

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

LEGG MASON INC
Form 13F-HR
May 15, 2003

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, 2003

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: Timothy C. Scheve
Title: Sr. Ex. Vice President
Phone: 410-454-3232

Signature, Place, and Date of Signing:

Timothy C. Scheve Baltimore, MD May 15, 2003

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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

Report Summary:

Number of Other Included Managers: 15

Form13F Information Table Entry Total: 7772

Form13F Information Table Value Total: \$33,794,735 (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	28-1062	Gray, Seifert & Co., 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	28-7412	Perigee Investment Counsel, Inc.
15	28-10245	Western Asset Management Company

NAME OF ISSUER	TITLE OF CLASS	CUSIP	FORM 13F INFORMATION TABLE					PUT/ CALL	INVSTMT DSCRETN	OTH MANA
			VALUE (x\$1000)	SHARES/ PRN	SH/ PRN	AMT	PRN			
1838 BD-DEB TRADING FD	COM	282520105	24	1151	SH			Defined	12	
1ST SOURCE CORP	COM	336901103	28	2181	SH			DEFINED	2	
3-D SYS CORP DEL	COM NEW	88554D205	3	700	SH			Defined	12	
3COM CORP	COM	885535104	7	1450	SH			DEFINED	11	
3COM CORP	COM	885535104	24	5000	SH			DEFINED		
3COM CORP	COM	885535104	60	12096	SH			Defined	12	
3COM CORP	COM	885535104	256	52010	SH			DEFINED	3	
3COM CORP	COM	885535104	3080	625904	SH			DEFINED	6	
3DO CO	COM NEW	88553W204	0	125	SH			Defined	12	
3M CO	COM	88579Y101	2831	21772	SH			DEFINED	2	
3M CO	COM	88579Y101	13683	105229	SH			DEFINED	3	
3M CO	COM	88579Y101	1501	11544	SH			DEFINED	5	
3M CO	COM	88579Y101	156	1200	SH			DEFINED	6	
3M CO	COM	88579Y101	887	6821	SH			DEFINED	1	
3M CO	COM	88579Y101	44	342	SH			DEFINED	4	
3M CO	COM	88579Y101	7359	56595	SH			Defined	12	

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

3M CO	COM	88579Y101	583	4487	SH	DEFINED	11
3M CO	COM	88579Y101	223	1165	SH	DEFINED	14
3M CO	COM	88579Y101	222	1706	SH	DEFINED	7
3TEC ENERGY CORP	COM NEW	88575R308	0	12	SH	Defined	12
4 KIDS ENTMT INC	COM	350865101	83	7000	SH	DEFINED	11
4 KIDS ENTMT INC	COM	350865101	6	500	SH	Defined	12
7-ELEVEN INC	COM NEW	817826209	3557	511000	SH	DEFINED	6
7-ELEVEN INC	COM NEW	817826209	13	1900	SH	Defined	12
99 CENTS ONLY STORES	COM	65440K106	9	366	SH	Defined	12
A C MOORE ARTS & CRAFTS INC	COM	00086T103	17	1250	SH	Defined	12
A D C TELECOMMUNICATIONS	COM	000886101	4	1852	SH	DEFINED	2
A D C TELECOMMUNICATIONS	COM	000886101	71	34500	SH	DEFINED	5
A D C TELECOMMUNICATIONS	COM	000886101	56	26985	SH	Defined	12
A S V INC	COM	001963107	11	1000	SH	Defined	12
AAR CORP	COM	000361105	3368	890974	SH	DEFINED	6
AARON RENTS INC	COM	002535201	8305	407510	SH	DEFINED	3
AASTROM BIOSCIENCES INC	COM	00253U107	2	8000	SH	Defined	12
ABBOTT LABS	COM	002824100	1069	28420	SH	DEFINED	6
ABBOTT LABS	COM	002824100	231	5760	SH	DEFINED	9
ABBOTT LABS	COM	002824100	345	6240	SH	DEFINED	14
ABBOTT LABS	COM	002824100	634	16849	SH	DEFINED	11
ABBOTT LABS	COM	002824100	4192	111463	SH	DEFINED	5
ABBOTT LABS	COM	002824100	17835	474200	SH	Defined	12
ABBOTT LABS	COM	002824100	7882	209582	SH	DEFINED	4
ABBOTT LABS	COM	002824100	16942	450452	SH	DEFINED	2
ABBOTT LABS	COM	002824100	5708	151770	SH	DEFINED	1
ABBOTT LABS	COM	002824100	8507	226184	SH	DEFINED	3
ABC BANCORP	COM	000400101	1206	88100	SH	DEFINED	6
ABER DIAMOND CORP	COM	002893105	93	5000	SH	Defined	12
ABERCROMBIE & FITCH CO	CL A	002896207	118	3944	SH	Defined	12
ABERCROMBIE & FITCH CO	CL A	002896207	4574	152300	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	9128	303962	SH	DEFINED	6
ABERCROMBIE & FITCH CO	CL A	002896207	30	1000	SH	DEFINED	4
ABERCROMBIE & FITCH CO	CL A	002896207	16060	534800	SH	Defined	13
ABERCROMBIE & FITCH CO	CL A	002896207	31515	1049460	SH	DEFINED	6
ABERCROMBIE & FITCH CO	CL A	002896207	22	740	SH	DEFINED	11
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	6000	1216946	SH	Defined	12
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	3	420	SH	DEFINED	14
ABERDEEN AUSTRALIA EQTY FD I	COM	003011103	3	500	SH	Defined	12
ABERDEEN GLOBAL INCOME FD IN	COM	003013109	89	8457	SH	Defined	12
ABGENIX INC	COM	00339B107	398	45700	SH	Defined	12
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	199	13645	SH	Defined	12
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	24	1650	SH	DEFINED	11
ABINGTON BANCORP INC NEW	COM	00350P100	268	13000	SH	DEFINED	6
ABIOMED INC	COM	003654100	41	10400	SH	Defined	12
ABITIBI-CONSOLIDATED INC	COM	003924107	101	14600	SH	Defined	12
ABLE LABORATORIES INC	COM NEW	00371N407	12	833	SH	Defined	12
ABM INDS INC	COM	000957100	60	4600	SH	Defined	12
ACADIA RLTY TR	COM SH BEN INT	004239109	68	8500	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	46303	2987300	SH	Defined	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	8587	554000	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	2153	138917	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	8	500	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	103	6662	SH	Defined	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	20	10000	SH	Defined	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	310	154333	SH	DEFINED	5
ACCREDITO HEALTH INC	COM	00437V104	13	525	SH	DEFINED	2
ACCREDITO HEALTH INC	COM	00437V104	1	46	SH	Defined	12
ACE CASH EXPRESS INC	COM	004403101	1033	111700	SH	DEFINED	6
ACE LTD	ORD	G0070K103	791	27319	SH	Defined	12
ACE LTD	ORD	G0070K103	18851	651150	SH	DEFINED	6
ACE LTD	ORD	G0070K103	1052	36325	SH	DEFINED	5

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

ACETO CORP	COM	004446100	35	2700	SH	DEFINED	2
ACM GOVT OPPORTUNITY FD INC	COM	000918102	13	1375	SH	Defined	12
ACM INCOME FUND INC	COM	000912105	1530	174220	SH	Defined	12
ACM MANAGED DLR INCOME FD	COM	000949107	11	1500	SH	Defined	12
ACM MANAGED INCOME FD INC	COM	000919100	2	500	SH	Defined	12
ACM MUN SECS INCOME FD INC	COM	000942102	47	4106	SH	Defined	12
ACTION PERFORMANCE COS INC	COM	004933107	0	10	SH	Defined	12
ACTION PRODS INTL INC	COM	004920104	6	6000	SH	Defined	12
ACTIVISION INC NEW	COM NEW	004930202	19592	1355835	SH	DEFINED	6
ACTIVISION INC NEW	COM NEW	004930202	21	1420	SH	Defined	12
ACTUANT CORP	CL A NEW	00508X203	8843	251580	SH	DEFINED	3
ACTUATE CORP	COM	00508B102	3	2400	SH	Defined	12
ACUITY BRANDS INC	COM	00508Y102	7197	535080	SH	DEFINED	3
ACUITY BRANDS INC	COM	00508Y102	8	625	SH	DEFINED	11
ACUITY BRANDS INC	COM	00508Y102	11	800	SH	DEFINED	2
ACUITY BRANDS INC	COM	00508Y102	116	8625	SH	Defined	12
ACUITY BRANDS INC	COM	00508Y102	6963	517700	SH	DEFINED	6
ACXIOM CORP	COM	005125109	50490	3000000	SH	Defined	13
ACXIOM CORP	COM	005125109	67320	4000000	SH	Defined	10
ACXIOM CORP	COM	005125109	10823	643100	SH	DEFINED	8
ACXIOM CORP	COM	005125109	18119	1076560	SH	DEFINED	3
ACXIOM CORP	COM	005125109	245	14530	SH	Defined	12
ADAMS EXPRESS CO	COM	006212104	185	18245	SH	Defined	12
ADAPTEC INC	COM	00651F108	22	3600	SH	Defined	12
ADAPTEC INC	COM	00651F108	732	121420	SH	DEFINED	3
ADECCO SA	SPONSORED ADR	006754105	304	43440	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	3	500	SH	Defined	12
ADOBE SYS INC	COM	00724F101	106	3440	SH	Defined	12
ADOBE SYS INC	COM	00724F101	136	4402	SH	DEFINED	2
ADTRAN INC	COM	00738A106	759	21150	SH	DEFINED	3
ADTRAN INC	COM	00738A106	18	500	SH	Defined	12
ADVANCE FINL BANCORP	COM	007437106	6	300	SH	Defined	12
ADVANCED AUTO PARTS INC	COM	00751Y106	37	800	SH	Defined	12
ADVANCED AUTO PARTS INC	COM	00751Y106	293	6340	SH	DEFINED	3
ADVANCED ENERGY INDS	COM	007973100	3	300	SH	Defined	12
ADVANCED FIBRE COMMUNICATION	COM	00754A105	229	15138	SH	Defined	12
ADVANCED FIBRE COMMUNICATION	COM	00754A105	3	170	SH	DEFINED	6
ADVANCED MARKETING SVCS INC	COM	00753T105	2	200	SH	Defined	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	7	535	SH	DEFINED	7
ADVANCED MEDICAL OPTICS INC	COM	00763M108	4	285	SH	Defined	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1103	82000	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	10	711	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	438	70800	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	203	32790	SH	Defined	12
ADVANCED MICRO DEVICES INC	COM	007903107	1	200	SH	DEFINED	6
ADVANCED NEUROMODULATION SYS	COM	00757T101	11	250	SH	Defined	12
ADVANCED NEUROMODULATION SYS	COM	00757T101	120	2800	SH	DEFINED	9
ADVANCED PHOTONIX INC	CL A	00754E107	3	3450	SH	Defined	12
ADVANCEPCS	COM	00790K109	2760	97400	SH	DEFINED	3
ADVANTA CORP	CL A	007942105	942	137860	SH	DEFINED	6
ADVANTA CORP	CL A	007942105	6	814	SH	Defined	12
ADVISORY BRD CO	COM	00762W107	0	10	SH	Defined	12
ADVO INC	COM	007585102	92	2790	SH	Defined	12
ADVO INC	COM	007585102	369	11180	SH	DEFINED	3
AEGON N V	ORD AMER REG	007924103	53	7046	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	49	6461	SH	DEFINED	2
AEROPOSTALE	COM	007865108	541	40860	SH	DEFINED	3
AES CORP	COM	00130H105	28960	8000000	SH	Defined	13
AES CORP	COM	00130H105	118	32612	SH	DEFINED	5
AES CORP	COM	00130H105	11	3077	SH	DEFINED	2
AES CORP	COM	00130H105	2	300	SH	DEFINED	14
AES CORP	COM	00130H105	2171	599600	SH	Defined	12

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

AES CORP	COM	00130H105	111103	30691482	SH	DEFINED	8
AES CORP	COM	00130H105	518	138191	SH	DEFINED	
AES CORP	COM	00130H105	2	650	SH	DEFINED	11
AES CORP	COM	00130H105	579	160000	SH	DEFINED	
AES CORP	COM	00130H105	200619	55419694	SH	Defined	10
AES TR III	PFD CV 6.75%	00808N202	766	33000	SH	Defined	12
AES TR III	PFD CV 6.75%	00808N202	31	1350	SH	DEFINED	11
AETHER SYS INC	COM	00808V105	52	16510	SH	Defined	12
AETNA INC NEW	COM	00817Y108	27	550	SH	DEFINED	11
AETNA INC NEW	COM	00817y108	74	1500	SH	DEFINED	4
AETNA INC NEW	COM	00817Y108	18	370	SH	DEFINED	6
AETNA INC NEW	COM	00817Y108	415	8418	SH	Defined	12
AETNA INC NEW	COM	00817Y108	535	10850	SH	DEFINED	5
AEW REAL ESTATE INCOME FD	COM	00104H107	14	1000	SH	Defined	12
AFC ENTERPRISES INC	COM	00104Q107	4311	320246	SH	DEFINED	6
AFC ENTERPRISES INC	COM	00104Q107	149	11046	SH	DEFINED	2
AFFILIATED COMPUTER SERVICES	CL A	008190100	43	970	SH	Defined	12
AFFILIATED COMPUTER SERVICES	CL A	008190100	8	175	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	3249	124960	SH	DEFINED	3
AFFYMETRIX INC	COM	00826T108	75	2900	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	118	4520	SH	Defined	12
AFLAC INC	COM	001055102	6	125	SH	DEFINED	14
AFLAC INC	COM	001055102	1727	53879	SH	Defined	12
AFLAC INC	COM	001055102	7	229	SH	DEFINED	4
AFLAC INC	COM	001055102	4	114	SH	DEFINED	11
AFLAC INC	COM	001055102	4649	145066	SH	DEFINED	6
AFLAC INC	COM	001055102	2641	82400	SH	DEFINED	2
AFTERMARKET TECHNOLOGY CORP	COM	008318107	3903	345370	SH	DEFINED	6
AG SVCS AMER INC	COM	001250109	339	52200	SH	DEFINED	6
AGCO CORP	COM	001084102	316	19630	SH	Defined	12
AGCO CORP	COM	001084102	48	3000	SH	DEFINED	11
AGERE SYS INC	CL A	00845V100	14	8648	SH	Defined	12
AGERE SYS INC	CL B	00845V209	2	1346	SH	DEFINED	2
AGERE SYS INC	CL A	00845V100	0	31	SH	DEFINED	11
AGERE SYS INC	CL B	00845V209	0	223	SH	DEFINED	7
AGERE SYS INC	CL B	00845V209	22	14423	SH	DEFINED	6
AGERE SYS INC	CL B	00845V209	154	102665	SH	DEFINED	6
AGERE SYS INC	CL A	00845V100	0	8	SH	DEFINED	7
AGERE SYS INC	CL A	00845V100	5429	3393326	SH	DEFINED	6
AGERE SYS INC	CL A	00845V100	0	49	SH	DEFINED	2
AGERE SYS INC	CL B	00845V209	85	56912	SH	Defined	12
AGERE SYS INC	CL B	00845V209	2	1009	SH	DEFINED	11
AGILE SOFTWARE CORP DEL	COM	00846X105	8	1210	SH	Defined	12
AGILENT TECHNOLOGIES INC	COM	00846U101	15	1156	SH	DEFINED	11
AGILENT TECHNOLOGIES INC	COM	00846U101	185	14056	SH	DEFINED	5
AGILENT TECHNOLOGIES INC	COM	00846U101	1823	138651	SH	Defined	12
AGILENT TECHNOLOGIES INC	COM	00846U101	862	65583	SH	DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	5	380	SH	DEFINED	7
AGILENT TECHNOLOGIES INC	COM	00846U101	11610	882857	SH	DEFINED	6
AGL RES INC	COM	001204106	251	10619	SH	Defined	12
AGL RES INC	COM	001204106	54	2300	SH	DEFINED	11
AGL RES INC	COM	001204106	6828	288940	SH	DEFINED	3
AGL RES INC	COM	001204106	18016	762400	SH	DEFINED	6
AGNICO EAGLE MINES LTD	COM	008474108	585	44620	SH	Defined	12
AGREE REALTY CORP	COM	008492100	50	2575	SH	Defined	12
AIM SELECT REAL ESTATE INCM	SHS	00888R107	186	13859	SH	Defined	12
AIR METHODS CORP	COM PAR \$.06	009128307	458	75900	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	75	1800	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	580	14000	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	1299	31366	SH	Defined	12
AIR PRODS & CHEMS INC	COM	009158106	891	21500	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	121	2925	SH	DEFINED	2

