERS CORP | COM | 908068109 | 25 | 850 | SH | DEFINED | 2 |
| UNIONBANCAL CORP | COM | 908906100 | 31864 | 608200 | SH | DEFINED | 10 |
| UNIONBANCAL CORP | COM | 908906100 | 28341 | 540957 | SH | DEFINED | 3 |
| UNIONBANCAL CORP | COM | 908906100 | 2750 | 52500 | SH | DEFINED | 8 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 25 | 1000 | SH | DEFINED | 12 |
| UNISYS CORP | COM | 909214108 | 171 | 12000 | SH | DEFINED | |
| UNISYS CORP | COM | 909214108 | 5872 | 411205 | SH | DEFINED | 5 |
| UNISYS CORP | COM | 909214108 | 55692 | 3900000 | SH | DEFINED | 13 |
| UNISYS CORP | COM | 909214108 | 1064 | 74513 | SH | DEFINED | 9 |
| UNISYS CORP | COM | 909214108 | 826 | 57872 | SH | DEFINED | 12 |
| UNISYS CORP | COM | 909214108 | 262 | 18370 | SH | DEFINED | 6 |
| UNISYS CORP | COM | 909214108 | 64 | 4450 | SH | DEFINED | 3 |
| UNISYS CORP | COM | 909214108 | 20 | 1395 | SH | DEFINED | 2 |
| UNISYS CORP | COM | 909214108 | 12 | 865 | SH | DEFINED | 11 |
| UNISYS CORP | COM | 909214108 | 10199 | 714217 | SH | DEFINED | 4 |
| UNITED AUTO GROUP INC | COM | 909440109 | 103 | 3770 | SH | DEFINED | 12 |
| UNITED AUTO GROUP INC | COM | 909440109 | 15514 | 567050 | SH | DEFINED | 6 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 58 | 1900 | SH | DEFINED | 4 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 7245 | 237533 | SH | DEFINED | 6 |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 278 | 9104 | SH | DEFINED | 12 |
| UNITED CMNTY FINL CORP OHIO | COM | 909839102 | 7 | 525 | SH | DEFINED | 6 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 33602 | 1057010 | SH | DEFINED | 6 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 124 | 3910 | SH | DEFINED | 12 |
| UNITED DEFENSE INDS INC | COM | 91018B104 | 39 | 1241 | SH | DEFINED | 11 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 188 | 9600 | SH | DEFINED | 2 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 883 | 44996 | SH | DEFINED | 12 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 76 | 3899 | SH | DEFINED | 11 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 1505 | 76695 | SH | DEFINED | 9 |
| UNITED FIRE & CAS CO | COM | 910331107 | 410 | 9700 | SH | DEFINED | 6 |
| UNITED FIRE & CAS CO | COM | 910331107 | 101 | 2400 | SH | DEFINED | 12 |
| UNITED INDL CORP | COM | 910671106 | 2296 | 121200 | SH | DEFINED | 6 |
| UNITED INDL CORP | COM | 910671106 | 20 | 1045 | SH | DEFINED | 12 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 7564 | 1454581 | SH | DEFINED | 3 |
| UNITED MOBILE HOMES INC | COM | 911024107 | 656 | 40715 | SH | DEFINED | 12 |
| UNITED NAT FOODS INC | COM | 911163103 | 14 | 300 | SH | DEFINED | 12 |
| UNITED ONLINE INC | COM | 911268100 | 35832 | 2130302 | SH | DEFINED | 3 |

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

| | | | | | | | |
|------------------------------|------------|-----------|---------|----------|----|---------|----|
| UNITED ONLINE INC | COM | 911268100 | 7 | 400 | SH | DEFINED | 11 |
| UNITED ONLINE INC | COM | 911268100 | 3 | 180 | SH | DEFINED | 9 |
| UNITED ONLINE INC | COM | 911268100 | 2 | 106 | SH | DEFINED | 12 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 427 | 6113 | SH | DEFINED | 11 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 5255 | 75246 | SH | DEFINED | 12 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 37 | 400 | SH | DEFINED | 7 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 153 | 2193 | SH | DEFINED | 9 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 213 | 3044 | SH | DEFINED | 2 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 1617 | 23150 | SH | DEFINED | 5 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 13835 | 198091 | SH | DEFINED | 3 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 16319 | 233665 | SH | DEFINED | 1 |
| UNITED RENTALS INC | COM | 911363109 | 42 | 2380 | SH | DEFINED | 11 |
| UNITED RENTALS INC | COM | 911363109 | 492 | 27700 | SH | DEFINED | 6 |
| UNITED RENTALS INC | COM | 911363109 | 1617 | 91011 | SH | DEFINED | 12 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 7 | 174 | SH | DEFINED | 11 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 63 | 1630 | SH | DEFINED | 6 |
| UNITED STATES CELLULAR CORP | COM | 911684108 | 228 | 5894 | SH | DEFINED | 12 |
| UNITED STATES LIME & MINERAL | COM | 911922102 | 1464 | 182323 | SH | DEFINED | 12 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 53 | 1425 | SH | DEFINED | 12 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 7 | 190 | SH | DEFINED | 9 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 10116 | 271425 | SH | DEFINED | 6 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 410 | 11000 | SH | DEFINED | 5 |
| UNITED STATIONERS INC | COM | 913004107 | 40962 | 972977 | SH | DEFINED | 3 |
| UNITED STATIONERS INC | COM | 913004107 | 8 | 200 | SH | DEFINED | 12 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 35224 | 408161 | SH | DEFINED | 6 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 18537 | 214797 | SH | DEFINED | 3 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 6317 | 55700 | SH | DEFINED | 7 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 5671 | 65722 | SH | DEFINED | 1 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 5000 | 57940 | SH | DEFINED | 2 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 2851 | 33031 | SH | DEFINED | 12 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1154 | 13372 | SH | DEFINED | 5 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 914 | 10591 | SH | DEFINED | 11 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 126 | 1460 | SH | DEFINED | 9 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 9 | 100 | SH | DEFINED | 4 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 5 | 200 | SH | DEFINED | 12 |
| UNITEDGLOBALCOM | CL A | 913247508 | 13 | 1560 | SH | DEFINED | 3 |
| UNITEDGLOBALCOM | CL A | 913247508 | 7166 | 844072 | SH | DEFINED | 6 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 530815 | 8237350 | SH | DEFINED | 8 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 13736 | 213152 | SH | DEFINED | 12 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 7686 | 119275 | SH | DEFINED | 1 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 906 | 10700 | SH | DEFINED | 7 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 514 | 7977 | SH | DEFINED | 11 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 396 | 6141 | SH | DEFINED | 9 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 337 | 5225 | SH | DEFINED | 4 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 230 | 3569 | SH | DEFINED | 2 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1136251 | 17632691 | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 19100 | 296393 | SH | DEFINED | 3 |
| UNITIL CORP | COM | 913259107 | 554 | 20000 | SH | DEFINED | 12 |
| UNITRIN INC | COM | 913275103 | 621 | 14466 | SH | DEFINED | 12 |
| UNITRIN INC | COM | 913275103 | 2 | 40 | SH | DEFINED | 6 |
| UNIVERSAL ACCESS GLOBAL HLDG | COM NEW | 91336M204 | 1 | 340 | SH | DEFINED | 12 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 2395 | 199550 | SH | DEFINED | 3 |
| UNIVERSAL AMERN FINL CORP | COM | 913377107 | 2846 | 237150 | SH | DEFINED | 6 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 15 | 470 | SH | DEFINED | 12 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 18149 | 551640 | SH | DEFINED | 3 |