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

AIR PRODS & CHEMS INC	COM	009158106	143	3450	SH	DEFINED	11
AIR T INC	COM	009207101	0	200	SH	Defined	12
AIRBORNE INC	COM	009269101	126	6400	SH	DEFINED	9
AIRBORNE INC	COM	009269101	12	608	SH	Defined	12
AIRGAS INC	COM	009363102	15	835	SH	Defined	12
AIRNET COMMUNICATIONS CORP	COM	00941P106	0	683	SH	Defined	12
AIRNET SYS INC	COM	009417106	309	135000	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	15	2275	SH	Defined	12
AK STL HLDG CORP	COM	001547108	7	2031	SH	Defined	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	0	100	SH	DEFINED	2
AKAMAI TECHNOLOGIES INC	COM	00971T101	0	100	SH	DEFINED	7
AKAMAI TECHNOLOGIES INC	COM	00971T101	4	3015	SH	Defined	12
AKSYS LTD	COM	010196103	2	300	SH	Defined	12
AKTIEBOLAGETT ELECTROLUX	SPONSORED ADR	010198208	251	7875	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	12	600	SH	DEFINED	11
AKZO NOBEL NV	SPONSORED ADR	010199305	82	4098	SH	DEFINED	2
ALABAMA NATL BANCORP DELA	COM	010317105	353	8603	SH	DEFINED	2
ALARIS MED INC	COM	011637105	1002	96870	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	14994	654460	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	931	40652	SH	DEFINED	6
ALBANY MOLECULAR RESH INC	COM	012423109	2	160	SH	Defined	12
ALBEMARLE CORP	COM	012653101	9	375	SH	DEFINED	11
ALBEMARLE CORP	COM	012653101	1624	66700	SH	DEFINED	3
ALBERTO CULVER CO	CL A	013068200	559	11665	SH	Defined	12
ALBERTO CULVER CO	CL B CONV	013068101	58	1180	SH	DEFINED	11
ALBERTO CULVER CO	CL A	013068200	19	386	SH	DEFINED	11
ALBERTSONS INC	COM	013104104	204	10840	SH	DEFINED	5
ALBERTSONS INC	COM	013104104	13	700	SH	DEFINED	2
ALBERTSONS INC	COM	013104104	281	14881	SH	DEFINED	11
ALBERTSONS INC	COM	013104104	337288	17893282	SH	Defined	10
ALBERTSONS INC	COM	013104104	173249	9190902	SH	DEFINED	8
ALBERTSONS INC	COM	013104104	3211	170365	SH	Defined	12
ALBERTSONS INC	COM	013104104	224	8400	SH	DEFINED	14
ALBERTSONS INC	COM	013104104	7	380	SH	DEFINED	6
ALCAN INC	COM	013716105	45	1600	SH	DEFINED	6
ALCAN INC	COM	013716105	41	1475	SH	Defined	12
ALCATEL	SPONSORED ADR	013904305	152	22035	SH	DEFINED	2
ALCATEL	SPONSORED ADR	013904305	25	3678	SH	DEFINED	11
ALCOA INC	COM	013817101	3277	115100	SH	DEFINED	14
ALCOA INC	COM	013817101	17341	894806	SH	DEFINED	6
ALCOA INC	COM	013817101	1803	93054	SH	Defined	12
ALCOA INC	COM	013817101	1819	93878	SH	DEFINED	3
ALCOA INC	COM	013817101	61	3150	SH	DEFINED	11
ALCOA INC	COM	013817101	101	5191	SH	DEFINED	2
ALCOA INC	COM	013817101	3	145	SH	DEFINED	4
ALCON INC	COM SHS	H01301102	14	350	SH	Defined	12
ALEXANDER & BALDWIN INC	COM	014482103	40	1625	SH	Defined	12
ALEXANDER & BALDWIN INC	COM	014482103	18090	727692	SH	DEFINED	6
ALEXION PHARMACEUTICALS INC	COM	015351109	12	1000	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	COM	015351109	2	200	SH	Defined	12
ALFA CORP	COM	015385107	2995	257976	SH	DEFINED	6
ALKERMES INC	COM	01642T108	1	130	SH	DEFINED	2
ALKERMES INC	COM	01642t108	8	850	SH	DEFINED	4
ALKERMES INC	COM	01642T108	9	1000	SH	Defined	12
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	1	700	SH	Defined	12
ALLEGHENY ENERGY INC	COM	017361106	8	1355	SH	DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	217	34939	SH	Defined	12
ALLEGHENY ENERGY INC	COM	017361106	2	400	SH	DEFINED	11
ALLEGHENY ENERGY INC	COM	017361106	7588	1221843	SH	DEFINED	6
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3	1000	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	51	17466	SH	Defined	12
ALLEGIANCE TELECOM INC	COM	01747T102	6	19800	SH	Defined	12

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

ALLEGIANCE TELECOM INC	COM	01747T102	1	2400	SH	DEFINED	2
ALLEGiant BANCORP INC	COM	017476102	1655	97900	SH	DEFINED	6
ALLEN TELECOM INC	COM	018091108	10	1000	SH	DEFINED	2
ALLEN TELECOM INC	COM	018091108	5040	516930	SH	DEFINED	3
ALLEN TELECOM INC	COM	018091108	10	1000	SH	Defined	12
ALLERGAN INC	COM	018490102	96	1410	SH	Defined	12
ALLERGAN INC	COM	018490102	3709	54375	SH	DEFINED	7
ALLERGAN INC	COM	018490102	218	3200	SH	DEFINED	2
ALLERGAN INC	COM	018490102	34	500	SH	DEFINED	11
ALLETE INC	COM	018522102	1	50	SH	DEFINED	6
ALLETE INC	COM	018522102	177	8539	SH	DEFINED	11
ALLETE INC	COM	018522102	168	8100	SH	Defined	12
ALLETE INC	COM	018522102	17	800	SH	DEFINED	2
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1007	33447	SH	DEFINED	9
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1407	48842	SH	Defined	12
ALLIANCE DATA SYSTEMS CORP	COM	018581108	85	5000	SH	DEFINED	11
ALLIANCE DATA SYSTEMS CORP	COM	018581108	131	7700	SH	DEFINED	3
ALLIANCE FINANCIAL CORP NY	COM	019205103	19	550	SH	DEFINED	2
ALLIANCE GAMING CORP	COM NEW	01859P609	18	1200	SH	Defined	12
ALLIANCE IMAGING INC	COM NEW	018606202	1529	486900	SH	DEFINED	6
ALLIANCE NATL MUN INCOME FD	COM	01864U106	86	6307	SH	Defined	12
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	6	280	SH	Defined	12
ALLIANCE WORLD DLR GV FD II	COM	01879R106	269	24691	SH	Defined	12
ALLIANCE WORLD DLR GV FD INC	COM	018796102	158	13834	SH	Defined	12
ALLIANT ENERGY CORP	COM	018802108	2259	140592	SH	Defined	12
ALLIANT ENERGY CORP	COM	018802108	2537	157870	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	7	444	SH	DEFINED	2
ALLIANT ENERGY CORP	COM	018802108	29	1825	SH	DEFINED	11
ALLIANT TECHSYSTEMS INC	COM	018804104	121	2233	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	175	3242	SH	Defined	12
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	1043	210724	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	35	1750	SH	DEFINED	11
ALLIED CAP CORP NEW	COM	01903Q108	2449	122592	SH	Defined	12
ALLIED CAP CORP NEW	COM	01903Q108	1	60	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1105	40210	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	335	12200	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1	53	SH	DEFINED	11
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	2	300	SH	DEFINED	2
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	1	100	SH	DEFINED	6
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	131	16350	SH	DEFINED	3
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	354	44350	SH	Defined	12
ALLMERICA FINL CORP	COM	019754100	5	380	SH	Defined	12
ALLMERICA SECS TR	SH BEN INT	019921105	39	4000	SH	Defined	12
ALLOS THERAPEUTICS INC	COM	019777101	4	1000	SH	Defined	12
ALLOU HEALTHCARE INC	CL A	019782101	2	1000	SH	Defined	12
ALLOU HEALTHCARE INC	CL A	019782101	116	69500	SH	DEFINED	6
ALLOY INC	COM	019855105	28	5500	SH	Defined	12
ALLOY INC	COM	019855105	3	500	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	3898	117513	SH	Defined	12
ALLSTATE CORP	COM	020002101	1503	45304	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	10270	309620	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	316	9528	SH	DEFINED	2
ALLSTATE CORP	COM	020002101	122	3675	SH	DEFINED	11
ALLTEL CORP	COM	020039103	97	2171	SH	DEFINED	11
ALLTEL CORP	CORP UNT 7.75%	020039822	41	870	SH	Defined	12
ALLTEL CORP	COM	020039103	11150	249109	SH	DEFINED	4
ALLTEL CORP	COM	020039103	54	1200	SH	DEFINED	14
ALLTEL CORP	COM	020039103	118	2628	SH	DEFINED	6
ALLTEL CORP	COM	020039103	8504	190000	SH	Defined	10
ALLTEL CORP	COM	020039103	402	8990	SH	DEFINED	2
ALLTEL CORP	COM	020039103	3501	78225	SH	DEFINED	5
ALLTEL CORP	COM	020039103	1535	34300	SH	DEFINED	8

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

ALLTEL CORP	COM	020039103	4270	95389	SH	Defined	12
ALMOST FAMILY INC	COM	020409108	9	2000	SH	Defined	12
ALPHANET SOLUTIONS INC	COM	020787107	2	1200	SH	Defined	12
ALPHARMA INC	CL A	020813101	213	11900	SH	Defined	12
ALPHARMA INC	CL A	020813101	7707	429860	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	9	500	SH	DEFINED	6
ALTAIR NANOTECHNOLOGIES INC	COM	021373105	2	5500	SH	Defined	12
ALTERA CORP	COM	021441100	175	12900	SH	DEFINED	6
ALTERA CORP	COM	021441100	4	300	SH	DEFINED	2
ALTERA CORP	COM	021441100	141	10394	SH	Defined	12
ALTIRIS INC	COM	02148M100	18	1450	SH	Defined	12
AMAZON COM INC	COM	023135106	135356	5200000	SH	Defined	13
AMAZON COM INC	COM	023135106	69	1800	SH	DEFINED	14
AMAZON COM INC	COM	023135106	29	1100	SH	DEFINED	2
AMAZON COM INC	COM	023135106	849837	32648363	SH	Defined	10
AMAZON COM INC	COM	023135106	10055	386271	SH	Defined	12
AMAZON COM INC	COM	023135106	480	18450	SH	DEFINED	11
AMAZON COM INC	COM	023135106	397001	15251688	SH	DEFINED	8
AMB PROPERTY CORP	COM	00163T109	59	2100	SH	Defined	12
AMB PROPERTY CORP	COM	00163T109	17	600	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	30	400	SH	DEFINED	14
AMBAC FINL GROUP INC	COM	023139108	613	12132	SH	Defined	12
AMBAC FINL GROUP INC	COM	023139108	2134	42238	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	20	400	SH	DEFINED	2
AMCOL INTL CORP	COM	02341W103	1336	235200	SH	DEFINED	6
AMCOR LTD	ADR NEW	02341R302	281	14200	SH	DEFINED	2
AMDOCS LTD	ORD	G02602103	6410	482700	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	251	18914	SH	Defined	12
AMDOCS LTD	ORD	G02602103	689	51884	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	21429	1613600	SH	Defined	10
AMDOCS LTD	ORD	G02602103	75462	5682405	SH	DEFINED	6
AMERADA HESS CORP	COM	023551104	567	12800	SH	DEFINED	6
AMERADA HESS CORP	COM	023551104	0	2	SH	DEFINED	7
AMERADA HESS CORP	COM	023551104	98	2225	SH	Defined	12
AMERCO	COM	023586100	1	200	SH	Defined	12
AMEREN CORP	COM	023608102	1109	27925	SH	DEFINED	9
AMEREN CORP	COM	023608102	12	300	SH	DEFINED	2
AMEREN CORP	COM	023608102	14	360	SH	DEFINED	6
AMEREN CORP	COM	023608102	734	18803	SH	Defined	12
AMERIANA BANCORP	COM	023613102	9	700	SH	Defined	12
AMERICA FIRST REAL ESTATE IN	UNIT LTD PARTN	02364Y101	4	532	SH	Defined	12
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	246	35150	SH	Defined	12
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	69	5124	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	1352	68800	SH	DEFINED	14
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	23	1100	SH	Defined	12
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	14558	691910	SH	DEFINED	3
AMERICAN BUSINESS FINL SVCS	COM	02476B106	361	32517	SH	DEFINED	6
AMERICAN CAPITAL STRATEGIES	COM	024937104	2125	94859	SH	Defined	12
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	71	4910	SH	Defined	12
AMERICAN ELEC PWR INC	COM	025537101	108	4716	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	714	31250	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	9901	433300	SH	DEFINED	6
AMERICAN ELEC PWR INC	COM	025537101	877	38388	SH	Defined	12
AMERICAN ELEC PWR INC	COM	025537101	10	420	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	5225	157228	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	2846	58300	SH	DEFINED	14
AMERICAN EXPRESS CO	COM	025816109	1163	35000	SH	Defined	10
AMERICAN EXPRESS CO	COM	025816109	2098	63123	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	1671	46717	SH	DEFINED	9
AMERICAN EXPRESS CO	COM	025816109	482	14500	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	927	27911	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	10295	309798	SH	DEFINED	6

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

AMERICAN EXPRESS CO	COM	025816109	9189	276535	SH	Defined	12
AMERICAN EXPRESS CO	COM	025816109	167	5012	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	72	3639	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	25	1250	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	3	140	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	36	1813	SH	Defined	12
AMERICAN FINL GROUP INC OHIO	COM	025932104	754	38000	SH	DEFINED	3
AMERICAN GREETINGS CORP	CL A	026375105	6084	464400	SH	DEFINED	6
AMERICAN GREETINGS CORP	CL A	026375105	2376	181370	SH	DEFINED	3
AMERICAN GREETINGS CORP	CL A	026375105	7	500	SH	Defined	12
AMERICAN GREETINGS CORP	CL A	026375105	4	300	SH	DEFINED	2
AMERICAN HEALTHWAYS INC	COM	02649V104	0	5	SH	Defined	12
AMERICAN HOME MTG HLDGS INC	COM	02660M108	1754	175200	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	17677	357464	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	4821	66354	SH	DEFINED	14
AMERICAN INTL GROUP INC	COM	026874107	4621	93446	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	15654	316566	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	2680	49552	SH	DEFINED	9
AMERICAN INTL GROUP INC	COM	026874107	565	11416	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	12712	257077	SH	Defined	12
AMERICAN INTL GROUP INC	COM	026874107	22595	456932	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	6818	137874	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	4917	99440	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	3462	70000	SH	Defined	10
AMERICAN ITALIAN PASTA CO	CL A	027070101	160	3700	SH	DEFINED	11
AMERICAN ITALIAN PASTA CO	CL A	027070101	7576	175175	SH	DEFINED	7
AMERICAN MED SEC GROUP INC	COM	02744P101	6248	471900	SH	DEFINED	3
AMERICAN MED SEC GROUP INC	COM	02744P101	1	100	SH	Defined	12
AMERICAN MGMT SYS INC	COM	027352103	244	20205	SH	Defined	12
AMERICAN MGMT SYS INC	COM	027352103	45	3705	SH	DEFINED	11
AMERICAN MTG ACCEP CO	SH BEN INT	027568104	16	1000	SH	Defined	12
AMERICAN NATL BANKSHARES INC	COM	027745108	7	282	SH	Defined	12
AMERICAN NATL INS CO	COM	028591105	5	60	SH	DEFINED	6
AMERICAN PAC CORP	COM	028740108	14	1750	SH	Defined	12
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	23	1216	SH	Defined	12
AMERICAN PHYSICIANS CAPITAL	COM	028884104	7381	348140	SH	DEFINED	6
AMERICAN PWR CONVERSION CORP	COM	029066107	944	66300	SH	DEFINED	3
AMERICAN PWR CONVERSION CORP	COM	029066107	3	200	SH	DEFINED	11
AMERICAN PWR CONVERSION CORP	COM	029066107	550	38641	SH	Defined	12
AMERICAN PWR CONVERSION CORP	COM	029066107	56	3900	SH	DEFINED	2
AMERICAN PWR CONVERSION CORP	COM	029066107	1	100	SH	DEFINED	6
AMERICAN REAL ESTATE PARTNR	DEPOSITRY UNIT	029169109	26	2467	SH	Defined	12
AMERICAN SHARED HOSPITAL SVC	COM	029595105	30	8300	SH	DEFINED	6
AMERICAN SOFTWARE INC	CL A	029683109	430	139179	SH	DEFINED	6
AMERICAN STD COS INC DEL	COM	029712106	161	2335	SH	Defined	12
AMERICAN STD COS INC DEL	COM	029712106	10	150	SH	DEFINED	6
AMERICAN STRATEGIC INCM PTFL	COM	030098107	5	420	SH	Defined	12
AMERICAN STS WTR CO	COM	029899101	317	13262	SH	Defined	12
AMERICAN STS WTR CO	COM	029899101	28	1162	SH	DEFINED	11
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	52	14300	SH	Defined	12
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	2	450	SH	DEFINED	7
AMERICAN TOWER CORP	CL A	029912201	75	13600	SH	DEFINED	5
AMERICAN TOWER CORP	CL A	029912201	154	27875	SH	Defined	12
AMERICAN VANGUARD CORP	COM	030371108	608	24316	SH	DEFINED	6
AMERICAN WOODMARK CORP	COM	030506109	9762	221300	SH	DEFINED	3
AMERICAN WOODMARK CORP	COM	030506109	9	215	SH	DEFINED	11
AMERICANWEST BANCORPORATION	COM	03058P109	508	31328	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	36300	11000000	SH	Defined	13
AMERICREDIT CORP	COM	03060R101	145	43860	SH	Defined	12
AMERICREDIT CORP	COM	03060R101	13200	4000000	SH	Defined	10
AMERICREDIT CORP	COM	03060R101	2674	810417	SH	DEFINED	8
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	195	7938	SH	DEFINED	9

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

AMERIGAS PARTNERS L P	UNIT L P INT	030975106	178	7433	SH	Defined	12
AMERIGROUP CORP	COM	03073T102	57	1950	SH	DEFINED	3
AMERISERV FINL INC	COM	03074A102	37	10576	SH	Defined	12
AMERISOURCEBERGEN CORP	COM	03073E105	73	1384	SH	Defined	12
AMERISOURCEBERGEN CORP	COM	03073E105	6	112	SH	DEFINED	2
AMERITRADE HLDG CORP NEW	COM	03074K100	1	300	SH	Defined	12
AMERN STRATEGIC INCOME PTFL	COM	030099105	24	1841	SH	Defined	12
AMERON INTL INC	COM	030710107	125	2095	SH	Defined	12
AMERON INTL INC	COM	030710107	3145	52600	SH	DEFINED	6
AMERUS GROUP CO	COM	03072M108	1	39	SH	Defined	12
AMERUS GROUP CO	COM	03072M108	14504	591036	SH	DEFINED	6
AMETEK INC NEW	COM	031100100	35	1050	SH	Defined	12
AMETEK INC NEW	COM	031100100	611	18500	SH	DEFINED	3
AMGEN INC	COM	031162100	310	5385	SH	DEFINED	4
AMGEN INC	COM	031162100	19996	347453	SH	Defined	12
AMGEN INC	COM	031162100	3126	54323	SH	DEFINED	2
AMGEN INC	COM	031162100	6989	121442	SH	DEFINED	3
AMGEN INC	COM	031162100	14783	256870	SH	DEFINED	1
AMGEN INC	COM	031162100	1089	18915	SH	DEFINED	5
AMGEN INC	COM	031162100	1016	12050	SH	DEFINED	14
AMGEN INC	COM	031162100	122	2112	SH	DEFINED	7
AMGEN INC	COM	031162100	4159	72260	SH	DEFINED	11
AMGEN INC	COM	031162100	86	1490	SH	DEFINED	9
AMKOR TECHNOLOGY INC	COM	031652100	22	4200	SH	Defined	12
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	2	100	SH	Defined	12
AMN HEALTHCARE SERVICES INC	COM	001744101	3280	298700	SH	DEFINED	6
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	1	204	SH	Defined	12
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	14	2228	SH	DEFINED	2
AMPHENOL CORP NEW	CL A	032095101	17917	439670	SH	DEFINED	3
AMPHENOL CORP NEW	CL A	032095101	1096	26890	SH	Defined	12
AMR CORP	COM	001765106	3	1525	SH	Defined	12
AMR CORP	COM	001765106	420	500	SH	DEFINED	9
AMREP CORP NEW	COM	032159105	0	54	SH	DEFINED	2
AMSOUTH BANCORPORATION	COM	032165102	8	385	SH	DEFINED	11
AMSOUTH BANCORPORATION	COM	032165102	19	942	SH	DEFINED	6
AMSOUTH BANCORPORATION	COM	032165102	2870	144369	SH	Defined	12
AMSOUTH BANCORPORATION	COM	032165102	229	11500	SH	DEFINED	3
AMTECH SYS INC	COM PAR \$0.01N	032332504	1	200	SH	Defined	12
AMYLIN PHARMACEUTICALS INC	COM	032346108	1	70	SH	Defined	12
AMYLIN PHARMACEUTICALS INC	COM	032346108	19	1200	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	571	12542	SH	Defined	12
ANADARKO PETE CORP	COM	032511107	5718	125669	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	1300	28580	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	1820	40000	SH	Defined	10
ANADARKO PETE CORP	COM	032511107	1472	32349	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	13621	299356	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	336	7378	SH	DEFINED	5
ANALOG DEVICES INC	COM	032654105	118	4300	SH	DEFINED	2
ANALOG DEVICES INC	COM	032654105	2	55	SH	DEFINED	11
ANALOG DEVICES INC	COM	032654105	602	21905	SH	Defined	12
ANALOGIC CORP	COM PAR \$0.05	032657207	2188	48010	SH	DEFINED	3
ANALOGIC CORP	COM PAR \$0.05	032657207	22	475	SH	Defined	12
ANCHOR BANCORP WIS INC	COM	032839102	294	13400	SH	DEFINED	3
ANCHOR BANCORP WIS INC	COM	032839102	3764	171500	SH	DEFINED	6
ANDERSONS INC	COM	034164103	1178	92100	SH	DEFINED	6
ANDREW CORP	COM	034425108	324	58963	SH	Defined	12
ANDRX GROUP	COM	034553107	124	10500	SH	DEFINED	6
ANDRX GROUP	COM	034553107	68	5778	SH	Defined	12
ANGEION CORP	COM	03462H404	0	1	SH	Defined	12
ANGELICA CORP	COM	034663104	30	1750	SH	DEFINED	2
ANGELICA CORP	COM	034663104	51	3000	SH	Defined	12
ANGELICA CORP	COM	034663104	5570	326710	SH	DEFINED	3

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

ANGIOTECH PHARMACEUTICALS IN	COM	034918102	4	200	SH	Defined	12
ANGLOGOLD LTD	SPONSORED ADR	035128206	33	1100	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	1810	38835	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	7990	171416	SH	Defined	12
ANHEUSER BUSCH COS INC	COM	035229103	34	500	SH	DEFINED	14
ANHEUSER BUSCH COS INC	COM	035229103	9409	201860	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	24531	526306	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	3244	69604	SH	DEFINED	5
ANIXTER INTL INC	COM	035290105	32	1400	SH	DEFINED	2
ANIXTER INTL INC	COM	035290105	1637	72230	SH	DEFINED	3
ANIXTER INTL INC	COM	035290105	3	114	SH	Defined	12
ANNALY MTG MGMT INC	COM	035710409	2329	133315	SH	Defined	12
ANNALY MTG MGMT INC	COM	035710409	73	4150	SH	DEFINED	11
ANNALY MTG MGMT INC	COM	035710409	109	6250	SH	DEFINED	2
ANNTAYLOR STORES CORP	COM	036115103	11	525	SH	DEFINED	11
ANNTAYLOR STORES CORP	COM	036115103	1	60	SH	Defined	12
ANNTAYLOR STORES CORP	COM	036115103	8719	424710	SH	DEFINED	3
ANSOFT CORP	COM	036384105	2	300	SH	Defined	12
ANSWERTHINK INC	COM	036916104	1	500	SH	Defined	12
ANSYS INC	COM	036620105	365	15230	SH	DEFINED	3
ANTEON INTL CORP	COM	03674E108	207	9225	SH	Defined	12
ANTHEM INC	COM	03674B104	41738	630000	SH	Defined	10
ANTHEM INC	COM	03674B104	207	2124	SH	DEFINED	14
ANTHEM INC	COM	03674B104	7935	119780	SH	DEFINED	8
ANTHEM INC	COM	03674B104	682	10296	SH	Defined	12
ANTHEM INC	COM	03674B104	682	10300	SH	DEFINED	3
ANTHEM INC	COM	03674B104	70	1059	SH	DEFINED	2
ANTHRACITE CAP INC	COM	037023108	127	11065	SH	Defined	12
ANTIGENICS INC DEL	COM	037032109	16	1938	SH	Defined	12
ANWORTH MORTGAGE ASSET CP	COM	037347101	12	900	SH	Defined	12
AOL TIME WARNER INC	COM	00184A105	5216	480334	SH	DEFINED	3
AOL TIME WARNER INC	COM	00184A105	1984	124400	SH	DEFINED	14
AOL TIME WARNER INC	COM	00184A105	5669	522046	SH	DEFINED	2
AOL TIME WARNER INC	COM	00184A105	254147	23402151	SH	Defined	10
AOL TIME WARNER INC	COM	00184A105	7	600	SH	DEFINED	7
AOL TIME WARNER INC	COM	00184A105	1659	136431	SH	DEFINED	9
AOL TIME WARNER INC	COM	00184A105	562	51509	SH	DEFINED	
AOL TIME WARNER INC	COM	00184A105	125724	11576815	SH	DEFINED	8
AOL TIME WARNER INC	COM	00184a105	10	950	SH	DEFINED	4
AOL TIME WARNER INC	COM	00184A105	776	71465	SH	DEFINED	1
AOL TIME WARNER INC	COM	00184A105	708	65161	SH	DEFINED	11
AOL TIME WARNER INC	COM	00184A105	12071	1111530	SH	Defined	12
AOL TIME WARNER INC	COM	00184A105	97	8900	SH	DEFINED	6
AON CORP	COM	037389103	18198	880000	SH	Defined	13
AON CORP	COM	037389103	730	35298	SH	DEFINED	11
AON CORP	COM	037389103	916	44285	SH	Defined	12
AON CORP	COM	037389103	2753	133100	SH	DEFINED	3
AON CORP	COM	037389103	3	140	SH	DEFINED	6
AP PHARMA INC	COM	00202j104	2	1580	SH	DEFINED	4
APAC CUSTOMER SERVICES INC	COM	00185E106	641	276344	SH	DEFINED	6
APACHE CORP	COM	037411105	28738	465469	SH	DEFINED	3
APACHE CORP	COM	037411105	231	3748	SH	DEFINED	1
APACHE CORP	COM	037411105	3998	64760	SH	Defined	12
APACHE CORP	COM	037411105	1391	22536	SH	DEFINED	6
APACHE CORP	COM	037411105	491	7959	SH	DEFINED	2
APARTMENT INVT & MGMT CO	CL A	03748R101	55	1500	SH	DEFINED	2
APARTMENT INVT & MGMT CO	CL A	03748R101	145	3979	SH	Defined	12
APARTMENT INVT & MGMT CO	PFD CV P \$.01	03748R861	39	1573	SH	Defined	12
APEX MORTGAGE CAPITAL	COM	037564101	99	16500	SH	Defined	12
APEX MUN FD INC	COM	037580107	18	2300	SH	Defined	12
APEX SILVER MINES LTD	ORD	G04074103	618	46145	SH	Defined	12
APOGEE ENTERPRISES INC	COM	037598109	1619	196914	SH	DEFINED	6