| UNIVERSAL CORP VA | COM | 913456109 | 11689 | 230000 | SH | DEFINED | 12 |
| UNIVERSAL CORP VA | COM | 913456109 | 26711 | 525600 | SH | DEFINED | 6 |
| UNIVERSAL ELECTRS INC | COM | 913483103 | 8 | 600 | SH | DEFINED | 11 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 11742 | 382350 | SH | DEFINED | 3 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 11501 | 374511 | SH | DEFINED | 6 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 6 | 200 | SH | DEFINED | 11 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 7 | 200 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 32 | 700 | SH | DEFINED | 4 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 308 | 6693 | SH | DEFINED | 11 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 382 | 8300 | SH | DEFINED | 5 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 857 | 18608 | SH | DEFINED | 12 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 3491 | 75780 | SH | DEFINED | 6 |
| UNIVEST CORP PA | COM | 915271100 | 6 | 125 | SH | DEFINED | 12 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 1003 | 30395 | SH | DEFINED | 4 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 383 | 11600 | SH | DEFINED | 5 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 119 | 3600 | SH | DEFINED | 11 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 18 | 550 | SH | DEFINED | 12 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 11200 | 339285 | SH | DEFINED | 1 |
| UNIZAN FINANCIAL CORP | COM | 91528W101 | 300 | 12100 | SH | DEFINED | 12 |
| UNIZAN FINANCIAL CORP | COM | 91528W101 | 4539 | 182217 | SH | DEFINED | 6 |
| UNIZAN FINANCIAL CORP | COM | 91528W101 | 15 | 600 | SH | DEFINED | 11 |
| UNOCAL CORP | COM | 915289102 | 52 | 1400 | SH | DEFINED | 9 |
| UNOCAL CORP | COM | 915289102 | 78 | 2100 | SH | DEFINED | 11 |
| UNOCAL CORP | COM | 915289102 | 275 | 7390 | SH | DEFINED | 6 |
| UNOCAL CORP | COM | 915289102 | 426 | 11427 | SH | DEFINED | 12 |
| UNOCAL CORP | COM | 915289102 | 854 | 22910 | SH | DEFINED | 2 |
| UNOVA INC | COM | 91529B106 | 11 | 500 | SH | DEFINED | 12 |
| UNOVA INC | COM | 91529B106 | 3916 | 181200 | SH | DEFINED | 3 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 48279 | 3300000 | SH | DEFINED | 13 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 2 | 115 | SH | DEFINED | 2 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 19 | 1000 | SH | DEFINED | 7 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 349 | 23855 | SH | DEFINED | 9 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 383 | 26199 | SH | DEFINED | 6 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 410 | 28028 | SH | DEFINED | 12 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 5732 | 391800 | SH | DEFINED | 8 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 65835 | 4500000 | SH | DEFINED | 10 |
| UPM KYMMENE CORP | SPONSORED ADR | 915436109 | 74 | 4000 | SH | DEFINED | 2 |
| UPM KYMMENE CORP | SPONSORED ADR | 915436109 | 10486 | 567400 | SH | DEFINED | 6 |
| URBAN OUTFITTERS INC | COM | 917047102 | 40 | 825 | SH | DEFINED | 12 |
| UROLOGIX INC | COM | 917273104 | 363 | 45400 | SH | DEFINED | 3 |
| URS CORP NEW | COM | 903236107 | 45 | 1563 | SH | DEFINED | 12 |
| URS CORP NEW | COM | 903236107 | 3399 | 118100 | SH | DEFINED | 3 |
| URS CORP NEW | COM | 903236107 | 14760 | 512850 | SH | DEFINED | 6 |
| URSTADT BIDDLE PPTYS INS | COM | 917286106 | 236 | 15870 | SH | DEFINED | 12 |
| URSTADT BIDDLE PPTYS INS | CL A | 917286205 | 59 | 3600 | SH | DEFINED | 12 |
| US AIRWAYS GROUP INC | CL A | 911905503 | 2962 | 661698 | SH | DEFINED | 6 |
| US BANCORP DEL | COM NEW | 902973304 | 124 | 4475 | SH | DEFINED | 9 |
| US BANCORP DEL | COM NEW | 902973304 | 110 | 3962 | SH | DEFINED | 4 |
| US BANCORP DEL | COM NEW | 902973304 | 483 | 17471 | SH | DEFINED | 1 |
| US BANCORP DEL | COM NEW | 902973304 | 423 | 15301 | SH | DEFINED | 11 |
| US BANCORP DEL | COM NEW | 902973304 | 44243 | 1600079 | SH | DEFINED | 6 |
| US BANCORP DEL | COM NEW | 902973304 | 23349 | 844452 | SH | DEFINED | 2 |
| US BANCORP DEL | COM NEW | 902973304 | 22093 | 799009 | SH | DEFINED | 3 |
| US BANCORP DEL | COM NEW | 902973304 | 6087 | 220154 | SH | DEFINED | 12 |
| US ONCOLOGY INC | COM | 90338W103 | 35912 | 2428118 | SH | DEFINED | 3 |
| USF CORP | COM | 91729Q101 | 7867 | 229280 | SH | DEFINED | 6 |
| USF CORP | COM | 91729Q101 | 3 | 100 | SH | DEFINED | 12 |
| UST INC | COM | 902911106 | 325 | 9000 | SH | DEFINED | 11 |
| UST INC | COM | 902911106 | 430 | 11902 | SH | DEFINED | 12 |
| UST INC | COM | 902911106 | 867 | 24020 | SH | DEFINED | 6 |
| UTAH MED PRODS INC | COM | 917488108 | 36 | 1461 | SH | DEFINED | 6 |
| UTSTARCOM INC | COM | 918076100 | 2 | 70 | SH | DEFINED | 6 |
| UTSTARCOM INC | COM | 918076100 | 52 | 1825 | SH | DEFINED | 11 |
| UTSTARCOM INC | COM | 918076100 | 243 | 8450 | SH | DEFINED | 9 |
| UTSTARCOM INC | COM | 918076100 | 2852 | 99150 | SH | DEFINED | 12 |
| UTSTARCOM INC | COM | 918076100 | 13654 | 474750 | SH | DEFINED | 10 |
| V F CORP | COM | 918204108 | 75 | 1600 | SH | DEFINED | 2 |
| V F CORP | COM | 918204108 | 146 | 3125 | SH | DEFINED | 6 |
| V F CORP | COM | 918204108 | 537 | 11500 | SH | DEFINED | 5 |

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

| | | | | | | | |
|------------------------------|----------------|---------------|-------|---------|----|---------|----|
| V F CORP | COM | 918204108 | 822 | 17592 | SH | DEFINED | 12 |
| VA SOFTWARE CORP | COM | 91819B105 | 0 | 100 | SH | DEFINED | 2 |
| VA SOFTWARE CORP | COM | 91819B105 | 7 | 2355 | SH | DEFINED | 12 |
| VAIL BANKS INC | COM | 918779109 | 164 | 13279 | SH | DEFINED | 6 |
| VAIL RESORTS INC | COM | 91879Q109 | 14913 | 946040 | SH | DEFINED | 6 |
| VALASSIS COMMUNICATIONS INC | NOTE | 6/0 918866AH7 | 181 | 3000 | SH | DEFINED | 12 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 34845 | 1146220 | SH | DEFINED | 6 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 46 | 1940 | SH | DEFINED | 3 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 609 | 25522 | SH | DEFINED | 12 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 26 | 435 | SH | DEFINED | 9 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 30 | 505 | SH | DEFINED | 11 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 222 | 3700 | SH | DEFINED | 6 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 412 | 6865 | SH | DEFINED | 5 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 684 | 11410 | SH | DEFINED | 3 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1156 | 19279 | SH | DEFINED | 12 |
| VALERO L P | COM UT LTD PRT | 91913W104 | 2265 | 41410 | SH | DEFINED | 12 |
| VALLEY NATL BANCORP | COM | 919794107 | 311 | 11106 | SH | DEFINED | 12 |
| VALMONT INDS INC | COM | 920253101 | 20 | 1000 | SH | DEFINED | 2 |
| VALSPAR CORP | COM | 920355104 | 94 | 1906 | SH | DEFINED | 11 |
| VALSPAR CORP | COM | 920355104 | 6764 | 137400 | SH | DEFINED | 3 |
| VALSPAR CORP | COM | 920355104 | 7917 | 160810 | SH | DEFINED | 2 |
| VALSPAR CORP | COM | 920355104 | 7234 | 146946 | SH | DEFINED | 12 |
| VALUECLICK INC | COM | 92046N102 | 10 | 963 | SH | DEFINED | 11 |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 30 | 1922 | SH | DEFINED | 11 |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 46 | 3000 | SH | DEFINED | 12 |