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

APOGENT TECHNOLOGIES INC	COM	03760A101	1083	74310	SH	Defined	12
APOGENT TECHNOLOGIES INC	COM	03760A101	61	4150	SH	DEFINED	11
APOGENT TECHNOLOGIES INC	COM	03760A101	1	100	SH	DEFINED	6
APOGENT TECHNOLOGIES INC	COM	03760A101	176	12100	SH	DEFINED	3
APOLLO GROUP INC	COM UNV PHOENX	037604204	17469	409590	SH	DEFINED	3
APOLLO GROUP INC	COM UNV PHOENX	037604204	4	100	SH	Defined	12
APOLLO GROUP INC	CL A	037604105	37	500	SH	DEFINED	14
APOLLO GROUP INC	CL A	037604105	641	12854	SH	Defined	12
APOLLO GROUP INC	CL A	037604105	55	1100	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	1145	80971	SH	Defined	12
APPLE COMPUTER INC	COM	037833100	93	6600	SH	DEFINED	2
APPLE COMPUTER INC	COM	037833100	6	400	SH	DEFINED	6
APPLE COMPUTER INC	COM	037833100	189	13400	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	39	2400	SH	DEFINED	14
APPLEBEES INTL INC	COM	037899101	28	1000	SH	DEFINED	2
APPLEBEES INTL INC	COM	037899101	141	5045	SH	Defined	12
APPLERA CORP	COM AP BIO GRP	038020103	13	800	SH	DEFINED	2
APPLERA CORP	COM AP BIO GRP	038020103	15	960	SH	DEFINED	11
APPLERA CORP	COM CE GEN GRP	038020202	65	7553	SH	Defined	12
APPLERA CORP	COM CE GEN GRP	038020202	2	200	SH	DEFINED	2
APPLERA CORP	COM CE GEN GRP	038020202	2345	272000	SH	DEFINED	6
APPLERA CORP	COM AP BIO GRP	038020103	81	5135	SH	Defined	12
APPLICA INC	COM	03815A106	6	1200	SH	Defined	12
APPLIED DIGITAL SOLUTIONS	COM	038188108	1	2400	SH	Defined	12
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	15	900	SH	Defined	12
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	443	26500	SH	DEFINED	3
APPLIED INNOVATION INC	COM	037916103	1	400	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	3453	274518	SH	Defined	12
APPLIED MATLS INC	COM	038222105	4144	329427	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	2145	170540	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	112	8895	SH	DEFINED	9
APPLIED MATLS INC	COM	038222105	351	27867	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	144	11450	SH	DEFINED	5
APPLIED MICRO CIRCUITS CORP	COM	03822W109	79	24100	SH	DEFINED	6
APPLIED MICRO CIRCUITS CORP	COM	03822W109	9	2700	SH	Defined	12
APPLIED MICRO CIRCUITS CORP	COM	03822W109	15	4500	SH	DEFINED	3
APPLIED MOLECULAR EVOLUTION	COM	03823E108	6	2200	SH	DEFINED	2
APRIA HEALTHCARE GROUP INC	COM	037933108	5993	256530	SH	DEFINED	3
APRIA HEALTHCARE GROUP INC	COM	037933108	235	10050	SH	Defined	12
APRIA HEALTHCARE GROUP INC	COM	037933108	47	2000	SH	DEFINED	11
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	34	21400	SH	DEFINED	2
APTARGROUP INC	COM	038336103	563	17400	SH	DEFINED	3
APTARGROUP INC	COM	038336103	249	7700	SH	Defined	12
AQUACELL TECHNOLOGIES INC	COM	03840N107	77	70000	SH	Defined	12
AQUILA INC	COM	03840P102	591	284160	SH	Defined	12
ARADIGM CORP	COM	038505103	1	525	SH	DEFINED	14
ARADIGM CORP	COM	038505103	2	1600	SH	Defined	12
ARAMARK CORP	CL B	038521100	9	400	SH	Defined	12
ARBITRON INC	COM	03875Q108	228	7194	SH	Defined	12
ARBITRON INC	COM	03875Q108	41	1282	SH	DEFINED	6
ARCADIS N V	NY REGISTRY SH	03923E107	155	22124	SH	DEFINED	6
ARCH CHEMICALS INC	COM	03937R102	9	493	SH	Defined	12
ARCH CHEMICALS INC	COM	03937R102	6874	367595	SH	DEFINED	6
ARCH COAL INC	COM	039380100	14273	750822	SH	DEFINED	6
ARCH COAL INC	COM	039380100	5	246	SH	DEFINED	4
ARCHER DANIELS MIDLAND CO	COM	039483102	18	1679	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	26	2440	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	78	7223	SH	DEFINED	9
ARCHER DANIELS MIDLAND CO	COM	039483102	22	2000	SH	DEFINED	11
ARCHER DANIELS MIDLAND CO	COM	039483102	542	50145	SH	Defined	12
ARCHSTONE SMITH TR	COM	039583109	1534	69840	SH	Defined	12
ARCHSTONE SMITH TR	COM	039583109	4	197	SH	DEFINED	11

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

ARCHSTONE SMITH TR	COM	039583109	7	334	SH	DEFINED	7
ARCTIC CAT INC	COM	039670104	2404	154000	SH	DEFINED	6
ARDEN RLTY INC	COM	039793104	18	800	SH	Defined	12
ARENA PHARMACEUTICALS INC	COM	040047102	0	6	SH	Defined	12
ARGONAUT GROUP INC	COM	040157109	30	3546	SH	Defined	12
ARGOSY GAMING CO	COM	040228108	4	200	SH	Defined	12
ARIAD PHARMACEUTICALS INC	COM	04033A100	3	2300	SH	Defined	12
ARIBA INC	COM	04033V104	1544	547630	SH	DEFINED	3
ARIBA INC	COM	04033V104	10	3600	SH	Defined	12
ARIBA INC	COM	04033v104	1	200	SH	DEFINED	4
ARISTOTLE CORP	COM NEW	040448201	6	1530	SH	Defined	12
ARKANSAS BEST CORP DEL	COM	040790107	3	100	SH	Defined	12
ARKANSAS BEST CORP DEL	COM	040790107	3971	156200	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	169	16900	SH	DEFINED	5
ARQULE INC	COM	04269E107	21	8900	SH	Defined	12
ARRAY BIOPHARMA INC	COM	04269X105	22	5100	SH	Defined	12
ARRIS GROUP INC	COM	04269Q100	1	350	SH	Defined	12
ARROW ELECTRS INC	COM	042735100	173	11800	SH	DEFINED	5
ARROW ELECTRS INC	COM	042735100	169	11500	SH	Defined	12
ARROW ELECTRS INC	COM	042735100	179	12200	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	3	210	SH	DEFINED	6
ARROW FINL CORP	COM	042744102	319	11132	SH	DEFINED	6
ARTISAN COMPONENTS INC	COM	042923102	12393	766850	SH	DEFINED	3
ARTISOFT INC	COM	04314L106	1	1625	SH	Defined	12
ARTISTDIRECT INC	COM NEW	04315D400	0	3	SH	Defined	12
ARVINMERITOR INC	COM	043353101	4	300	SH	DEFINED	11
ARVINMERITOR INC	COM	043353101	21184	1514240	SH	DEFINED	6
ARVINMERITOR INC	COM	043353101	14	979	SH	Defined	12
ASA LTD	COM	002050102	573	16525	SH	Defined	12
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	1280	160000	SH	DEFINED	6
ASCENTIAL SOFTWARE CORP	COM	04362P108	7	2573	SH	Defined	12
ASCENTIAL SOFTWARE CORP	COM	04362P108	57	20200	SH	DEFINED	6
ASE TEST LTD	ORD	Y02516105	11533	3661325	SH	DEFINED	3
ASHLAND INC	COM	044204105	61	2060	SH	Defined	12
ASHLAND INC	COM	044204105	4	150	SH	DEFINED	6
ASHLAND INC	COM	044204105	30	1000	SH	DEFINED	4
ASIA PAC FD INC	COM	044901106	31	3785	SH	Defined	12
ASM INTL N V	COM	N07045102	5	500	SH	Defined	12
ASML HLDG NV	N Y SHS	N07059111	4	643	SH	Defined	12
ASPECT COMMUNICATIONS CORP	COM	04523Q102	10	3102	SH	Defined	12
ASPECT MED SYS INC	COM	045235108	2	500	SH	Defined	12
ASSOCIATED BANC CORP	COM	045487105	5	154	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	191	5917	SH	Defined	12
ASSOCIATED ESTATES RLTY CORP	COM	045604105	39	7100	SH	Defined	12
ASSOCIATED ESTATES RLTY CORP	COM	045604105	8	1500	SH	DEFINED	11
ASTORIA FINL CORP	COM	046265104	218	9390	SH	DEFINED	3
ASTORIA FINL CORP	COM	046265104	23	1000	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	9	400	SH	DEFINED	11
ASTORIA FINL CORP	COM	046265104	4	190	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	1	60	SH	Defined	12
ASTORIA FINL CORP	COM	046265104	171	5000	SH	DEFINED	14
ASTRAZENECA PLC	SPONSORED ADR	046353108	27	798	SH	DEFINED	11
ASTRONICS CORP	COM	046433108	255	69700	SH	DEFINED	6
ASTROPOWER INC	COM	04644A101	55	13050	SH	Defined	12
AT & T LATIN AMER CORP	COM	04649A106	0	330	SH	Defined	12
AT&T CORP	COM NEW	001957505	1949	120293	SH	DEFINED	6
AT&T CORP	COM NEW	001957505	55	2323	SH	DEFINED	14
AT&T CORP	COM NEW	001957505	36	2210	SH	DEFINED	11
AT&T CORP	COM NEW	001957505	1155	71292	SH	Defined	12
AT&T CORP	COM NEW	001957505	648	39984	SH	DEFINED	2
AT&T CORP	COM NEW	001957505	0	20	SH	DEFINED	7
AT&T WIRELESS SVCS INC	COM	00209A106	22	3341	SH	DEFINED	11

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

AT&T WIRELESS SVCS INC	COM	00209A106	1	64	SH	DEFINED	14
AT&T WIRELESS SVCS INC	COM	00209A106	33	5000	SH	DEFINED	
AT&T WIRELESS SVCS INC	COM	00209a106	7063	1070162	SH	DEFINED	4
AT&T WIRELESS SVCS INC	COM	00209A106	0	32	SH	DEFINED	7
AT&T WIRELESS SVCS INC	COM	00209A106	1121	169846	SH	Defined	12
AT&T WIRELESS SVCS INC	COM	00209A106	674	102056	SH	DEFINED	5
AT&T WIRELESS SVCS INC	COM	00209A106	398	60283	SH	DEFINED	2
ATC HEALTHCARE INC	CL A	00209C102	7	9000	SH	Defined	12
ATHEROGENICS INC	COM	047439104	66	7000	SH	Defined	12
ATI TECHNOLOGIES INC	COM	001941103	373	72600	SH	DEFINED	3
ATI TECHNOLOGIES INC	COM	001941103	12	2250	SH	Defined	12
ATLANTIC COAST AIRLINES HLDG	COM	048396105	4002	644400	SH	DEFINED	6
ATLANTIC COAST AIRLINES HLDG	COM	048396105	1	210	SH	Defined	12
ATLANTIC LIBERTY FINL CORP	COM	048668107	6	400	SH	Defined	12
ATLANTIC RLTY TR	SH BEN INT	048798102	10	1000	SH	Defined	12
ATLAS AIR WORLDWIDE HLDGS IN	COM	049164106	0	300	SH	Defined	12
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	20	730	SH	Defined	12
ATMEL CORP	SDCV	5/2 049513AE4	185	6000	SH	Defined	12
ATMEL CORP	COM	049513104	56	34692	SH	Defined	12
ATMOS ENERGY CORP	COM	049560105	3617	170120	SH	DEFINED	3
ATMOS ENERGY CORP	COM	049560105	312	14692	SH	Defined	12
ATMOS ENERGY CORP	COM	049560105	65	3064	SH	DEFINED	2
ATRION CORP	COM	049904105	21	920	SH	Defined	12
ATWOOD OCEANICS INC	COM	050095108	5	200	SH	DEFINED	11
AU OPTRONICS CORP	SPONSORED ADR	002255107	826	146200	SH	DEFINED	3
AUDIOVOX CORP	CL A	050757103	49	6650	SH	Defined	12
AUDIOVOX CORP	CL A	050757103	920	124800	SH	DEFINED	3
AURORA FOODS INC	COM	05164B106	1	2813	SH	Defined	12
AUTHENTIDATE HLDG CORP	COM	052666104	2	1000	SH	Defined	12
AUTOBYTEL INC	COM	05275N106	0	100	SH	Defined	12
AUTODESK INC	COM	052769106	1474	96600	SH	DEFINED	6
AUTODESK INC	COM	052769106	575	37673	SH	Defined	12
AUTODESK INC	COM	052769106	50	3300	SH	DEFINED	11
AUTOLIV INC	COM	052800109	12	613	SH	DEFINED	2
AUTOLIV INC	COM	052800109	16	818	SH	DEFINED	11
AUTOLIV INC	COM	052800109	8439	422580	SH	DEFINED	3
AUTOLIV INC	COM	052800109	8	402	SH	Defined	12
AUTOMATIC DATA PROCESSING IN	COM	053015103	626	20340	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	5319	172760	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	16402	532708	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	11586	376279	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	1102	35797	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	7741	251406	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	8104	263190	SH	Defined	12
AUTOMATIC DATA PROCESSING IN	COM	053015103	470	14817	SH	DEFINED	9
AUTONATION INC	COM	05329W102	3032	237790	SH	DEFINED	3
AUTONATION INC	COM	05329W102	2	150	SH	DEFINED	6
AUTOZONE INC	COM	053332102	7696	112000	SH	DEFINED	3
AUTOZONE INC	COM	053332102	2532	36850	SH	Defined	12
AUTOZONE INC	COM	053332102	48	700	SH	DEFINED	4
AVALONBAY CMNTYS INC	COM	053484101	465	12590	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	13	350	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	169	4569	SH	Defined	12
AVANEX CORP	COM	05348W109	0	100	SH	DEFINED	2
AVANEX CORP	COM	05348W109	15	18650	SH	Defined	12
AVANIR PHARMACEUTICALS	CL A	05348P104	1	1000	SH	Defined	12
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	1	1075	SH	Defined	12
AVATAR HLDGS INC	COM	053494100	79	3100	SH	Defined	12
AVAYA INC	COM	053499109	1	283	SH	DEFINED	2
AVAYA INC	COM	053499109	0	33	SH	DEFINED	7
AVAYA INC	COM	053499109	62	30485	SH	Defined	12
AVENTIS	SPONSORED ADR	053561106	249	5630	SH	DEFINED	2

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

AVERY DENNISON CORP	COM	053611109	533	9081	SH	Defined	12
AVERY DENNISON CORP	COM	053611109	47	800	SH	DEFINED	2
AVERY DENNISON CORP	COM	053611109	111	1897	SH	DEFINED	11
AVIALL INC NEW	COM	05366B102	1235	159600	SH	DEFINED	6
AVID TECHNOLOGY INC	COM	05367P100	1070	48200	SH	DEFINED	3
AVISTA CORP	COM	05379B107	525	49600	SH	DEFINED	6
AVISTA CORP	COM	05379B107	541	51050	SH	DEFINED	3
AVISTA CORP	COM	05379B107	27	2521	SH	Defined	12
AVITAR INC NEW	COM	053801106	4	21500	SH	Defined	12
AVITAR INC NEW	COM	053801106	4	20000	SH	DEFINED	5
AVNET INC	COM	053807103	121	11575	SH	DEFINED	5
AVNET INC	COM	053807103	3	240	SH	DEFINED	6
AVNET INC	COM	053807103	27	2550	SH	Defined	12
AVNET INC	COM	053807103	5283	504150	SH	DEFINED	3
AVOCENT CORP	COM	053893103	26180	1121695	SH	DEFINED	3
AVOCENT CORP	COM	053893103	288	12334	SH	Defined	12
AVON PRODS INC	COM	054303102	63	1100	SH	DEFINED	2
AVON PRODS INC	COM	054303102	1900	33310	SH	Defined	12
AVON PRODS INC	COM	054303102	1712	30000	SH	Defined	10
AVON PRODS INC	COM	054303102	258	4517	SH	DEFINED	11
AVX CORP NEW	COM	002444107	20	2200	SH	DEFINED	2
AVX CORP NEW	COM	002444107	29	3175	SH	Defined	12
AVX CORP NEW	COM	002444107	1	150	SH	DEFINED	6
AWARE INC MASS	COM	05453N100	0	200	SH	Defined	12
AXA	SPONSORED ADR	054536107	3226	273628	SH	DEFINED	6
AXA	SPONSORED ADR	054536107	3	236	SH	DEFINED	11
AXA	SPONSORED ADR	054536107	450	38166	SH	DEFINED	2
AXCAN PHARMA INC	COM	054923107	8	775	SH	Defined	12
AXCELIS TECHNOLOGIES INC	COM	054540109	9	1965	SH	Defined	12
AXCELIS TECHNOLOGIES INC	COM	054540109	13	2827	SH	DEFINED	2
AXEDA SYSTEMS INC	COM	054959101	1	1901	SH	Defined	12
AXSYS TECHNOLOGIES INC	COM	054615109	2	300	SH	Defined	12
AZTAR CORP	COM	054802103	24729	1841301	SH	DEFINED	6
AZZ INC	COM	002474104	655	78000	SH	DEFINED	6
B A S F A G	SPONSORED ADR	055262505	1550	41478	SH	DEFINED	6
B2B INTERNET HOLDRS TR	DEPOSTRY RCPT	056033103	1	300	SH	Defined	12
BACK YD BURGERS INC	COM	05635W101	5	1000	SH	DEFINED	2
BACK YD BURGERS INC	COM	05635W101	24	5330	SH	Defined	12
BAIRNCO CORP	COM	057097107	486	95300	SH	DEFINED	6
BAKER HUGHES INC	COM	057224107	30	1000	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	1129	37712	SH	Defined	12
BAKER MICHAEL CORP	COM	057149106	51	5875	SH	Defined	12
BAKER MICHAEL CORP	COM	057149106	809	93800	SH	DEFINED	6
BALDOR ELEC CO	COM	057741100	80	3750	SH	Defined	12
BALL CORP	COM	058498106	89	1600	SH	DEFINED	4
BALL CORP	COM	058498106	299	5360	SH	Defined	12
BALL CORP	COM	058498106	9033	162180	SH	DEFINED	6
BALLARD PWR SYS INC	COM	05858H104	3	350	SH	DEFINED	11
BALLARD PWR SYS INC	COM	05858H104	69	7350	SH	Defined	12
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	0	50	SH	Defined	12
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	2912	574400	SH	DEFINED	6
BALTEK CORP	COM	058822107	145	9600	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	405	48650	SH	DEFINED	6
BANCORP RHODE ISLAND INC	COM	059690107	645	29050	SH	DEFINED	7
BANCORP RHODE ISLAND INC	COM	059690107	33	1500	SH	DEFINED	11
BANCORPSOUTH INC	COM	059692103	14229	773330	SH	DEFINED	3
BANCORPSOUTH INC	COM	059692103	175	9500	SH	Defined	12
BANDAG INC	COM	059815100	2	75	SH	Defined	12
BANDAG INC	COM	059815100	6693	209870	SH	DEFINED	3
BANDAG INC	CL A	059815308	1549	51400	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	82	2653	SH	Defined	12
BANK HAWAII CORP	COM	062540109	5090	165270	SH	DEFINED	6

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

BANK HAWAII CORP	COM	062540109	4665	151470	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	243	11850	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	1	60	SH	DEFINED	6
BANK NEW YORK INC	COM	064057102	769	37500	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	199	9725	SH	DEFINED	4
BANK NEW YORK INC	COM	064057102	1499	66557	SH	DEFINED	9
BANK NEW YORK INC	COM	064057102	879	42894	SH	Defined	12
BANK NEW YORK INC	COM	064057102	207	10108	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	359	17500	SH	DEFINED	1
BANK NEW YORK INC	COM	064057102	198	9650	SH	DEFINED	11
BANK NOVA SCOTIA HALIFAX	COM	064149107	7	200	SH	Defined	12
BANK OF AMERICA CORPORATION	COM	060505104	437	6534	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	557	5675	SH	DEFINED	14
BANK OF AMERICA CORPORATION	COM	060505104	166	2484	SH	DEFINED	9
BANK OF AMERICA CORPORATION	COM	060505104	37200	556552	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	2273	34003	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	982	14695	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	223	3340	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	44258	662141	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	12579	188200	SH	Defined	10
BANK OF AMERICA CORPORATION	COM	060505104	8	120	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	18554	277588	SH	Defined	12
BANK OF AMERICA CORPORATION	COM	060505104	723	10818	SH	DEFINED	2
BANK OF BERMUDA LTD	SHS	G07644100	18	538	SH	DEFINED	2
BANK OF GRANITE CORP	COM	062401104	38	2282	SH	Defined	12
BANK OF THE OZARKS INC	COM	063904106	585	21010	SH	DEFINED	3
BANK ONE CORP	COM	06423A103	372287	10753525	SH	Defined	10
BANK ONE CORP	COM	06423A103	205698	5941595	SH	DEFINED	8
BANK ONE CORP	COM	06423A103	878	24884	SH	DEFINED	
BANK ONE CORP	COM	06423A103	256	7386	SH	DEFINED	2
BANK ONE CORP	COM	06423A103	10634	307170	SH	DEFINED	3
BANK ONE CORP	COM	06423A103	8544	246802	SH	Defined	12
BANK ONE CORP	COM	06423A103	4771	137800	SH	DEFINED	6
BANK ONE CORP	COM	06423A103	23	654	SH	DEFINED	9
BANK ONE CORP	COM	06423a103	17	500	SH	DEFINED	4
BANK ONE CORP	COM	06423A103	976	19500	SH	DEFINED	14
BANK ONE CORP	COM	06423A103	1134	32748	SH	DEFINED	11
BANK UTD CORP LITIGATN CONT	RIGHT 99/99/9999	065416117	0	500	SH	Defined	12
BANKATLANTIC BANCORP	CL A	065908501	15	1500	SH	Defined	12
BANKNORTH GROUP INC NEW	COM	06646R107	1028	47141	SH	DEFINED	8
BANKNORTH GROUP INC NEW	COM	06646R107	20	900	SH	DEFINED	14
BANKNORTH GROUP INC NEW	COM	06646R107	54	2490	SH	DEFINED	11
BANKNORTH GROUP INC NEW	COM	06646R107	1153	52861	SH	Defined	12
BANKNORTH GROUP INC NEW	COM	06646R107	5299	242975	SH	DEFINED	7
BANKNORTH GROUP INC NEW	COM	06646R107	10024	459610	SH	DEFINED	3
BANKNORTH GROUP INC NEW	COM	06646R107	6	290	SH	DEFINED	6
BANKNORTH GROUP INC NEW	COM	06646R107	34896	1600000	SH	Defined	10
BANNER CORP	COM	06652V109	1298	81562	SH	DEFINED	6
BANTA CORP	COM	066821109	12924	438395	SH	DEFINED	3
BARD C R INC	COM	067383109	1220	19343	SH	Defined	12
BARD C R INC	COM	067383109	6313	100110	SH	DEFINED	3
BARNES & NOBLE INC	COM	067774109	1034	54450	SH	Defined	12
BARNES & NOBLE INC	COM	067774109	15138	797145	SH	DEFINED	6
BARNES GROUP INC	COM	067806109	38	1800	SH	DEFINED	11
BARPOINT COM INC	COM	068296102	1	7300	SH	Defined	12
BARR LABS INC	COM	068306109	532	9338	SH	Defined	12
BARRA INC	COM	068313105	4	150	SH	Defined	12
BARRA INC	COM	068313105	3691	124310	SH	DEFINED	6
BARRICK GOLD CORP	COM	067901108	60	3863	SH	DEFINED	11
BARRICK GOLD CORP	COM	067901108	1184	76061	SH	Defined	12
BARRY R G CORP OHIO	COM	068798107	3	1312	SH	Defined	12
BAUSCH & LOMB INC	COM	071707103	963	28902	SH	DEFINED	9

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

BAUSCH & LOMB INC	COM	071707103	57	1723	SH	Defined	12
BAUSCH & LOMB INC	COM	071707103	2683	81570	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	137	4170	SH	DEFINED	2
BAUSCH & LOMB INC	COM	071707103	4	110	SH	DEFINED	6
BAXTER INTL INC	COM	071813109	270	14506	SH	DEFINED	11
BAXTER INTL INC	CORP UNITS 7%	071813406	4525	80000	SH	DEFINED	14
BAXTER INTL INC	COM	071813109	4256	155400	SH	DEFINED	14
BAXTER INTL INC	COM	071813109	4247	227855	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	2112	113302	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	2894	155260	SH	Defined	12
BAXTER INTL INC	COM	071813109	12	643.56	SH	DEFINED	4
BAXTER INTL INC	COM	071813109	62561	3356300	SH	DEFINED	8
BAXTER INTL INC	COM	071813109	109072	5851500	SH	Defined	10
BAY VIEW CAP CORP DEL	COM	07262L101	978	179400	SH	Defined	12
BAYCORP HLDGS CORP	COM	072728108	67	5083	SH	DEFINED	6
BAYER A G	SPONSORED ADR	072730302	103	7570	SH	DEFINED	2
BB&T CORP	COM	054937107	1399	44506	SH	DEFINED	2
BB&T CORP	COM	054937107	172	5469	SH	DEFINED	11
BB&T CORP	COM	054937107	10623	338004	SH	Defined	12
BB&T CORP	COM	054937107	47	1500	SH	DEFINED	7
BB&T CORP	COM	054937107	2	50	SH	DEFINED	6
BCE INC	COM	05534B109	730	39850	SH	DEFINED	6
BCE INC	COM	05534B109	39	2141	SH	Defined	12
BCE INC	COM	05534B109	391	21325	SH	DEFINED	2
BCSB BANKCORP INC	COM	054948104	7	500	SH	Defined	12
BE AEROSPACE INC	COM	073302101	1	375	SH	Defined	12
BEA SYS INC	COM	073325102	174	17059	SH	Defined	12
BEACON POWER CORP	COM	073677106	0	347	SH	Defined	12
BEAR STEARNS COS INC	COM	073902108	36	500	SH	DEFINED	14
BEAR STEARNS COS INC	COM	073902108	31	471	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	13120	200000	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	651	9923	SH	Defined	12
BEAR STEARNS COS INC	COM	073902108	392	5975	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	657	10011	SH	DEFINED	5
BEARINGPOINT INC	COM	074002106	2259	354614	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	204	32075	SH	Defined	12
BEAZER HOMES USA INC	COM	07556Q105	766	13030	SH	DEFINED	3
BEAZER HOMES USA INC	COM	07556Q105	2906	49421	SH	DEFINED	6
BECKMAN COULTER INC	COM	075811109	5518	162150	SH	DEFINED	6
BECKMAN COULTER INC	COM	075811109	1688	49593	SH	Defined	12
BECKMAN COULTER INC	COM	075811109	2825	83010	SH	DEFINED	3
BECKMAN COULTER INC	COM	075811109	129	3805	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	78	2275	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	534	15500	SH	DEFINED	6
BECTON DICKINSON & CO	COM	075887109	610	17700	SH	DEFINED	5
BECTON DICKINSON & CO	COM	075887109	2792	81082	SH	Defined	12
BECTON DICKINSON & CO	COM	075887109	34	1000	SH	DEFINED	2
BECTON DICKINSON & CO	COM	075887109	1922	55800	SH	DEFINED	3
BED BATH & BEYOND INC	COM	075896100	5	135	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	20	400	SH	DEFINED	14
BED BATH & BEYOND INC	COM	075896100	10	300	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	704	20387	SH	Defined	12
BED BATH & BEYOND INC	COM	075896100	37	1076	SH	DEFINED	4
BED BATH & BEYOND INC	COM	075896100	17	500	SH	DEFINED	7
BEDFORD BANCSHARES INC	COM	076014109	26	1134	SH	Defined	12
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	1976	73743	SH	DEFINED	9
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	18609	711900	SH	DEFINED	3
BEI TECHNOLOGIES INC	COM	05538P104	5	465	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	7	350	SH	Defined	12
BELLSOUTH CORP	COM	079860102	159	5000	SH	DEFINED	14
BELLSOUTH CORP	COM	079860102	12	540	SH	DEFINED	7
BELLSOUTH CORP	COM	079860102	390	18010	SH	DEFINED	5