| VAN KAMPEN ADVANTAGE MUN II | SH BEN INT | 92112K107 | 38 | 2500 | SH | DEFINED | 12 |
| VAN KAMPEN ADVANTAGE MUN INC | SH BEN INT | 921124103 | 92 | 5463 | SH | DEFINED | 12 |
| VAN KAMPEN ADVANTAGE PA MUN | SH BEN INT | 920937109 | 14 | 800 | SH | DEFINED | 12 |
| VAN KAMPEN BD FD | COM | 920955101 | 150 | 8300 | SH | DEFINED | 12 |
| VAN KAMPEN FLA QUALITY MUN T | COM | 920921103 | 57 | 3600 | SH | DEFINED | 12 |
| VAN KAMPEN HIGH INCOME TR | SH BEN INT | 920911104 | 10 | 2280 | SH | DEFINED | 12 |
| VAN KAMPEN HIGH INCOME TR II | SH BEN INT | 920913100 | 10 | 2000 | SH | DEFINED | 12 |
| VAN KAMPEN INCOME TR | SH BEN INT | 920957107 | 15 | 2500 | SH | DEFINED | 12 |
| VAN KAMPEN INVT GRADE MUN TR | COM | 920915105 | 41 | 4200 | SH | DEFINED | 12 |
| VAN KAMPEN MUN INCOME TR | COM | 920909108 | 364 | 36933 | SH | DEFINED | 12 |
| VAN KAMPEN MUN OPPORTUNITY T | COM | 920935103 | 85 | 4911 | SH | DEFINED | 12 |
| VAN KAMPEN MUN TR | SH BEN INT | 920919107 | 198 | 12869 | SH | DEFINED | 12 |
| VAN KAMPEN OHIO QUALITY MUN | COM | 920923109 | 70 | 4050 | SH | DEFINED | 12 |
| VAN KAMPEN OHIO VALUE MUN IN | COM SH BEN INT | 92112W101 | 10 | 650 | SH | DEFINED | 12 |
| VAN KAMPEN PA QUALITY MUN TR | COM | 920924107 | 17 | 1000 | SH | DEFINED | 12 |
| VAN KAMPEN PA VALUE MUN INCO | COM | 92112T108 | 84 | 5000 | SH | DEFINED | 12 |
| VAN KAMPEN SENIOR INCOME TR | COM | 920961109 | 241 | 27548 | SH | DEFINED | 12 |
| VAN KAMPEN STRATEGIC SECTOR | COM | 920943107 | 71 | 4838 | SH | DEFINED | 12 |
| VAN KAMPEN TR INSD MUNS | COM | 920928108 | 13 | 800 | SH | DEFINED | 12 |
| VAN KAMPEN TR INVT FLA MUNS | COM | 920932100 | 173 | 9900 | SH | DEFINED | 12 |
| VAN KAMPEN TR INVT GRADE MUN | COM | 920929106 | 238 | 14565 | SH | DEFINED | 12 |
| VAN KAMPEN TR INVT GRADE N J | COM | 920933108 | 36 | 2000 | SH | DEFINED | 12 |
| VAN KAMPEN TR INVT GRADE N Y | COM | 920931102 | 31 | 1700 | SH | DEFINED | 12 |
| VAN KAMPEN TR INVT GRADE PA | COM | 920934106 | 72 | 4333 | SH | DEFINED | 12 |
| VAN KAMPEN VALUE MUN INCOME | COM | 921132106 | 11 | 700 | SH | DEFINED | 12 |
| VANGUARD INDEX TR | STK MRK VIPERS | 922908769 | 27 | 250 | SH | DEFINED | 12 |
| VANS INC | COM | 921930103 | 4292 | 289990 | SH | DEFINED | 3 |
| VARCO INTL INC DEL | COM | 922122106 | 14 | 760 | SH | DEFINED | 3 |
| VARCO INTL INC DEL | COM | 922122106 | 33 | 1840 | SH | DEFINED | 6 |
| VARCO INTL INC DEL | COM | 922122106 | 3 | 162 | SH | DEFINED | 11 |
| VARIAN INC | COM | 922206107 | 24 | 600 | SH | DEFINED | 2 |
| VARIAN INC | COM | 922206107 | 20 | 500 | SH | DEFINED | 12 |
| VARIAN INC | COM | 922206107 | 12 | 302 | SH | DEFINED | 9 |
| VARIAN MED SYS INC | COM | 92220P105 | 613 | 7100 | SH | DEFINED | 5 |
| VARIAN MED SYS INC | COM | 92220P105 | 104 | 1200 | SH | DEFINED | 2 |
| VARIAN MED SYS INC | COM | 92220P105 | 52 | 604 | SH | DEFINED | 9 |
| VARIAN MED SYS INC | COM | 92220P105 | 3426 | 39690 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|---------|-----------|-------|---------|----|---------|----|
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 21 | 500 | SH | DEFINED | 12 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 25 | 600 | SH | DEFINED | 2 |
| VASCULAR SOLUTIONS INC | COM | 92231M109 | 5 | 500 | SH | DEFINED | 12 |
| VASOGEN INC | COM | 92232F103 | 3 | 500 | SH | DEFINED | 12 |
| VASOMEDICAL INC | COM | 922321104 | 15 | 10000 | SH | DEFINED | 2 |
| VASOMEDICAL INC | COM | 922321104 | 15 | 10067 | SH | DEFINED | 12 |
| VAXGEN INC | COM NEW | 922390208 | 20 | 1790 | SH | DEFINED | 12 |
| VCA ANTECH INC | COM | 918194101 | 1087 | 30500 | SH | DEFINED | 12 |
| VECTOR GROUP LTD | COM | 92240M108 | 6 | 363 | SH | DEFINED | 1 |
| VECTOR GROUP LTD | COM | 92240M108 | 1 | 69 | SH | DEFINED | 12 |
| VECTREN CORP | COM | 92240G101 | 15176 | 615140 | SH | DEFINED | 6 |
| VECTREN CORP | COM | 92240G101 | 155 | 6282 | SH | DEFINED | 2 |
| VECTREN CORP | COM | 92240G101 | 102 | 4126 | SH | DEFINED | 12 |
| VEECO INSTRS INC DEL | COM | 922417100 | 8 | 300 | SH | DEFINED | 12 |
| VENTANA MED SYS INC | COM | 92276H106 | 41 | 1000 | SH | DEFINED | 12 |
| VENTAS INC | COM | 92276F100 | 29774 | 1083480 | SH | DEFINED | 3 |
| VENTAS INC | COM | 92276F100 | 290 | 10547 | SH | DEFINED | 2 |
| VENTAS INC | COM | 92276F100 | 157 | 5700 | SH | DEFINED | 12 |
| VENTAS INC | COM | 92276F100 | 38 | 1400 | SH | DEFINED | 4 |
| VENTIV HEALTH INC | COM | 922793104 | 0 | 33 | SH | DEFINED | 12 |
| VERINT SYS INC | COM | 92343X100 | 12 | 400 | SH | DEFINED | 12 |
| VERISIGN INC | COM | 92343E102 | 82950 | 5000000 | SH | DEFINED | 13 |
| VERISIGN INC | COM | 92343E102 | 2 | 100 | SH | DEFINED | 11 |
| VERISIGN INC | COM | 92343E102 | 5405 | 325777 | SH | DEFINED | 12 |
| VERISIGN INC | COM | 92343E102 | 2 | 100 | SH | DEFINED | 6 |
| VERISIGN INC | COM | 92343E102 | 8 | 500 | SH | DEFINED | 2 |
| VERISIGN INC | COM | 92343E102 | 12668 | 763600 | SH | DEFINED | 3 |
| VERISITY LTD | ORD | M97385112 | 5 | 594 | SH | DEFINED | 11 |
| VERITAS SOFTWARE CO | COM | 923436109 | 270 | 10030 | SH | DEFINED | 11 |
| VERITAS SOFTWARE CO | COM | 923436109 | 13 | 500 | SH | DEFINED | 3 |
| VERITAS SOFTWARE CO | COM | 923436109 | 262 | 9732 | SH | DEFINED | 12 |
| VERITAS SOFTWARE CO | COM | 923436109 | 48 | 1800 | SH | DEFINED | 4 |
| VERITAS SOFTWARE CO | COM | 923436109 | 6 | 223 | SH | DEFINED | 9 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 16088 | 440291 | SH | DEFINED | 12 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 4000 | 109481 | SH | DEFINED | 9 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 22767 | 623082 | SH | DEFINED | 6 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 10355 | 283384 | SH | DEFINED | 2 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 3858 | 80466 | SH | DEFINED | 7 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1021 | 27942 | SH | DEFINED | 5 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1000 | 27377 | SH | DEFINED | 11 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 176 | 4812 | SH | DEFINED | 4 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 8596 | 235250 | SH | DEFINED | 1 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 29312 | 802179 | SH | DEFINED | 3 |
| VERMONT PURE HLDGS LTD NEW | COM | 924237100 | 15 | 4800 | SH | DEFINED | 12 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 16 | 1700 | SH | DEFINED | 12 |
| VERTICALNET INC | COM NEW | 92532L206 | 1 | 496 | SH | DEFINED | 12 |
| VESTA INS GROUP INC | COM | 925391104 | 4 | 900 | SH | DEFINED | 12 |
| VESTA INSURANCE GROUP | COM | 925391104 | 26 | 6000 | SH | DEFINED | |
| VI TECHNOLOGIES INC | COM | 917920100 | 0 | 200 | SH | DEFINED | 12 |
| VIACOM INC | CL B | 925524308 | 112 | 2858 | SH | DEFINED | 9 |
| VIACOM INC | CL A | 925524100 | 2133 | 53956 | SH | DEFINED | 12 |
| VIACOM INC | CL B | 925524308 | 0 | 0 | SH | DEFINED | 6 |
| VIACOM INC | CL B | 925524308 | 251 | 6394 | SH | DEFINED | 11 |
| VIACOM INC | CL A | 925524100 | 2 | 40 | SH | DEFINED | 2 |
| VIACOM INC | CL B | 925524308 | 3579 | 91278 | SH | DEFINED | 12 |
| VIACOM INC | CL A | 925524100 | 8 | 200 | SH | DEFINED | 11 |
| VIACOM INC | CL B | 925524308 | 662 | 16885 | SH | DEFINED | 1 |
| VIACOM INC | CL B | 925524308 | 15828 | 403671 | SH | DEFINED | 3 |
| VIACOM INC | CL A | 925524100 | 8 | 200 | SH | DEFINED | 9 |
| VIACOM INC | CL B | 925524308 | 636 | 16226 | SH | DEFINED | 5 |
| VIACOM INC | CL B | 925524308 | 233 | 5930 | SH | DEFINED | 2 |
| VIAD CORP | COM | 92552R109 | 2 | 100 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| VIAD CORP | COM | 92552R109 | 41 | 1700 | SH | DEFINED | 9 |
| VIAD CORP | COM | 92552R109 | 1305 | 54000 | SH | DEFINED | 3 |
| VIAD CORP | COM | 92552R109 | 134 | 5526 | SH | DEFINED | 12 |
| VIASAT INC | COM | 92552V100 | 15919 | 639826 | SH | DEFINED | 3 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 5 | 219 | SH | DEFINED | 12 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 3 | 146 | SH | DEFINED | 1 |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 1 | 56 | SH | DEFINED | 2 |
| VICAL INC | COM | 925602104 | 14 | 2300 | SH | DEFINED | 12 |
| VICOR CORP | COM | 925815102 | 28 | 2300 | SH | DEFINED | 12 |
| VICURON PHARMACEUTICALS INC | COM | 926471103 | 803 | 35280 | SH | DEFINED | 12 |
| VIGNETTE CORP | COM | 926734104 | 1 | 540 | SH | DEFINED | 12 |
| VION PHARMACEUTICALS INC | COM | 927624106 | 0 | 100 | SH | DEFINED | 2 |
| VION PHARMACEUTICALS INC | COM | 927624106 | 147 | 36850 | SH | DEFINED | 12 |
| VIRAGEN INC | COM | 927638106 | 2 | 8333 | SH | DEFINED | 12 |
| VIRGINIA COMM BANCORP INC | COM | 92778Q109 | 213 | 7137 | SH | DEFINED | 12 |
| VIRGINIA FINL GROUP INC | COM | 927810101 | 71 | 2038 | SH | DEFINED | 12 |
| VIROPHARMA INC | COM | 928241108 | 1 | 500 | SH | DEFINED | 12 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 148 | 6951 | SH | DEFINED | 12 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 22 | 1032 | SH | DEFINED | 2 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 8 | 394 | SH | DEFINED | 9 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 421 | 19740 | SH | DEFINED | 3 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 5 | 220 | SH | DEFINED | 6 |
| VISTACARE INC | CL A | 92839Y109 | 479 | 17700 | SH | DEFINED | 11 |
| VISTEON CORP | COM | 92839U107 | 4 | 390 | SH | DEFINED | 9 |
| VISTEON CORP | COM | 92839U107 | 479 | 50009 | SH | DEFINED | 12 |
| VISUAL NETWORKS INC | COM | 928444108 | 20 | 6072 | SH | DEFINED | 12 |
| VISX INC DEL | COM | 92844S105 | 8279 | 424115 | SH | DEFINED | 3 |
| VISX INC DEL | COM | 92844S105 | 28 | 1430 | SH | DEFINED | 12 |
| VITALWORKS INC | COM | 928483106 | 1189 | 315263 | SH | DEFINED | 6 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 97 | 13750 | SH | DEFINED | 12 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 21 | 3000 | SH | DEFINED | 2 |
| VITRAN INC | COM | 92850E107 | 152 | 10500 | SH | DEFINED | 3 |
| VITRIA TECHNOLOGY | COM NEW | 92849Q401 | 1 | 137 | SH | DEFINED | 12 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 594 | 22400 | SH | DEFINED | 6 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 317 | 11960 | SH | DEFINED | 9 |
| VIVUS INC | COM | 928551100 | 0 | 11 | SH | DEFINED | 2 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 6998 | 292804 | SH | DEFINED | 1 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 15129 | 633000 | SH | DEFINED | 10 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 1 | 426 | SH | DEFINED | 6 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 575 | 24075 | SH | DEFINED | 9 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 756 | 31650 | SH | DEFINED | 5 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 3058 | 127967 | SH | DEFINED | 11 |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 275 | 11524 | SH | DEFINED | 2 |
| VOLT INFORMATION SCIENCES IN | COM | 928703107 | 5 | 200 | SH | DEFINED | 12 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 542 | 8967 | SH | DEFINED | 12 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 1846 | 30516 | SH | DEFINED | 9 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 8050 | 133100 | SH | DEFINED | 2 |
| VULCAN MATLS CO | COM | 929160109 | 332 | 6990 | SH | DEFINED | 12 |
| VULCAN MATLS CO | COM | 929160109 | 2 | 35 | SH | DEFINED | 9 |
| VULCAN MATLS CO | COM | 929160109 | 2 | 50 | SH | DEFINED | 6 |
| VULCAN MATLS CO | COM | 929160109 | 31 | 660 | SH | DEFINED | 11 |
| VULCAN MATLS CO | COM | 929160109 | 3803 | 80160 | SH | DEFINED | 3 |
| W HLDG CO INC | COM | 929251106 | 42 | 2250 | SH | DEFINED | 12 |
| W HLDG CO INC | COM | 929251106 | 50534 | 2703789 | SH | DEFINED | 3 |
| W P CAREY & CO LLC | COM | 92930Y107 | 54 | 1760 | SH | DEFINED | 11 |
| W P CAREY & CO LLC | COM | 92930Y107 | 898 | 29004 | SH | DEFINED | 12 |
| W P CAREY & CO LLC | COM | 92930Y107 | 616 | 19900 | SH | DEFINED | 3 |
| WABTEC CORP | COM | 929740108 | 0 | 17 | SH | DEFINED | 12 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 790 | 16801 | SH | DEFINED | 11 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 52803 | 1123475 | SH | DEFINED | 6 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 25245 | 537119 | SH | DEFINED | 3 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 21688 | 461457 | SH | DEFINED | 12 |

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

| | | | | | | | |
|--------------------------------------|------------|-----------|--------|----------|----|---------|----|
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 20211 | 430019 | SH | DEFINED | 4 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 839 | 13700 | SH | DEFINED | 7 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 620 | 13200 | SH | DEFINED | 9 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 496 | 10552 | SH | DEFINED | 2 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 108 | 2300 | SH | DEFINED | 1 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 12659 | 269347 | SH | DEFINED | 5 |
| WADDELL & REED FINL INC | CL A | 930059100 | 43 | 1745 | SH | DEFINED | 11 |
| WAINWRIGHT BK&TR CO BOSTON M | COM | 930705108 | 3 | 200 | SH | DEFINED | 12 |
| WAL MART STORES INC | COM | 931142103 | 17254 | 289067 | SH | DEFINED | 12 |
| WAL MART STORES INC | COM | 931142103 | 56780 | 951245 | SH | DEFINED | 3 |
| WAL MART STORES INC | COM | 931142103 | 8713 | 145985 | SH | DEFINED | 1 |
| WAL MART STORES INC | COM | 931142103 | 6519 | 83105 | SH | DEFINED | 7 |
| WAL MART STORES INC | COM | 931142103 | 4773 | 79956 | SH | DEFINED | 2 |
| WAL MART STORES INC | COM | 931142103 | 2089 | 35000 | SH | DEFINED | 10 |
| WAL MART STORES INC | COM | 931142103 | 1903 | 31879 | SH | DEFINED | 11 |
| WAL MART STORES INC | COM | 931142103 | 1422 | 23815 | SH | DEFINED | 5 |
| WAL MART STORES INC | COM | 931142103 | 1283 | 21488 | SH | DEFINED | 9 |
| WAL MART STORES INC | COM | 931142103 | 62 | 1042 | SH | DEFINED | 4 |
| WAL MART STORES INC | COM | 931142103 | 0 | 0 | SH | DEFINED | 6 |
| WALGREEN CO | COM | 931422109 | 1235 | 37480 | SH | DEFINED | 5 |
| WALGREEN CO | COM | 931422109 | 19 | 450 | SH | DEFINED | 7 |
| WALGREEN CO | COM | 931422109 | 21055 | 639008 | SH | DEFINED | 1 |
| WALGREEN CO | COM | 931422109 | 4120 | 125052 | SH | DEFINED | 2 |
| WALGREEN CO | COM | 931422109 | 3632 | 110233 | SH | DEFINED | 12 |
| WALGREEN CO | COM | 931422109 | 3599 | 109237 | SH | DEFINED | 3 |
| WALGREEN CO | COM | 931422109 | 278 | 8433 | SH | DEFINED | 11 |
| WALGREEN CO | COM | 931422109 | 101 | 3053 | SH | DEFINED | 9 |
| WALGREEN CO | COM | 931422109 | 89 | 2711 | SH | DEFINED | 4 |
| WALTER INDS INC | COM | 93317Q105 | 2132 | 178600 | SH | DEFINED | 6 |