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

BELLSOUTH CORP	COM	079860102	160	7381	SH	DEFINED	9
BELLSOUTH CORP	COM	079860102	611	28210	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	412	19032	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	478	22062	SH	DEFINED	1
BELLSOUTH CORP	COM	079860102	14575	672598	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	6322	291749	SH	Defined	12
BELLSOUTH CORP	COM	079860102	2049	94536	SH	DEFINED	2
BELMONT BANCORP	COM	080162100	23	4353	SH	Defined	12
BELMONT BANCORP	COM	080162100	23	4353	SH	DEFINED	11
BELO CORP	COM SER A	080555105	32	1600	SH	DEFINED	14
BELO CORP	COM SER A	080555105	279	13770	SH	DEFINED	3
BELO CORP	COM SER A	080555105	559	27588	SH	Defined	12
BELO CORP	COM SER A	080555105	1804	89060	SH	DEFINED	2
BELO CORP	COM SER A	080555105	5	230	SH	DEFINED	6
BEMA GOLD CORP	COM	08135F107	2	2000	SH	Defined	12
BEMIS INC	COM	081437105	767	18239	SH	DEFINED	5
BEMIS INC	COM	081437105	617	14669	SH	Defined	12
BENCHMARK ELECTRS INC	COM	08160H101	20207	713270	SH	DEFINED	3
BENETTON GROUP SPA	ADR NEW	081795403	21	1460	SH	DEFINED	6
BENIHANA INC	CL A	082047200	696	67530	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	97	2275	SH	Defined	12
BERKLEY W R CORP	COM	084423102	257	6000	SH	DEFINED	3
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2233	35	SH	Defined	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	953	446	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	12213	5715	SH	Defined	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	11230	5255	SH	DEFINED	6
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1913	895	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	33181	15527	SH	DEFINED	8
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	472	221	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	319	5	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2763	1293	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	3573	56	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	25392	398	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	442	207	SH	DEFINED	11
BEST BUY INC	COM	086516101	5	180	SH	DEFINED	2
BEST BUY INC	COM	086516101	4953	125000	SH	DEFINED	14
BEST BUY INC	COM	086516101	3704	137355	SH	Defined	12
BEVERLY ENTERPRISES INC	COM NEW	087851309	149	74887	SH	DEFINED	9
BEVERLY ENTERPRISES INC	COM NEW	087851309	9	4600	SH	Defined	12
BEVERLY ENTERPRISES INC	COM NEW	087851309	3366	1666500	SH	DEFINED	6
BG PLC	ADR FIN INST N	055434203	338	17527	SH	DEFINED	6
BHP BILLITON LTD	SPONSORED ADR	088606108	3895	350914	SH	DEFINED	6
BIG LOTS INC	COM	089302103	1231	109416	SH	DEFINED	8
BIG LOTS INC	COM	089302103	2	200	SH	DEFINED	2
BIG LOTS INC	COM	089302103	1	56	SH	Defined	12
BIG LOTS INC	COM	089302103	37969	3375000	SH	Defined	10
BINDVIEW DEV CORP	COM	090327107	4	3000	SH	Defined	12
BIO RAD LABS INC	CL A	090572207	50	1400	SH	Defined	12
BIO RAD LABS INC	CL A	090572207	593	16580	SH	DEFINED	3
BIO TECHNOLOGY GEN CORP	COM	090578105	2	700	SH	Defined	12
BIOGEN INC	COM	090597105	869	24869	SH	DEFINED	9
BIOGEN INC	COM	090597105	721	24056	SH	Defined	12
BIOGEN INC	COM	090597105	6	200	SH	DEFINED	2
BIOJECT MED TECH INC	COM NEW	09059T206	10	2600	SH	Defined	12
BIOMET INC	COM	090613100	12784	417098	SH	DEFINED	2
BIOMET INC	COM	090613100	5400	176175	SH	DEFINED	7
BIOMET INC	COM	090613100	4313	140714	SH	Defined	12
BIOMET INC	COM	090613100	913	29775	SH	DEFINED	5
BIOMET INC	COM	090613100	93	3037	SH	DEFINED	11
BIOMIRA INC	COM	09161R106	2	1800	SH	Defined	12
BIOPURE CORP	CL A	09065H105	12	3700	SH	Defined	12
BIORELIANCE CORP	COM	090951104	1	70	SH	DEFINED	2

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

BIORELIANCE CORP	COM	090951104	3	140	SH	Defined	12
BIOSITE INC	COM	090945106	468	12180	SH	DEFINED	3
BIOSOURCE INTL INC	COM	09066H104	15	2500	SH	Defined	12
BIOSPHERE MEDICAL INC	COM	09066V103	1	300	SH	Defined	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	280	3000	SH	DEFINED	2
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	364	3900	SH	Defined	12
BIOTIME INC	COM	09066L105	3	2100	SH	Defined	12
BIOVAIL CORP	COM	09067J109	148	3700	SH	DEFINED	6
BIOVAIL CORP	COM	09067J109	64	1608	SH	Defined	12
BISYS GROUP INC	COM	055472104	1	60	SH	DEFINED	6
BISYS GROUP INC	COM	055472104	293	17925	SH	Defined	12
BJ SVCS CO	COM	055482103	997	29000	SH	Defined	12
BJS WHOLESALE CLUB INC	COM	05548J106	3703	327700	SH	DEFINED	8
BJS WHOLESALE CLUB INC	COM	05548J106	593	52505	SH	DEFINED	5
BJS WHOLESALE CLUB INC	COM	05548J106	490	43378	SH	Defined	12
BJS WHOLESALE CLUB INC	COM	05548J106	3	300	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	23390	2069860	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	2007	57572	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	3351	96135	SH	Defined	12
BLACK & DECKER CORP	COM	091797100	1071	28977	SH	DEFINED	9
BLACK & DECKER CORP	COM	091797100	23	650	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	3	90	SH	DEFINED	6
BLACK BOX CORP DEL	COM	091826107	141	4750	SH	DEFINED	3
BLACK BOX CORP DEL	COM	091826107	5176	174700	SH	DEFINED	6
BLACK BOX CORP DEL	COM	091826107	67	2250	SH	Defined	12
BLACK HILLS CORP	COM	092113109	1	50	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	11183	406800	SH	DEFINED	6
BLACK HILLS CORP	COM	092113109	577	21006	SH	Defined	12
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	208	14260	SH	Defined	12
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	141	8866	SH	Defined	12
BLACKROCK FLA INVT QUALITY M	COM	09247B109	35	2250	SH	Defined	12
BLACKROCK FLA MUN INCOME TR	SH BEN INT	09248H105	25	1804	SH	Defined	12
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	42	4166	SH	Defined	12
BLACKROCK INC	CL A	09247X101	5216	119800	SH	DEFINED	3
BLACKROCK INC	CL A	09247X101	7444	170975	SH	DEFINED	7
BLACKROCK INC	CL A	09247X101	52	1200	SH	DEFINED	11
BLACKROCK INCOME OPP TRUST I	COM	092475102	486	44700	SH	Defined	12
BLACKROCK INCOME TR INC	COM	09247F100	310	39275	SH	Defined	12
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	52	3067	SH	Defined	12
BLACKROCK INSD MUN INCOME TR	COM	092479104	536	38372	SH	Defined	12
BLACKROCK INSD MUN TERM TR I	COM	092474105	72	6450	SH	Defined	12
BLACKROCK INVT QUALITY MUN T	COM	09247D105	41	2994	SH	Defined	12
BLACKROCK INVT QUALITY TERM	COM	09247J102	38	4000	SH	Defined	12
BLACKROCK MD MUNICIPAL BOND	COM	09249L105	96	6719	SH	Defined	12
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	351	26641	SH	Defined	12
BLACKROCK MUN TARGET TERM TR	COM	09247M105	82	7488	SH	Defined	12
BLACKROCK MUNI 2018 TERM TR	COM	09248C106	21	1504	SH	Defined	12
BLACKROCK MUNI INCOME TR II	COM	09249N101	31	2298	SH	Defined	12
BLACKROCK MUNICIPAL BOND TR	COM	09249H104	10	750	SH	Defined	12
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	30	2183	SH	Defined	12
BLACKROCK NJ INVT QUALITY MU	COM	09247C107	28	2000	SH	Defined	12
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	260	15882	SH	Defined	12
BLACKROCK STRATEGIC MUN TR	COM	09248T109	27	2000	SH	Defined	12
BLAIR CORP	COM	092828102	2217	94300	SH	DEFINED	6
BLAIR CORP	COM	092828102	7	300	SH	Defined	12
BLOCK H & R INC	COM	093671105	11	260	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	578	13536	SH	Defined	12
BLOCK H & R INC	COM	093671105	127	3120	SH	DEFINED	9
BLOCK H & R INC	COM	093671105	1621	37967	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	21686	507990	SH	DEFINED	3
BLOCKBUSTER INC	CL A	093679108	7	392	SH	Defined	12
BLOCKBUSTER INC	CL A	093679108	12417	726120	SH	DEFINED	3

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

BLONDER TONGUE LABS INC	COM	093698108	9	6400	SH	DEFINED	6
BLUE CHIP VALUE FD INC	COM	095333100	13	3040	SH	Defined	12
BLUE COAT SYSTEMS INC	COM NEW	09534T508	5	910	SH	Defined	12
BLUEGREEN CORP	COM	096231105	1020	287300	SH	DEFINED	6
BLYTH INC	COM	09643P108	13423	527860	SH	DEFINED	3
BMC INDS INC MINN	COM	055607105	0	200	SH	Defined	12
BMC SOFTWARE INC	COM	055921100	138	9149	SH	Defined	12
BMC SOFTWARE INC	COM	055921100	3	226	SH	DEFINED	7
BMC SOFTWARE INC	COM	055921100	26550	1759470	SH	DEFINED	3
BMC SOFTWARE INC	COM	055921100	2003	132769	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	5	300	SH	DEFINED	2
BNP RESIDENTIAL PPTYS INC	COM	05564T103	24	2428	SH	Defined	12
BOB EVANS FARMS INC	COM	096761101	2	100	SH	DEFINED	2
BOB EVANS FARMS INC	COM	096761101	8572	355840	SH	DEFINED	6
BOB EVANS FARMS INC	COM	096761101	49	2034	SH	Defined	12
BOEING CO	COM	097023105	3115	124318	SH	Defined	12
BOEING CO	COM	097023105	96	2600	SH	DEFINED	14
BOEING CO	COM	097023105	18863	752719	SH	DEFINED	6
BOEING CO	COM	097023105	1425	51996	SH	DEFINED	9
BOEING CO	COM	097023105	717	28624	SH	DEFINED	2
BOEING CO	COM	097023105	80	3178	SH	DEFINED	11
BOEING CO	COM	097023105	5224	208468	SH	DEFINED	3
BOISE CASCADE CORP	COM	097383103	2	100	SH	DEFINED	2
BOISE CASCADE CORP	COM	097383103	26	1170	SH	DEFINED	11
BOISE CASCADE CORP	COM	097383103	3	120	SH	DEFINED	6
BOISE CASCADE CORP	COM	097383103	120	5479	SH	Defined	12
BOK FINL CORP	COM NEW	05561Q201	9167	280580	SH	DEFINED	3
BOK FINL CORP	COM NEW	05561Q201	30	925	SH	Defined	12
BOLT TECHNOLOGY CORP	COM	097698104	26	8415	SH	Defined	12
BOMBAY CO INC	COM	097924104	3	550	SH	Defined	12
BON-TON STORES INC	COM	09776J101	654	157500	SH	DEFINED	6
BOOTS & COOTS/INTL WELL CTRL	COM	099469108	0	150	SH	Defined	12
BORDERS GROUP INC	COM	099709107	248	16900	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	172	11690	SH	Defined	12
BORDERS GROUP INC	COM	099709107	10367	705250	SH	DEFINED	6
BORG WARNER INC	COM	099724106	58	1216	SH	Defined	12
BORG WARNER INC	COM	099724106	21858	456900	SH	DEFINED	6
BORG WARNER INC	COM	099724106	20795	434670	SH	DEFINED	3
BORLAND SOFTWARE CORP	COM	099849101	4	400	SH	Defined	12
BOSTON ACOUSTICS INC	COM	100534106	8	825	SH	Defined	12
BOSTON ACOUSTICS INC	COM	100534106	121	12827	SH	DEFINED	6
BOSTON BEER INC	CL A	100557107	36	2868	SH	Defined	12
BOSTON COMMUNICATIONS GROUP	COM	100582105	13194	842500	SH	DEFINED	3
BOSTON LIFE SCIENCES INC	COM NEW	100843408	0	215	SH	Defined	12
BOSTON PROPERTIES INC	COM	101121101	2299	60670	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	791	20347	SH	DEFINED	9
BOSTON PROPERTIES INC	COM	101121101	2198	58000	SH	DEFINED	3
BOSTON PROPERTIES INC	COM	101121101	106	2810	SH	Defined	12
BOSTON SCIENTIFIC CORP	COM	101137107	582	14275	SH	Defined	12
BOSTON SCIENTIFIC CORP	COM	101137107	5695	139720	SH	DEFINED	6
BOSTON SCIENTIFIC CORP	COM	101137107	49	1200	SH	DEFINED	4
BOSTON SCIENTIFIC CORP	COM	101137107	1275	31275	SH	DEFINED	2
BOSTONFED BANCORP INC	COM	101178101	10	450	SH	Defined	12
BOTTOMLINE TECH DEL INC	COM	101388106	4	700	SH	Defined	12
BOULDER TOTAL RETURN FD INC	COM	101541100	6	500	SH	Defined	12
BOWATER INC	COM	102183100	4	100	SH	DEFINED	2
BOWATER INC	COM	102183100	3317	89280	SH	DEFINED	6
BOWATER INC	COM	102183100	79	2135	SH	Defined	12
BOWL AMER INC	CL A	102565108	51	4410	SH	Defined	12
BOWNE & CO INC	COM	103043105	13	1300	SH	Defined	12
BOYD GAMING CORP	COM	103304101	2030	159210	SH	DEFINED	3
BOYDS COLLECTION LTD	COM	103354106	4478	829200	SH	DEFINED	6

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

BOYKIN LODGING CO	COM	103430104	4493	609574	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	449	11630	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	772	20010	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	14398	373095	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	17541	454551	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	16516	427994	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	11860	307321	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	132	2640	SH	DEFINED	14
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	55	3700	SH	Defined	12
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	75	5000	SH	DEFINED	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	1086	80000	SH	DEFINED	3
BRADLEY PHARMACEUTICALS INC	COM	104576103	54	4000	SH	Defined	12
BRADY CORP	CL A	104674106	3	100	SH	DEFINED	7
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	2071	94126	SH	Defined	12
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	22	1000	SH	DEFINED	11
BRANTLEY CAP CORP	COM	105494108	67	8000	SH	Defined	12
BRASCAN CORP	CL A LTD VT SH	10549P606	603	30315	SH	DEFINED	6
BRASCAN CORP	CL A LTD VT SH	10549P606	42	2125	SH	Defined	12
BRASS EAGLE INC	COM	10553F106	722	94000	SH	DEFINED	6
BRAZIL FD INC	COM	105759104	18	1500	SH	Defined	12
BRE PROPERTIES INC	CL A	05564E106	410	13925	SH	Defined	12
BRE PROPERTIES INC	CL A	05564E106	1699	55500	SH	DEFINED	9
BRE PROPERTIES INC	CL A	05564E106	24	800	SH	DEFINED	7
BRE PROPERTIES INC	CL A	05564E106	15	500	SH	DEFINED	2
BRIDGFORD FOODS CORP	COM	108763103	14	1600	SH	Defined	12
BRIGGS & STRATTON CORP	COM	109043109	2000	51500	SH	DEFINED	3
BRIGGS & STRATTON CORP	COM	109043109	75	1940	SH	Defined	12
BRIGHTPOINT INC	COM NEW	109473405	6	368	SH	Defined	12
BRIGHTPOINT INC	COM NEW	109473405	5771	352350	SH	DEFINED	3
BRILLIANCE CHINA AUTO HLDG L	SPONSORED ADR	10949Q105	12	500	SH	DEFINED	3
BRINKER INTL INC	COM	109641100	283	9293	SH	Defined	12
BRINKER INTL INC	COM	109641100	6	202	SH	DEFINED	11
BRINKER INTL INC	DBCV	10/1 109641AC4	204	3000	SH	Defined	12
BRISTOL MYERS SQUIBB CO	COM	110122108	1661	78600	SH	DEFINED	8
BRISTOL MYERS SQUIBB CO	COM	110122108	11199	530000	SH	Defined	10
BRISTOL MYERS SQUIBB CO	COM	110122108	4629	219090	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	1500	66788	SH	DEFINED	9
BRISTOL MYERS SQUIBB CO	COM	110122108	610	28846	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	8	400	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	4484	212218	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	556	17900	SH	DEFINED	14
BRISTOL MYERS SQUIBB CO	COM	110122108	25085	1187168	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	13512	639460	SH	Defined	12
BRISTOL MYERS SQUIBB CO	COM	110122108	551	26056	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	1176	55650	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	5402	255641	SH	DEFINED	4
BRITISH AWYS PLC	ADR 2ND INSTAL	110419306	15	900	SH	DEFINED	6
BRITTON & KOONTZ CAP CORP	COM	111091104	3	200	SH	Defined	12
BROADBAND HOLDRS TR	DEPOSITRY RCPT	11130P104	36	4500	SH	Defined	12
BROADCOM CORP	CL A	111320107	21	1720	SH	Defined	12
BROADCOM CORP	CL A	111320107	241	19500	SH	DEFINED	5
BROADVISION INC	COM NEW	111412607	7	1967	SH	Defined	12
BROADWING INC	COM	111620100	59776	14944000	SH	Defined	13
BROADWING INC	COM	111620100	61200	15300000	SH	Defined	10
BROADWING INC	COM	111620100	151	37668	SH	Defined	12
BROADWING INC	COM	111620100	7292	1823072	SH	DEFINED	8
BROADWING INC	COM	111620100	774	193594	SH	DEFINED	2
BROADWING INC	PFD CV DEP1/20	111620407	150	4600	SH	Defined	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	17	3390	SH	Defined	12
BROOKLINE BANCORP INC DEL	COM	11373M107	3897	311251	SH	DEFINED	7
BROOKLINE BANCORP INC DEL	COM	11373M107	27	2186	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	38	3000	SH	Defined	12