| WARNACO GROUP INC | COM NEW | 934390402 | 8 | 400 | SH | DEFINED | 12 |
| WARWICK VALLEY TEL CO | COM | 936750108 | 13 | 500 | SH | DEFINED | 12 |
| WASHINGTON BKG CO OAK HBR WA | COM | 937303105 | 577 | 35742 | SH | DEFINED | 6 |
| WASHINGTON FED INC | COM | 938824109 | 45936 | 1799373 | SH | DEFINED | 6 |
| WASHINGTON FED INC | COM | 938824109 | 2203 | 86307 | SH | DEFINED | 2 |
| WASHINGTON FED INC | COM | 938824109 | 458 | 17926 | SH | DEFINED | 4 |
| WASHINGTON FED INC | COM | 938824109 | 320 | 12528 | SH | DEFINED | 12 |
| WASHINGTON FED INC | COM | 938824109 | 56 | 2192 | SH | DEFINED | 11 |
| WASHINGTON FED INC | COM | 938824109 | 37 | 1433 | SH | DEFINED | 9 |
| WASHINGTON GROUP INTL COMMON STK COM | COM | 938862208 | 1274 | 35141 | SH | DEFINED | 14 |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 15 | 400 | SH | DEFINED | 2 |
| WASHINGTON GROUP INTL INC | COM NEW | 938862208 | 7948 | 216860 | SH | DEFINED | 3 |
| WASHINGTON MUT INC | COM | 939322103 | 2471 | 57856 | SH | DEFINED | 4 |
| WASHINGTON MUT INC | COM | 939322103 | 690708 | 16172038 | SH | DEFINED | 10 |
| WASHINGTON MUT INC | COM | 939322103 | 330951 | 7748800 | SH | DEFINED | 8 |
| WASHINGTON MUT INC | COM | 939322103 | 22278 | 521616 | SH | DEFINED | 6 |
| WASHINGTON MUT INC | COM | 939322103 | 16413 | 384299 | SH | DEFINED | 12 |
| WASHINGTON MUT INC | COM | 939322103 | 8542 | 200000 | SH | DEFINED | 13 |
| WASHINGTON MUT INC | COM | 939322103 | 2304 | 53955 | SH | DEFINED | 11 |
| WASHINGTON MUT INC | COM | 939322103 | 1479 | 34628 | SH | DEFINED | 9 |
| WASHINGTON MUT INC | COM | 939322103 | 1309 | 23600 | SH | DEFINED | 7 |
| WASHINGTON MUT INC | COM | 939322103 | 655 | 15325 | SH | DEFINED | 5 |
| WASHINGTON MUT INC | COM | 939322103 | 425 | 9953 | SH | DEFINED | 2 |
| WASHINGTON MUT INC | COM | 939322103 | 214 | 5000 | SH | DEFINED | 1 |
| WASHINGTON MUT INC | COM | 939322103 | 16184 | 378928 | SH | DEFINED | 3 |
| WASHINGTON POST CO | CL B | 939640108 | 1106 | 1251 | SH | DEFINED | 12 |
| WASHINGTON POST CO | CL B | 939640108 | 221 | 250 | SH | DEFINED | 5 |
| WASHINGTON POST CO | CL B | 939640108 | 124 | 140 | SH | DEFINED | 11 |
| WASHINGTON POST CO | CL B | 939640108 | 58 | 50 | SH | DEFINED | 7 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 51 | 1575 | SH | DEFINED | 9 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 16 | 500 | SH | DEFINED | 11 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 273 | 8400 | SH | DEFINED | 2 |
| WASHINGTON REAL ESTATE INVT | SH BEN INT | 939653101 | 1489 | 45873 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|------|-----------|--------|----------|----|---------|----|
| WASHINGTON SVGBK FSB WALDRF | COM | 939696100 | 11 | 1000 | SH | DEFINED | 12 |
| WASHINGTON TR BANCORP | COM | 940610108 | 161 | 6089 | SH | DEFINED | 12 |
| WASTE INDUSTRIES USA INC | COM | 941057101 | 1668 | 159771 | SH | DEFINED | 6 |
| WASTE INDUSTRIES USA INC | COM | 941057101 | 2 | 225 | SH | DEFINED | 12 |
| WASTE INDUSTRIES USA INC | COM | 941057101 | 4 | 400 | SH | DEFINED | 11 |
| WASTE MGMT INC DEL | COM | 94106L109 | 299929 | 9938000 | SH | DEFINED | 8 |
| WASTE MGMT INC DEL | COM | 94106L109 | 15974 | 529293 | SH | DEFINED | 4 |
| WASTE MGMT INC DEL | COM | 94106L109 | 9239 | 306119 | SH | DEFINED | 5 |
| WASTE MGMT INC DEL | COM | 94106L109 | 6969 | 230915 | SH | DEFINED | 12 |
| WASTE MGMT INC DEL | COM | 94106L109 | 4241 | 140520 | SH | DEFINED | 3 |
| WASTE MGMT INC DEL | COM | 94106L109 | 825 | 20800 | SH | DEFINED | 7 |
| WASTE MGMT INC DEL | COM | 94106L109 | 252 | 8360 | SH | DEFINED | 11 |
| WASTE MGMT INC DEL | COM | 94106L109 | 196 | 6493 | SH | DEFINED | 9 |
| WASTE MGMT INC DEL | COM | 94106L109 | 5 | 150 | SH | DEFINED | 6 |
| WASTE MGMT INC DEL | COM | 94106L109 | 634960 | 21039102 | SH | DEFINED | 10 |
| WATER PIK TECHNOLOGIES INC | COM | 94113U100 | 4 | 250 | SH | DEFINED | 12 |
| WATER PIK TECHNOLOGIES INC | COM | 94113U100 | 2160 | 153300 | SH | DEFINED | 6 |
| WATER PIK TECHNOLOGIES INC | COM | 94113U100 | 8 | 600 | SH | DEFINED | 11 |
| WATERS CORP | COM | 941848103 | 429 | 10505 | SH | DEFINED | 12 |
| WATERS CORP | COM | 941848103 | 135 | 3300 | SH | DEFINED | 9 |
| WATERS CORP | COM | 941848103 | 163 | 4000 | SH | DEFINED | 4 |
| WATERSIDE CAP CORP | COM | 941872103 | 55 | 7839 | SH | DEFINED | 12 |
| WATSCO INC | COM | 942622200 | 21342 | 735930 | SH | DEFINED | 3 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 35246 | 823688 | SH | DEFINED | 3 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 5089 | 118940 | SH | DEFINED | 6 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 1588 | 37104 | SH | DEFINED | 12 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 252 | 5900 | SH | DEFINED | 5 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 34 | 800 | SH | DEFINED | 11 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 11 | 250 | SH | DEFINED | 9 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 11 | 260 | SH | DEFINED | 2 |
| WATSON WYATT & CO HLDGS | CL A | 942712100 | 1 | 50 | SH | DEFINED | 12 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 23 | 1000 | SH | DEFINED | 12 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 5797 | 247835 | SH | DEFINED | 6 |
| WAUSAU-MOSINEE PAPER CORP | COM | 943315101 | 628 | 44540 | SH | DEFINED | 12 |
| WAUSAU-MOSINEE PAPER CORP | COM | 943315101 | 11 | 800 | SH | DEFINED | 2 |
| WAVE SYSTEMS CORP | CL A | 943526103 | 20 | 17900 | SH | DEFINED | 12 |
| WAYNE BANCORP INC OHIO | COM | 944293109 | 25 | 1068 | SH | DEFINED | 12 |
| WAYNE BANCORP INC OHIO | COM | 944293109 | 669 | 28282 | SH | DEFINED | 6 |
| WAYPOINT FINL CORP | COM | 946756103 | 159 | 5933 | SH | DEFINED | 12 |
| WAYPOINT FINL CORP | COM | 946756103 | 37 | 1365 | SH | DEFINED | 4 |
| WCI CMNTYS INC | COM | 92923C104 | 9907 | 395800 | SH | DEFINED | 3 |
| WD-40 CO | COM | 929236107 | 987 | 28197 | SH | DEFINED | 12 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 229 | 5450 | SH | DEFINED | 4 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 416 | 9899 | SH | DEFINED | 12 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 48 | 1150 | SH | DEFINED | 3 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 357 | 8500 | SH | DEFINED | 5 |
| WEBEX COMMUNICATIONS INC | COM | 94767L109 | 60 | 2005 | SH | DEFINED | 12 |
| WEBMD CORP | COM | 94769M105 | 31782 | 3575000 | SH | DEFINED | 13 |
| WEBMD CORP | COM | 94769M105 | 5853 | 658409 | SH | DEFINED | 12 |
| WEBMD CORP | COM | 94769M105 | 27 | 3000 | SH | DEFINED | 1 |
| WEBMD CORP | COM | 94769M105 | 222 | 25000 | SH | DEFINED | |
| WEBMETHODS INC | COM | 94768C108 | 9 | 1000 | SH | DEFINED | 12 |
| WEBSense INC | COM | 947684106 | 45 | 1530 | SH | DEFINED | 12 |
| WEBSense INC | COM | 947684106 | 31 | 1045 | SH | DEFINED | 11 |
| WEBSense INC | COM | 947684106 | 3558 | 120160 | SH | DEFINED | 6 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 16991 | 335060 | SH | DEFINED | 6 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 90 | 1770 | SH | DEFINED | 3 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 227 | 4486 | SH | DEFINED | 5 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 51 | 1000 | SH | DEFINED | 4 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 4232 | 83456 | SH | DEFINED | 12 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 261 | 5150 | SH | DEFINED | 11 |
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 57 | 1350 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 144 | 3400 | SH | DEFINED | 11 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 732 | 21150 | SH | DEFINED | 3 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 1899 | 54876 | SH | DEFINED | 12 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 3801 | 111348 | SH | DEFINED | 9 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 91 | 2661 | SH | DEFINED | 2 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 51 | 1478 | SH | DEFINED | 11 |
| WEIS MKTS INC | COM | 948849104 | 1049 | 31094 | SH | DEFINED | 12 |
| WEIS MKTS INC | COM | 948849104 | 15 | 435 | SH | DEFINED | 2 |
| WEIS MKTS INC | COM | 948849104 | 27 | 800 | SH | DEFINED | 11 |
| WELLCHOICE INC | COM | 949475107 | 2 | 60 | SH | DEFINED | 6 |
| WELLCHOICE INC | COM | 949475107 | 1587 | 43020 | SH | DEFINED | 3 |
| WELLMAN INC | COM | 949702104 | 832 | 99575 | SH | DEFINED | 6 |
| WELLMAN INC | COM | 949702104 | 13 | 1500 | SH | DEFINED | 12 |
| WELLMAN INC | COM | 949702104 | 125 | 15000 | SH | DEFINED | |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 85 | 750 | SH | DEFINED | 1 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 205208 | 1804500 | SH | DEFINED | 10 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 13 | 118 | SH | DEFINED | 9 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 19114 | 168080 | SH | DEFINED | 3 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 31864 | 280200 | SH | DEFINED | 8 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 343 | 3020 | SH | DEFINED | 11 |
| WELLPOINT HEALTH NETWORK NEW | COM | 94973H108 | 316 | 2780 | SH | DEFINED | 12 |
| WELLS FARGO & CO NEW | COM | 949746101 | 11389 | 200972 | SH | DEFINED | 12 |
| WELLS FARGO & CO NEW | COM | 949746101 | 41207 | 727144 | SH | DEFINED | 3 |
| WELLS FARGO & CO NEW | COM | 949746101 | 5663 | 99937 | SH | DEFINED | 2 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2398 | 42317 | SH | DEFINED | 4 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2396 | 42285 | SH | DEFINED | 5 |
| WELLS FARGO & CO NEW | COM | 949746101 | 965 | 17035 | SH | DEFINED | 11 |
| WELLS FARGO & CO NEW | COM | 949746101 | 632 | 11149 | SH | DEFINED | 1 |
| WELLS FARGO & CO NEW | COM | 949746101 | 465 | 8200 | SH | DEFINED | 6 |
| WELLS FARGO & CO NEW | COM | 949746101 | 391 | 5250 | SH | DEFINED | 7 |
| WELLS FARGO & CO NEW | COM | 949746101 | 162 | 2861 | SH | DEFINED | 9 |
| WELLS FINL CORP | COM | 949759104 | 40 | 1250 | SH | DEFINED | 12 |
| WELLSFORD REAL PPTYS INC | COM NEW | 950240200 | 1960 | 107315 | SH | DEFINED | 6 |
| WENDYS INTL INC | COM | 950590109 | 37 | 900 | SH | DEFINED | 3 |
| WENDYS INTL INC | COM | 950590109 | 8022 | 150000 | SH | DEFINED | 7 |
| WENDYS INTL INC | COM | 950590109 | 321 | 7878 | SH | DEFINED | 12 |
| WENDYS INTL INC | COM | 950590109 | 21 | 525 | SH | DEFINED | 11 |
| WENDYS INTL INC | COM | 950590109 | 661 | 16250 | SH | DEFINED | 5 |
| WERNER ENTERPRISES INC | COM | 950755108 | 694 | 36635 | SH | DEFINED | 12 |
| WERNER ENTERPRISES INC | COM | 950755108 | 32 | 1700 | SH | DEFINED | 11 |
| WESBANCO INC | COM | 950810101 | 148 | 4875 | SH | DEFINED | 12 |
| WESBANCO INC | COM | 950810101 | 33 | 1075 | SH | DEFINED | 11 |
| WESCO FINL CORP | COM | 950817106 | 39 | 100 | SH | DEFINED | 12 |
| WESCO INTL INC | COM | 95082P105 | 2099 | 140850 | SH | DEFINED | 3 |
| WESCO INTL INC | COM | 95082P105 | 3101 | 208100 | SH | DEFINED | 6 |
| WEST COAST BANCORP ORE NEW | COM | 952145100 | 1767 | 77660 | SH | DEFINED | 6 |
| WEST CORP | COM | 952355105 | 3019 | 120750 | SH | DEFINED | 3 |
| WEST MARINE INC | COM | 954235107 | 29 | 900 | SH | DEFINED | 12 |
| WEST MARINE INC | COM | 954235107 | 32 | 1000 | SH | DEFINED | 9 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 499 | 13330 | SH | DEFINED | 3 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 289 | 7714 | SH | DEFINED | 12 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 72 | 1930 | SH | DEFINED | 11 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 10 | 200 | SH | DEFINED | 12 |
| WESTAR ENERGY INC | COM | 95709T100 | 22 | 1059 | SH | DEFINED | 2 |
| WESTAR ENERGY INC | COM | 95709T100 | 30 | 1446 | SH | DEFINED | 9 |
| WESTAR ENERGY INC | COM | 95709T100 | 1152 | 54967 | SH | DEFINED | 12 |
| WESTAR ENERGY INC | COM | 95709T100 | 11884 | 567000 | SH | DEFINED | 3 |
| WESTCORP INC | COM | 957907108 | 22341 | 506937 | SH | DEFINED | 6 |
| WESTELL TECHNOLOGIES INC | CL A | 957541105 | 7 | 1000 | SH | DEFINED | 12 |
| WESTELL TECHNOLOGIES INC | CL A | 957541105 | 27863 | 3816809 | SH | DEFINED | 3 |
| WESTERN ASSET CLAYMORE US TR | COM SH BEN INT | 95766Q106 | 8818 | 570344 | SH | DEFINED | 12 |
| WESTERN ASSET PREMIER BD FD | SHS BEN INT | 957664105 | 6630 | 419641 | SH | DEFINED | 12 |

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

| | | | | | | | |
|------------------------------|--------------|-----------|-------|---------|----|---------|----|
| WESTERN DIGITAL CORP | COM | 958102105 | 18 | 1573 | SH | DEFINED | 9 |
| WESTERN DIGITAL CORP | COM | 958102105 | 60 | 5319 | SH | DEFINED | 11 |
| WESTERN DIGITAL CORP | COM | 958102105 | 3997 | 355955 | SH | DEFINED | 12 |
| WESTERN DIGITAL CORP | COM | 958102105 | 11211 | 998340 | SH | DEFINED | 6 |
| WESTERN GAS RES INC | COM | 958259103 | 5 | 106 | SH | DEFINED | 11 |
| WESTERN SIERRA BANCORP | COM | 959522103 | 3578 | 81406 | SH | DEFINED | 1 |
| WESTERN WIRELESS CORP | CL A | 95988E204 | 9573 | 409260 | SH | DEFINED | 3 |
| WESTPORT RES CORP NEW | COM | 961418100 | 41 | 1230 | SH | DEFINED | 6 |
| WESTWOOD HLDGS GROUP INC | COM | 961765104 | 2 | 110 | SH | DEFINED | 12 |
| WESTWOOD ONE INC | COM | 961815107 | 294 | 10000 | SH | DEFINED | 1 |
| WESTWOOD ONE INC | COM | 961815107 | 244 | 8300 | SH | DEFINED | 5 |
| WESTWOOD ONE INC | COM | 961815107 | 69 | 2350 | SH | DEFINED | 12 |
| WEYERHAEUSER CO | COM | 962166104 | 7 | 100 | SH | DEFINED | 6 |
| WEYERHAEUSER CO | COM | 962166104 | 62 | 950 | SH | DEFINED | 3 |
| WEYERHAEUSER CO | COM | 962166104 | 13 | 200 | SH | DEFINED | 9 |
| WEYERHAEUSER CO | COM | 962166104 | 24 | 280 | SH | DEFINED | 7 |
| WEYERHAEUSER CO | COM | 962166104 | 272 | 4154 | SH | DEFINED | 2 |
| WEYERHAEUSER CO | COM | 962166104 | 9 | 130 | SH | DEFINED | 11 |
| WEYERHAEUSER CO | COM | 962166104 | 1143 | 17443 | SH | DEFINED | 12 |
| WFS FINL INC | COM | 92923B106 | 15 | 335 | SH | DEFINED | 6 |
| WFS FINL INC | COM | 92923B106 | 152 | 3500 | SH | DEFINED | 3 |
| WGL HLDGS INC | COM | 92924F106 | 12 | 400 | SH | DEFINED | 2 |
| WGL HLDGS INC | COM | 92924F106 | 47 | 1550 | SH | DEFINED | 11 |
| WGL HLDGS INC | COM | 92924F106 | 1392 | 46230 | SH | DEFINED | 12 |
| WGL HLDGS INC | COM | 92924F106 | 27924 | 927700 | SH | DEFINED | 6 |
| WHEATON RIV MINERALS LTD | COM | 962902102 | 34 | 10000 | SH | DEFINED | 7 |
| WHIRLPOOL CORP | COM | 963320106 | 48 | 694 | SH | DEFINED | 12 |
| WHIRLPOOL CORP | COM | 963320106 | 4941 | 71740 | SH | DEFINED | 3 |
| WHIRLPOOL CORP | COM | 963320106 | 1649 | 23940 | SH | DEFINED | 6 |
| WHIRLPOOL CORP | COM | 963320106 | 529 | 7675 | SH | DEFINED | 5 |