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

BROWN & BROWN INC	COM	115236101	44	1400	SH	Defined	12
BROWN & BROWN INC	COM	115236101	4536	144875	SH	DEFINED	7
BROWN & BROWN INC	COM	115236101	47	1500	SH	DEFINED	11
BROWN FORMAN CORP	CL A	115637100	204	1800	SH	DEFINED	14
BROWN FORMAN CORP	CL A	115637100	106	1371	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	399	5191	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	593	7711	SH	Defined	12
BROWN SHOE INC NEW	COM	115736100	6597	243700	SH	DEFINED	6
BROWN SHOE INC NEW	COM	115736100	2752	101650	SH	DEFINED	3
BROWN SHOE INC NEW	COM	115736100	23	848	SH	Defined	12
BROWN TOM INC	COM NEW	115660201	18	761	SH	Defined	12
BRUNSWICK CORP	COM	117043109	40	2115	SH	Defined	12
BRUNSWICK CORP	COM	117043109	4	190	SH	DEFINED	6
BRYN MAWR BK CORP	COM	117665109	50	1400	SH	Defined	12
BSB BANCORP	COM	055652101	39	1800	SH	DEFINED	4
BSQUARE CORP	COM	11776U102	1	700	SH	Defined	12
BT GROUP PLC	ADR	05577E101	154	6050	SH	DEFINED	2
BUCA INC	COM	117769109	638	116000	SH	DEFINED	6
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	22	600	SH	DEFINED	2
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	425	11828	SH	Defined	12
BUCKLE INC	COM	118440106	5839	329900	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	2462	185000	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	8656	344040	SH	DEFINED	3
BUNGE LIMITED	COM	G16962105	12	470	SH	Defined	12
BURLINGTON COAT FACTORY	COM	121579106	10714	657300	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	29099	1168651	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6	240	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	612	24594	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1035	41574	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1021	40990	SH	Defined	12
BURLINGTON RES INC	COM	122014103	238	4979	SH	DEFINED	2
BURLINGTON RES INC	COM	122014103	24	500	SH	DEFINED	11
BURLINGTON RES INC	COM	122014103	200	4200	SH	DEFINED	5
BURLINGTON RES INC	COM	122014103	1859	38974	SH	Defined	12
BURLINGTON RES INC	COM	122014103	5	100	SH	DEFINED	6
BUTLER MFG CO DEL	COM	123655102	6	350	SH	Defined	12
C & F FINL CORP	COM	12466Q104	34	1000	SH	Defined	12
C COR NET CORP	COM	125010108	5	1600	SH	Defined	12
C COR NET CORP	COM	125010108	5	1400	SH	DEFINED	4
C D I CORP	COM	125071100	70	3025	SH	Defined	12
C D I CORP	COM	125071100	623	26720	SH	DEFINED	3
C&D TECHNOLOGIES INC	COM	124661109	6302	526030	SH	DEFINED	6
CABCO TR FOR BELL SOUTH DEBS	TR CTF 6.75%	126795202	23	900	SH	DEFINED	2
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	117	17625	SH	Defined	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	114	6029	SH	Defined	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686c109	3	150	SH	DEFINED	4
CABOT CORP	COM	127055101	18	750	SH	DEFINED	6
CABOT CORP	COM	127055101	141	5900	SH	Defined	12
CABOT MICROELECTRONICS CORP	COM	12709P103	23	542	SH	Defined	12
CABOT MICROELECTRONICS CORP	COM	12709p103	7	160	SH	DEFINED	4
CABOT OIL & GAS CORP	COM	127097103	216	9000	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	10047	418610	SH	DEFINED	3
CABOT OIL & GAS CORP	COM	127097103	0	7	SH	Defined	12
CACI INTL INC	CL A	127190304	3346	100300	SH	DEFINED	3
CACI INTL INC	CL A	127190304	10	300	SH	DEFINED	11
CACI INTL INC	CL A	127190304	304	9100	SH	Defined	12
CADBURY SCHWEPPES PLC	ADR	127209302	569	26175	SH	DEFINED	6
CADBURY SCHWEPPES PLC	ADR	127209302	768	35320	SH	DEFINED	2
CADENCE DESIGN SYSTEM INC	COM	127387108	185	18480	SH	Defined	12
CADENCE DESIGN SYSTEM INC	COM	127387108	87	8700	SH	DEFINED	3
CAE INC	COM	124765108	1	668	SH	Defined	12
CAL DIVE INTL INC	COM	127914109	18	1000	SH	Defined	12

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

CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	682	42356	SH	Defined	12
CALGON CARBON CORP	COM	129603106	4	800	SH	Defined	12
CALIFORNIA AMPLIFIER INC	COM	129900106	573	150409	SH	DEFINED	6
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	467	45800	SH	DEFINED	6
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	55	2410	SH	Defined	12
CALIFORNIA WTR SVC GROUP	COM	130788102	272	10563	SH	Defined	12
CALLAWAY GOLF CO	COM	131193104	305	25654	SH	Defined	12
CALLAWAY GOLF CO	COM	131193104	1395	117400	SH	DEFINED	6
CALPINE CORP	COM	131347106	2692	815812	SH	DEFINED	6
CALPINE CORP	COM	131347106	866	262324	SH	Defined	12
CALPINE CORP	COM	131347106	2	529	SH	DEFINED	2
CALPINE CORP	COM	131347106	24	6500	SH	DEFINED	14
CALPINE CORP	COM	131347106	50	15100	SH	DEFINED	5
CALPINE CORP	COM	131347106	28	8500	SH	DEFINED	11
CAMBREX CORP	COM	132011107	401	25700	SH	DEFINED	9
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMCO FINL CORP	COM	132618109	1132	70737	SH	DEFINED	6
CAMDEN NATL CORP	COM	133034108	327	13000	SH	Defined	12
CAMDEN NATL CORP	COM	133034108	1051	41800	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	37	1150	SH	DEFINED	11
CAMDEN PPTY TR	SH BEN INT	133131102	1726	53283	SH	Defined	12
CAMDEN PPTY TR	SH BEN INT	133131102	1791	53366	SH	DEFINED	9
CAMPBELL SOUP CO	COM	134429109	2	100	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	73	3491	SH	Defined	12
CANADA LIFE FINL CORP	COM	135113108	74	2513	SH	Defined	12
CANADA SOUTHN PETE LTD	LTD VTG SH	135231108	8	2888	SH	Defined	12
CANADIAN NAT RES LTD	COM	136385101	1	22	SH	Defined	12
CANADIAN NAT RES LTD	COM	136385101	68	2000	SH	DEFINED	11
CANADIAN NATL RY CO	COM	136375102	43	1000	SH	DEFINED	2
CANADIAN NATL RY CO	COM	136375102	172	4026	SH	Defined	12
CANADIAN NATL RY CO	COM	136375102	34	800	SH	DEFINED	11
CANADIAN PAC RY LTD	COM	13645T100	6	300	SH	DEFINED	11
CANADIAN PAC RY LTD	COM	13645T100	34	1634	SH	Defined	12
CANNONDALE CORP	COM	137798104	0	600	SH	Defined	12
CANON INC	ADR	138006309	4801	136814	SH	DEFINED	6
CANON INC	ADR	138006309	727	20725	SH	DEFINED	2
CANON INC	ADR	138006309	11	220	SH	DEFINED	14
CANYON RESOURCES CORP	COM NEW	138869300	3	2500	SH	Defined	12
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	11807	473400	SH	DEFINED	3
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	117	4700	SH	Defined	12
CAPITAL BK CORP	COM	139793103	7	500	SH	Defined	12
CAPITAL CORP OF THE WEST	COM	140065103	539	21606	SH	DEFINED	6
CAPITAL CROSSING BK	COM	140071101	14	500	SH	Defined	12
CAPITAL CROSSING BK	COM	140071101	1516	53700	SH	DEFINED	6
CAPITAL ONE FINL CORP	COM	14040H105	49	1647	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	85091	2835407	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	2708	90249	SH	Defined	12
CAPITAL ONE FINL CORP	COM	14040H105	712	23714	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	381	12160	SH	DEFINED	
CAPITAL ONE FINL CORP	COM	14040H105	750	25000	SH	DEFINED	
CAPITAL ONE FINL CORP	COM	14040H105	156754	5223400	SH	Defined	10
CAPITAL ONE FINL CORP	COM	14040H105	9063	302000	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	4	120	SH	DEFINED	6
CAPITOL BANCORP LTD	COM	14056D105	2088	98700	SH	DEFINED	6
CAPITOL FED FINL	COM	14057C106	30	1000	SH	Defined	12
CAPSTEAD MTG CORP	COM NO PAR	14067E506	9	750	SH	Defined	12
CAPSTONE TURBINE CORP	COM	14067D102	4	5835	SH	Defined	12
CAPTARIS INC	COM	14071N104	3	1000	SH	Defined	12
CARAUSTAR INDS INC	COM	140909102	3	400	SH	Defined	12
CARDIAC SCIENCE INC	COM NEW	141410209	20	8825	SH	Defined	12
CARDINAL FINL CORP	COM	14149F109	4	794	SH	Defined	12
CARDINAL HEALTH INC	COM	14149Y108	775	13605	SH	DEFINED	5

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

CARDINAL HEALTH INC	COM	14149y108	49	864.37	SH	DEFINED	4
CARDINAL HEALTH INC	COM	14149Y108	6047	106141	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	221	3888	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	3027	53133	SH	Defined	12
CARDINAL HEALTH INC	COM	14149Y108	13	160	SH	DEFINED	14
CARDINAL HEALTH INC	COM	14149Y108	46	800	SH	DEFINED	7
CARDINAL HEALTH INC	COM	14149Y108	3900	68450	SH	DEFINED	3
CARDIOGENESIS CORP	COM	14159W109	12	40000	SH	Defined	12
CAREER EDUCATION CORP	COM	141665109	122	2500	SH	Defined	12
CAREMARK RX INC	COM	141705103	2687	148069	SH	DEFINED	8
CAREMARK RX INC	COM	141705103	416	22937	SH	Defined	12
CAREMARK RX INC	COM	141705103	85305	4700000	SH	Defined	10
CARLISLE COS INC	COM	142339100	4876	120420	SH	DEFINED	3
CARLISLE COS INC	COM	142339100	8	200	SH	Defined	12
CARMAX INC	COM	143130102	3638	249660	SH	Defined	12
CARMAX INC	COM	143130102	14	941	SH	DEFINED	11
CARMAX INC	COM	143130102	874	60000	SH	DEFINED	
CARNIVAL CORP	COM	143658102	128	5295	SH	DEFINED	11
CARNIVAL CORP	COM	143658102	800	33200	SH	DEFINED	5
CARNIVAL CORP	COM	143658102	579	24000	SH	DEFINED	1
CARNIVAL CORP	COM	143658102	4758	197359	SH	Defined	12
CARNIVAL CORP	COM	143658102	13960	579032	SH	DEFINED	6
CARNIVAL CORP	COM	143658102	19	800	SH	DEFINED	2
CARPENTER TECHNOLOGY CORP	COM	144285103	3160	311370	SH	DEFINED	6
CARRAMERICA RLTY CORP	COM	144418100	4696	185250	SH	Defined	12
CARRAMERICA RLTY CORP	COM	144418100	33	1300	SH	DEFINED	11
CARREKER CORP	COM	144433109	4	2100	SH	Defined	12
CARRIAGE SVCS INC	COM	143905107	861	242600	SH	DEFINED	6
CARRIER ACCESS CORP	COM	144460102	0	425	SH	DEFINED	2
CARRINGTON LABS INC	COM	144525102	0	12	SH	Defined	12
CARROLLTON BANCORP	COM	145282109	196	13151	SH	Defined	12
CARROLLTON BANCORP	COM	145282109	10	630	SH	DEFINED	11
CASCADE BANCORP	COM	147154108	5139	350547	SH	DEFINED	7
CASCADE BANCORP	COM	147154108	40	2700	SH	DEFINED	11
CASCADE CORP	COM	147195101	2069	143700	SH	DEFINED	6
CASCADE FINL CORP	COM	147272108	23	2000	SH	DEFINED	11
CASCADE FINL CORP	COM	147272108	742	64500	SH	DEFINED	7
CASCADE NAT GAS CORP	COM	147339105	10	526	SH	DEFINED	2
CASH AMER INTL INC	COM	14754D100	1366	144130	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	1216	128300	SH	DEFINED	6
CASTLE CONV FD INC	COM	148443104	9	450	SH	Defined	12
CASTLE ENERGY CORP	COM PAR\$0.50N	148449309	27	7500	SH	Defined	12
CATELLUS DEV CORP	COM	149111106	24	1150	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	5863	119157	SH	Defined	12
CATERPILLAR INC DEL	COM	149123101	20141	409360	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	1997	38619	SH	DEFINED	9
CATERPILLAR INC DEL	COM	149123101	210	2900	SH	DEFINED	14
CATERPILLAR INC DEL	COM	149123101	696	14150	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	59	1200	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	148	3000	SH	DEFINED	2
CATHAY BANCORP INC	COM	149150104	422	10810	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	5350	281000	SH	DEFINED	6
CATO CORP NEW	CL A	149205106	538	28250	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	2	100	SH	Defined	12
CAVALIER HOMES INC	COM	149507105	0	100	SH	Defined	12
CBL & ASSOC PPTYS INC	COM	124830100	12	285	SH	DEFINED	11
CBL & ASSOC PPTYS INC	COM	124830100	302	7450	SH	Defined	12
CBRL GROUP INC	COM	12489V106	310	11300	SH	DEFINED	3
CBRL GROUP INC	COM	12489V106	152	5548	SH	Defined	12
CCC INFORMATION SVCS GROUP I	COM	12487Q109	13	780	SH	Defined	12
CDN SUPERIOR ENERGY INC	COM	136644101	0	385	SH	Defined	12
CDW COMPUTER CTRS INC	COM	125129106	4	100	SH	Defined	12