| WHITE ELECTR DESIGNS CORP | COM | 963801105 | 31 | 4000 | SH | DEFINED | 12 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 52 | 100 | SH | DEFINED | 2 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 52 | 100 | SH | DEFINED | 11 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 1179 | 2247 | SH | DEFINED | 12 |
| WHITING PETE CORP NEW | COM | 966387102 | 24 | 1000 | SH | DEFINED | 12 |
| WHITING PETE CORP NEW | COM | 966387102 | 333 | 14100 | SH | DEFINED | 3 |
| WHITNEY HLDG CORP | COM | 966612103 | 283 | 6773 | SH | DEFINED | 12 |
| WHITNEY HLDG CORP | COM | 966612103 | 175 | 4200 | SH | DEFINED | 11 |
| WHOLE FOODS MKT INC | COM | 966837106 | 236 | 3150 | SH | DEFINED | 12 |
| WHOLE FOODS MKT INC | COM | 966837106 | 150 | 2000 | SH | DEFINED | 1 |
| WHX CORP | PFD CV SER A | 929248201 | 4 | 500 | SH | DEFINED | 12 |
| WILBER CORP | COM | 967797101 | 426 | 30976 | SH | DEFINED | 12 |
| WILD OATS MARKETS INC | COM | 96808B107 | 4 | 350 | SH | DEFINED | 2 |
| WILD OATS MARKETS INC | COM | 96808B107 | 1 | 100 | SH | DEFINED | 12 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 308 | 10300 | SH | DEFINED | 3 |
| WILEY JOHN & SONS INC | CL B | 968223305 | 96 | 3200 | SH | DEFINED | 12 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 2911 | 97273 | SH | DEFINED | 12 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 213 | 7100 | SH | DEFINED | 5 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 45 | 1500 | SH | DEFINED | 4 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 308 | 10300 | SH | DEFINED | 11 |
| WILLIAMS CLAYTON ENERGY INC | COM | 969490101 | 98 | 2820 | SH | DEFINED | 3 |
| WILLIAMS COS INC DEL | COM | 969457100 | 2 | 175 | SH | DEFINED | 4 |
| WILLIAMS COS INC DEL | COM | 969457100 | 25628 | 2677938 | SH | DEFINED | 6 |
| WILLIAMS COS INC DEL | COM | 969457100 | 38 | 3964 | SH | DEFINED | 2 |
| WILLIAMS COS INC DEL | COM | 969457100 | 3 | 340 | SH | DEFINED | 3 |
| WILLIAMS COS INC DEL | COM | 969457100 | 2 | 250 | SH | DEFINED | 9 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1645 | 171887 | SH | DEFINED | 12 |
| WILLIAMS SONOMA INC | COM | 969904101 | 195 | 5715 | SH | DEFINED | 12 |
| WILLIAMS SONOMA INC | COM | 969904101 | 409 | 11966 | SH | DEFINED | 2 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 30 | 815 | SH | DEFINED | 11 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 61 | 1640 | SH | DEFINED | 12 |
| WILLOW GROVE BANCORP INC NEW | COM | 97111W101 | 59 | 3300 | SH | DEFINED | 11 |

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

| | | | | | | | |
|------------------------------|--------------|-----------|--------|---------|----|---------|----|
| WILMINGTON TRUST CORP | COM | 971807102 | 192 | 5150 | SH | DEFINED | 11 |
| WILMINGTON TRUST CORP | COM | 971807102 | 235 | 6300 | SH | DEFINED | 2 |
| WILMINGTON TRUST CORP | COM | 971807102 | 934 | 25000 | SH | DEFINED | 4 |
| WILMINGTON TRUST CORP | COM | 971807102 | 2899 | 77563 | SH | DEFINED | 12 |
| WILSON GREATBATCH TECHNOLOGI | COM | 972232102 | 4 | 124 | SH | DEFINED | 11 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 51 | 4650 | SH | DEFINED | 12 |
| WINN DIXIE STORES INC | COM | 974280109 | 8886 | 1169250 | SH | DEFINED | 6 |
| WINN DIXIE STORES INC | COM | 974280109 | 80 | 10470 | SH | DEFINED | 12 |
| WINNEBAGO INDS INC | COM | 974637100 | 4664 | 149640 | SH | DEFINED | 3 |
| WINNEBAGO INDS INC | COM | 974637100 | 8 | 270 | SH | DEFINED | 11 |
| WINNEBAGO INDS INC | COM | 974637100 | 2 | 64 | SH | DEFINED | 12 |
| WINSTON HOTELS INC | COM | 97563A102 | 55 | 5200 | SH | DEFINED | 12 |
| WINTON FINL CORP | COM | 976446104 | 7 | 500 | SH | DEFINED | 2 |
| WINTON FINL CORP | COM | 976446104 | 66 | 4611 | SH | DEFINED | 12 |
| WINTON FINL CORP | COM | 976446104 | 76 | 5300 | SH | DEFINED | 6 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 10 | 203 | SH | DEFINED | 11 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 4878 | 100315 | SH | DEFINED | 3 |
| WIRELESS FACILITIES INC | COM | 97653A103 | 8 | 700 | SH | DEFINED | 12 |
| WIRELESS TELECOM GROUP INC | COM | 976524108 | 2 | 600 | SH | DEFINED | 12 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 35 | 1100 | SH | DEFINED | 11 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 238 | 7400 | SH | DEFINED | 5 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 662 | 20580 | SH | DEFINED | 12 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 40 | 1250 | SH | DEFINED | 9 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 71 | 2220 | SH | DEFINED | 6 |
| WITNESS SYS INC | COM | 977424100 | 193 | 14950 | SH | DEFINED | 3 |
| WMS INDS INC | COM | 929297109 | 9 | 300 | SH | DEFINED | 11 |
| WMS INDS INC | COM | 929297109 | 33 | 1060 | SH | DEFINED | 12 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 1949 | 80780 | SH | DEFINED | 3 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 17 | 700 | SH | DEFINED | 12 |
| WORKFLOW MGMT INC | COM | 98137N109 | 824 | 155450 | SH | DEFINED | 6 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 4163 | 212300 | SH | DEFINED | 6 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 2705 | 137950 | SH | DEFINED | 3 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 1 | 72 | SH | DEFINED | 11 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 12466 | 339384 | SH | DEFINED | 3 |
| WORLD FUEL SVCS CORP | COM | 981475106 | 4077 | 111000 | SH | DEFINED | 6 |
| WORLD WRESTLING ENTMT INC | CL A | 98156Q108 | 4870 | 336950 | SH | DEFINED | 6 |
| WORLDGATE COMMUNICATIONS INC | COM | 98156L307 | 11 | 7765 | SH | DEFINED | 12 |
| WORLDWIDE RESTRNT CONCEPTS I | COM | 98160A107 | 576 | 186550 | SH | DEFINED | 6 |
| WORTHINGTON INDS INC | COM | 981811102 | 3009 | 156976 | SH | DEFINED | 12 |
| WORTHINGTON INDS INC | COM | 981811102 | 104 | 5400 | SH | DEFINED | 2 |
| WORTHINGTON INDS INC | COM | 981811102 | 10 | 500 | SH | DEFINED | 11 |
| WORTHINGTON INDS INC | COM | 981811102 | 12365 | 645325 | SH | DEFINED | 6 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 179 | 3525 | SH | DEFINED | 11 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 7378 | 144900 | SH | DEFINED | 10 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 16184 | 316051 | SH | DEFINED | 6 |
| WPP GROUP PLC | SPON ADR NEW | 929309300 | 161516 | 3171950 | SH | DEFINED | 8 |
| WPS RESOURCES CORP | COM | 92931B106 | 163 | 3420 | SH | DEFINED | 9 |
| WPS RESOURCES CORP | COM | 92931B106 | 625 | 13076 | SH | DEFINED | 12 |
| WPS RESOURCES CORP | COM | 92931B106 | 8752 | 183100 | SH | DEFINED | 6 |
| WRIGLEY WM JR CO | COM | 982526105 | 2825 | 47782 | SH | DEFINED | 12 |
| WRIGLEY WM JR CO | COM | 982526105 | 8007 | 135434 | SH | DEFINED | 1 |
| WRIGLEY WM JR CO | COM | 982526105 | 248 | 4200 | SH | DEFINED | 11 |
| WRIGLEY WM JR CO | COM | 982526105 | 103 | 1740 | SH | DEFINED | 2 |
| WRIGLEY WM JR CO | COM | 982526105 | 12 | 200 | SH | DEFINED | 9 |
| WSFS FINL CORP | COM | 929328102 | 60 | 1200 | SH | DEFINED | 3 |
| WSFS FINL CORP | COM | 929328102 | 80 | 1600 | SH | DEFINED | 11 |
| WSFS FINL CORP | COM | 929328102 | 112 | 2227 | SH | DEFINED | 12 |
| WSFS FINL CORP | COM | 929328102 | 1585 | 31600 | SH | DEFINED | 6 |
| WSTRN ASSET/CLYMRE US TR INF | COM | 95766R104 | 12217 | 806430 | SH | DEFINED | 12 |
| WVS FINL CORP | COM | 929358109 | 19 | 1000 | SH | DEFINED | 12 |
| WYETH | COM | 983024100 | 1473 | 39222 | SH | DEFINED | 5 |
| WYETH | COM | 983024100 | 24243 | 645608 | SH | DEFINED | 6 |

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

| | | | | | | | |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| WYETH | COM | 983024100 | 20281 | 540095 | SH | DEFINED | 3 |
| WYETH | COM | 983024100 | 9623 | 256267 | SH | DEFINED | 12 |
| WYETH | COM | 983024100 | 4088 | 108861 | SH | DEFINED | 2 |
| WYETH | COM | 983024100 | 1353 | 36014 | SH | DEFINED | 1 |
| WYETH | COM | 983024100 | 939 | 25000 | SH | DEFINED | 10 |
| WYETH | COM | 983024100 | 467 | 12433 | SH | DEFINED | 11 |
| WYETH | COM | 983024100 | 187 | 4984 | SH | DEFINED | 9 |
| WYETH | COM | 983024100 | 52 | 1383 | SH | DEFINED | 4 |
| WYETH | COM | 983024100 | 6136 | 124350 | SH | DEFINED | 7 |
| WYNDHAM INTL INC | CL A | 983101106 | 1 | 1427 | SH | DEFINED | 12 |
| WYNN RESORTS LTD | COM | 983134107 | 4 | 100 | SH | DEFINED | 12 |
| XCEL ENERGY INC | COM | 98389B100 | 231 | 12993 | SH | DEFINED | 9 |
| XCEL ENERGY INC | COM | 98389B100 | 100 | 5616 | SH | DEFINED | 2 |
| XCEL ENERGY INC | COM | 98389B100 | 114 | 6399 | SH | DEFINED | 11 |
| XCEL ENERGY INC | COM | 98389B100 | 137 | 7720 | SH | DEFINED | 6 |
| XCEL ENERGY INC | COM | 98389B100 | 2375 | 133376 | SH | DEFINED | 12 |
| XCEL ENERGY INC | COM | 98389B100 | 13322 | 747984 | SH | DEFINED | 3 |
| XCELERA INC | COM | G31611109 | 2 | 790 | SH | DEFINED | 12 |
| XEROX CORP | COM | 984121103 | 58 | 3950 | SH | DEFINED | 3 |
| XEROX CORP | COM | 984121103 | 8 | 527 | SH | DEFINED | 9 |
| XEROX CORP | COM | 984121103 | 77 | 5275 | SH | DEFINED | 11 |
| XEROX CORP | COM | 984121103 | 3318 | 227722 | SH | DEFINED | 12 |
| XEROX CORP | COM | 984121103 | 7324 | 502670 | SH | DEFINED | 6 |
| XEROX CORP | PFD CONV SER C | 984121509 | 11 | 80 | SH | DEFINED | 12 |
| XETA TECHNOLOGIES INC | COM | 983909102 | 14 | 2200 | SH | DEFINED | 12 |
| XICOR INC | COM | 984903104 | 12 | 800 | SH | DEFINED | 12 |
| XILINX INC | COM | 983919101 | 9 | 230 | SH | DEFINED | 11 |
| XILINX INC | COM | 983919101 | 632 | 16627 | SH | DEFINED | 12 |
| XILINX INC | COM | 983919101 | 6 | 150 | SH | DEFINED | 9 |
| XL CAP LTD | CL A | G98255105 | 723 | 9509 | SH | DEFINED | 12 |
| XL CAP LTD | CL A | G98255105 | 152 | 2000 | SH | DEFINED | 11 |
| XL CAP LTD | CL A | G98255105 | 35 | 464 | SH | DEFINED | 6 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 107536 | 3840555 | SH | DEFINED | 10 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 100800 | 3600000 | SH | DEFINED | 13 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 3366 | 120220 | SH | DEFINED | 12 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 459 | 16400 | SH | DEFINED | 9 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 3 | 115 | SH | DEFINED | 11 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 15310 | 546800 | SH | DEFINED | 8 |
| XOMA LTD | ORD | G9825R107 | 5 | 1000 | SH | DEFINED | 12 |
| XTO ENERGY INC | COM | 98385X106 | 172 | 6800 | SH | DEFINED | 12 |
| XTO ENERGY INC | COM | 98385X106 | 16 | 620 | SH | DEFINED | 11 |
| XTO ENERGY INC | COM | 98385X106 | 11788 | 467040 | SH | DEFINED | 1 |
| XYBERNAUT CORP | COM | 984149104 | 1 | 710 | SH | DEFINED | 12 |
| XYBERNAUT CORP | COM | 984149104 | 1 | 550 | SH | DEFINED | 6 |
| YAHOO INC | COM | 984332106 | 8970 | 184600 | SH | DEFINED | 10 |
| YAHOO INC | COM | 984332106 | 579 | 11907 | SH | DEFINED | 12 |
| YAHOO INC | COM | 984332106 | 435 | 8950 | SH | DEFINED | 9 |
| YAHOO INC | COM | 984332106 | 15 | 315 | SH | DEFINED | 11 |
| YAHOO INC | COM | 984332106 | 48590 | 1000000 | SH | DEFINED | 13 |
| YAMANA GOLD INC | COM | 98462Y100 | 1196 | 357200 | SH | DEFINED | 7 |
| YANKEE CANDLE INC | COM | 984757104 | 46 | 1650 | SH | DEFINED | 12 |
| YANKEE CANDLE INC | COM | 984757104 | 1575 | 57100 | SH | DEFINED | 3 |
| YANKEE CANDLE INC | COM | 984757104 | 276 | 10000 | SH | DEFINED | 11 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 2 | 100 | SH | DEFINED | 6 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 47 | 1900 | SH | DEFINED | 4 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 143 | 5800 | SH | DEFINED | 9 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 648 | 26241 | SH | DEFINED | 12 |
| YARDVILLE NATL BANCORP | COM | 985021104 | 40 | 1600 | SH | DEFINED | 11 |
| YELLOW ROADWAY CORP | COM | 985577105 | 47 | 1389 | SH | DEFINED | 11 |
| YELLOW ROADWAY CORP | COM | 985577105 | 210 | 6250 | SH | DEFINED | 12 |
| YORK INTL CORP NEW | COM | 986670107 | 26 | 655 | SH | DEFINED | 12 |
| YORK INTL CORP NEW | COM | 986670107 | 28 | 700 | SH | DEFINED | 11 |

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

| | | | | | | | |
|----------------------------|----------------|-----------|-------|---------|----|---------|----|
| YORK INTL CORP NEW | COM | 986670107 | 29295 | 745230 | SH | DEFINED | 6 |
| YORK INTL CORP NEW | COM | 986670107 | 40511 | 1030550 | SH | DEFINED | 3 |
| YOUNG BROADCASTING INC | CL A | 987434107 | 47 | 2570 | SH | DEFINED | 12 |
| YUM BRANDS INC | COM | 988498101 | 2182 | 57439 | SH | DEFINED | 12 |
| YUM BRANDS INC | COM | 988498101 | 699 | 18400 | SH | DEFINED | 11 |
| YUM BRANDS INC | COM | 988498101 | 513 | 13500 | SH | DEFINED | 4 |
| YUM BRANDS INC | COM | 988498101 | 113 | 2970 | SH | DEFINED | 3 |
| YUM BRANDS INC | COM | 988498101 | 83 | 2176 | SH | DEFINED | 2 |
| YUM BRANDS INC | COM | 988498101 | 2 | 50 | SH | DEFINED | 6 |
| YUM BRANDS INC | COM | 988498101 | 12 | 320 | SH | DEFINED | 9 |
| ZALE CORP NEW | COM | 988858106 | 1089 | 17700 | SH | DEFINED | 3 |
| ZALE CORP NEW | COM | 988858106 | 25364 | 412090 | SH | DEFINED | 6 |
| ZAPATA CORP | COM PAR \$ | 989070602 | 10 | 180 | SH | DEFINED | 12 |
| ZARLINK SEMICONDUCTOR INC | COM | 989139100 | 5 | 1300 | SH | DEFINED | 12 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 10 | 150 | SH | DEFINED | 12 |
| ZENITH NATL INS CORP | COM | 989390109 | 3538 | 90250 | 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 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1 | 16 | SH | DEFINED | 4 |
| ZIMMER HLDGS INC | COM | 98956P102 | 97 | 1000 | SH | DEFINED | 7 |
| ZIMMER HLDGS INC | COM | 98956P102 | 102 | 1379 | SH | DEFINED | 1 |
| ZIMMER HLDGS INC | COM | 98956P102 | 329 | 4465 | SH | DEFINED | 11 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1494 | 20251 | SH | DEFINED | 2 |
| ZIMMER HLDGS INC | COM | 98956P102 | 4238 | 57447 | SH | DEFINED | 12 |
| ZIONS BANCORPORATION | COM | 989701107 | 1236 | 21612 | SH | DEFINED | 12 |
| ZIONS BANCORPORATION | COM | 989701107 | 14041 | 245898 | SH | DEFINED | 1 |
| ZIONS BANCORPORATION | COM | 989701107 | 144 | 2520 | SH | DEFINED | 6 |
| ZIONS BANCORPORATION | COM | 989701107 | 40 | 700 | SH | DEFINED | 11 |
| ZIONS BANCORPORATION | COM | 989701107 | 27403 | 479904 | SH | DEFINED | 3 |
| ZIX CORP | COM | 98974P100 | 3 | 176 | SH | DEFINED | 2 |
| ZIX CORP | COM | 98974P100 | 10 | 656 | SH | DEFINED | 12 |
| ZOLL MED CORP | COM | 989922109 | 6 | 146 | SH | DEFINED | 11 |
| ZOLTEK COS INC | COM | 98975W104 | 14 | 1500 | SH | DEFINED | 12 |
| ZOMAX INC MINN | COM | 989929104 | 2 | 600 | SH | DEFINED | 12 |
| ZONAGEN INC | COM | 98975L108 | 6 | 2000 | SH | DEFINED | 12 |
| ZORAN CORP | COM | 98975F101 | 14 | 800 | SH | DEFINED | 11 |
| ZORAN CORP | COM | 98975F101 | 123 | 7070 | SH | DEFINED | 12 |
| ZWEIG FD | COM | 989834106 | 262 | 52597 | SH | DEFINED | 12 |
| ZWEIG TOTAL RETURN FD INC | COM | 989837109 | 26 | 5059 | SH | DEFINED | 12 |