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

CE FRANKLIN LTD	COM	125151100	970	422000	SH	DEFINED
CEC ENTMT INC	COM	125137109	16666	612500	SH	DEFINED 6
CEC ENTMT INC	COM	125137109	6	225	SH	Defined 12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	40	1600	SH	DEFINED 2
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	313	12544	SH	Defined 12
CELANESE AG	ORD	D1497A101	1373	79148	SH	DEFINED 6
CELANESE AG	ORD	D1497A101	0	10	SH	Defined 12
CELANESE AG	ORD	D1497A101	316	18200	SH	DEFINED 3
CELESTICA INC	SUB VTG SHS	15101Q108	46	4000	SH	Defined 12
CELESTICA INC	SUB VTG SHS	15101Q108	9854	862140	SH	DEFINED 3
CELGENE CORP	COM	151020104	9	360	SH	Defined 12
CELL GENESYS INC	COM	150921104	15519	2100000	SH	Defined 10
CELL GENESYS INC	COM	150921104	9	1200	SH	DEFINED 2
CELL GENESYS INC	COM	150921104	5996	811407	SH	Defined 12
CELL GENESYS INC	COM	150921104	611	82644	SH	DEFINED 8
CELL GENESYS INC	COM	150921104	2	275	SH	DEFINED 11
CELL PATHWAYS INC NEW	COM	15114R101	0	284	SH	Defined 12
CELLSTAR CORP	COM NEW	150925204	16	2138	SH	Defined 12
CELSION CORPORATION	COM	15117N107	2	5500	SH	Defined 12
CEMEX S A	SPON ADR 5 ORD	151290889	17	1000	SH	DEFINED 11
CENDANT CORP	COM	151313103	5297	417062	SH	DEFINED 6
CENDANT CORP	COM	151313103	220	17350	SH	DEFINED 11
CENDANT CORP	COM	151313103	43180	3400000	SH	Defined 13
CENDANT CORP	COM	151313103	4740	373264	SH	Defined 12
CENDANT CORP	COM	151313103	6643	523081	SH	DEFINED 4
CENDANT CORP	COM	151313103	6773	533300	SH	DEFINED 8
CENDANT CORP	COM	151313103	1671	131582	SH	DEFINED 5
CENDANT CORP	COM	151313103	20	1586	SH	DEFINED 2
CENTERPOINT ENERGY INC	COM	15189T107	2	290	SH	DEFINED 6
CENTERPOINT ENERGY INC	COM	15189T107	78	11082	SH	Defined 12
CENTERPOINT ENERGY INC	COM	15189T107	2	300	SH	DEFINED 2
CENTERPOINT PPTYS TR	SH BEN INT	151895109	58	1000	SH	DEFINED 2
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	332	9210	SH	DEFINED 3
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	7	200	SH	Defined 12
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	3427	95200	SH	DEFINED 6
CENTEX CORP	COM	152312104	166	3050	SH	Defined 12
CENTEX CORP	COM	152312104	38	700	SH	DEFINED 4
CENTILLIUM COMMUNICATIONS IN	COM	152319109	4	1000	SH	Defined 12
CENTRAL FD CDA LTD	CL A	153501101	4	900	SH	Defined 12
CENTRAL GARDEN & PET CO	COM	153527106	3839	177400	SH	DEFINED 6
CENTRAL PKG CORP	COM	154785109	48	4758	SH	Defined 12
CENTRAL PKG CORP	COM	154785109	710	71000	SH	DEFINED 6
CENTRAL SECS CORP	COM	155123102	42	2700	SH	Defined 12
CENTRAL VA BANKSHARES INC	COM	155792104	27	1750	SH	Defined 12
CENTRAL VT PUB SVC CORP	COM	155771108	21	1200	SH	DEFINED 2
CENTRAL VT PUB SVC CORP	COM	155771108	1968	114400	SH	DEFINED 6
CENTRAL VT PUB SVC CORP	COM	155771108	41	2400	SH	Defined 12
CENTURY ALUM CO	COM	156431108	7376	1168919	SH	DEFINED 6
CENTURY BUSINESS SVCS INC	COM	156490104	151	58591	SH	Defined 12
CENTURYTEL INC	COM	156700106	7974	288930	SH	DEFINED 6
CENTURYTEL INC	COM	156700106	26383	955920	SH	DEFINED 3
CENTURYTEL INC	COM	156700106	3101	112364	SH	Defined 12
CENTURYTEL INC	COM	156700106	25	900	SH	DEFINED 11
CEPHALON INC	COM	156708109	102	2560	SH	DEFINED 3
CEPHALON INC	COM	156708109	2	53	SH	Defined 12
CEPHEID	COM	15670R107	19	4600	SH	Defined 12
CERES GROUP INC	COM	156772105	874	529400	SH	DEFINED 6
CERIDIAN CORP NEW	COM	156779100	13	950	SH	DEFINED 11
CERIDIAN CORP NEW	COM	156779100	194	13884	SH	Defined 12
CERIDIAN CORP NEW	COM	156779100	41940	3000000	SH	Defined 10
CERIDIAN CORP NEW	COM	156779100	1256	89836	SH	DEFINED 8
CERIDIAN CORP NEW	COM	156779100	197	14100	SH	DEFINED 3

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

CERIDIAN CORP NEW	COM	156779100	62	4410	SH	DEFINED	6
CERNER CORP	COM	156782104	67	2075	SH	Defined	12
CERNER CORP	COM	156782104	2	50	SH	DEFINED	6
CERNER CORP	COM	156782104	130	4000	SH	DEFINED	2
CERTEGY INC	COM	156880106	3112	123498	SH	DEFINED	1
CERTEGY INC	COM	156880106	288	11431	SH	Defined	12
CERTEGY INC	COM	156880106	1	50	SH	DEFINED	6
CERTEGY INC	COM	156880106	12	475	SH	DEFINED	11
CERUS CORP	COM	157085101	2	250	SH	DEFINED	2
CERUS CORP	COM	157085101	5	600	SH	Defined	12
CH ENERGY GROUP INC	COM	12541M102	117	2800	SH	DEFINED	3
CH ENERGY GROUP INC	COM	12541M102	447	10713	SH	Defined	12
CHALONE WINE GROUP LTD	COM	157639105	4	517	SH	Defined	12
CHAMPION ENTERPRISES INC	COM	158496109	2	1000	SH	DEFINED	9
CHARLES & COLVARD LTD	COM	159765106	9	2000	SH	Defined	12
CHARLES RIV LABS INTL INC	COM	159864107	15558	609650	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	2281	282256	SH	DEFINED	6
CHARTER COMMUNICATIONS INC D	CL A	16117M107	19	23397	SH	Defined	12
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	923	52550	SH	Defined	12
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	1223	69600	SH	DEFINED	3
CHARTER ONE FINL INC	COM	160903100	17299	625431	SH	DEFINED	2
CHARTER ONE FINL INC	COM	160903100	4565	165050	SH	DEFINED	5
CHARTER ONE FINL INC	COM	160903100	307	11095	SH	DEFINED	11
CHARTER ONE FINL INC	COM	160903100	2422	87563	SH	Defined	12
CHARTER ONE FINL INC	COM	160903100	15	543	SH	DEFINED	6
CHARTER ONE FINL INC	COM	160903100	8152	294730	SH	DEFINED	4
CHARTWELL DIVD & INCOME FD I	COM	16139P104	27	3433	SH	Defined	12
CHATEAU CMNTYS INC	COM	161726104	7579	402049	SH	DEFINED	2
CHATEAU CMNTYS INC	COM	161726104	164	8717	SH	Defined	12
CHATEAU CMNTYS INC	COM	161726104	77	4084	SH	DEFINED	11
CHATTEM INC	COM	162456107	10718	696400	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	165	11398	SH	Defined	12
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	7	500	SH	DEFINED	2
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	3437	237500	SH	DEFINED	3
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	0	83	SH	Defined	12
CHECKFREE CORP NEW	COM	162813109	1198	53314	SH	Defined	12
CHECKFREE CORP NEW	COM	162813109	4	180	SH	DEFINED	6
CHECKPOINT SYS INC	COM	162825103	8212	834560	SH	DEFINED	3
CHECKPOINT SYS INC	COM	162825103	50	5050	SH	Defined	12
CHEESECAKE FACTORY INC	COM	163072101	23	700	SH	DEFINED	4
CHEESECAKE FACTORY INC	COM	163072101	98	3043	SH	Defined	12
CHELSEA PPTY GROUP INC	COM	163421100	35	950	SH	Defined	12
CHELSEA PPTY GROUP INC	COM	163421100	27136	728480	SH	DEFINED	3
CHELSEA PPTY GROUP INC	COM	163421100	15	400	SH	DEFINED	9
CHEMED CORP	COM	163596109	13	400	SH	Defined	12
CHEMED CORP	COM	163596109	3	100	SH	DEFINED	2
CHEMICAL FINL CORP	COM	163731102	4272	161024	SH	DEFINED	6
CHEROKEE INC DEL NEW	COM	16444H102	1376	91700	SH	DEFINED	6
CHESAPEAKE CORP	COM	165159104	169	10000	SH	DEFINED	3
CHESAPEAKE CORP	COM	165159104	41	2448	SH	Defined	12
CHESAPEAKE ENERGY CORP	COM	165167107	369	46990	SH	Defined	12
CHESAPEAKE ENERGY CORP	COM	165167107	6896	877300	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	47	5954	SH	DEFINED	11
CHEVRONTEXACO CORP	COM	166764100	16611	256935	SH	Defined	12
CHEVRONTEXACO CORP	COM	166764100	465	7196	SH	DEFINED	7
CHEVRONTEXACO CORP	COM	166764100	13192	204047	SH	DEFINED	2
CHEVRONTEXACO CORP	COM	166764100	1339	20715	SH	DEFINED	1
CHEVRONTEXACO CORP	COM	166764100	11	165	SH	DEFINED	4
CHEVRONTEXACO CORP	COM	166764100	471	4959	SH	DEFINED	14
CHEVRONTEXACO CORP	COM	166764100	7682	118831	SH	DEFINED	3
CHEVRONTEXACO CORP	COM	166764100	38120	589642	SH	DEFINED	6
CHEVRONTEXACO CORP	COM	166764100	5361	82926	SH	DEFINED	5

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

CHEVRONTEXACO CORP	COM	166764100	842	13030	SH	DEFINED	11
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	5	100	SH	Defined	12
CHICAGO PIZZA & BREWERY INC	COM	167889104	27	3800	SH	Defined	12
CHICOS FAS INC	COM	168615102	192	9590	SH	Defined	12
CHICOS FAS INC	COM	168615102	74	3700	SH	DEFINED	2
CHILDRENS PL RETAIL STORES I	COM	168905107	37	4000	SH	Defined	12
CHILDRENS PL RETAIL STORES I	COM	168905107	862	93599	SH	DEFINED	6
CHILE FD INC	COM	168834109	63	8791	SH	Defined	12
CHINA FD INC	COM	169373107	33	2000	SH	Defined	12
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	1554	157000	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	COM	170032809	0	29	SH	DEFINED	2
CHIQUITA BRANDS INTL INC	COM	170032809	4	393	SH	Defined	12
CHIQUITA BRANDS INTL INC	*W EXP 01/01/200	170032114	18	5502	SH	Defined	12
CHIRON CORP	COM	170040109	128	3426	SH	Defined	12
CHIRON CORP	COM	170040109	1	16	SH	DEFINED	2
CHIRON CORP	COM	170040109	3653	97400	SH	DEFINED	3
CHIRON CORP	COM	170040109	25	675	SH	DEFINED	4
CHOICE HOTELS INTL INC	COM	169905106	33	1350	SH	DEFINED	2
CHOICE HOTELS INTL INC	COM	169905106	5474	224545	SH	DEFINED	3
CHOICE HOTELS INTL INC	COM	169905106	84	3450	SH	Defined	12
CHOICEPOINT INC	COM	170388102	98	2886	SH	Defined	12
CHORDIANT SOFTWARE INC	COM	170404107	2	2180	SH	Defined	12
CHRISTOPHER & BANKS CORP	COM	171046105	3	150	SH	Defined	12
CHRISTOPHER & BANKS CORP	COM	171046105	3	150	SH	DEFINED	11
CHROMAVISION MED SYS INC	COM	17111P104	2	2000	SH	DEFINED	2
CHROMAVISION MED SYS INC	COM	17111P104	9	8500	SH	Defined	12
CHROMCRAFT REVINGTON INC	COM	171117104	1308	101800	SH	DEFINED	6
CHUBB CORP	COM	171232101	1230	27751	SH	DEFINED	2
CHUBB CORP	COM	171232101	945	21320	SH	DEFINED	5
CHUBB CORP	COM	171232101	12	260	SH	DEFINED	4
CHUBB CORP	COM	171232101	403	9100	SH	DEFINED	1
CHUBB CORP	COM	171232101	37	825	SH	DEFINED	11
CHUBB CORP	COM	171232101	568	12820	SH	DEFINED	6
CHUBB CORP	COM	171232101	1681	37937	SH	Defined	12
CHURCH & DWIGHT INC	COM	171340102	121	4000	SH	Defined	12
CHURCHILL DOWNS INC	COM	171484108	24	700	SH	Defined	12
CIBER INC	COM	17163B102	110	23112	SH	Defined	12
CIENA CORP	COM	171779101	145	33139	SH	Defined	12
CIENA CORP	COM	171779101	110	25085	SH	DEFINED	6
CIGNA CORP	COM	125509109	57	1250	SH	DEFINED	11
CIGNA CORP	COM	125509109	311	6804	SH	Defined	12
CIGNA CORP	COM	125509109	459	10042	SH	DEFINED	5
CIGNA CORP	COM	125509109	12148	265709	SH	DEFINED	6
CIGNA CORP	COM	125509109	206	4500	SH	DEFINED	2
CIGNA HIGH INCOME SHS	SH BEN INT	12551D109	31	11700	SH	Defined	12
CIGNA INVTS SECS INC	COM	17179X106	30	1775	SH	Defined	12
CIM HIGH YIELD SECS	SH BEN INT	125527101	4	1000	SH	Defined	12
CIMA LABS INC	COM	171796105	165	7600	SH	Defined	12
CIMAREX ENERGY CO	COM	171798101	6	318	SH	Defined	12
CIMAREX ENERGY CO	COM	171798101	7590	390220	SH	DEFINED	3
CIMAREX ENERGY CO	COM	171798101	26	1334	SH	DEFINED	11
CIMAREX ENERGY CO	COM	171798101	68	3505	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	6359	326948	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	180	5119	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	6	160	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	2196	62629	SH	Defined	12
CINCINNATI FINL CORP	COM	172062101	15982	455716	SH	DEFINED	2
CINERGY CORP	COM	172474108	1517	45078	SH	Defined	12
CINERGY CORP	COM	172474108	885	26302	SH	DEFINED	2
CINERGY CORP	COM	172474108	3701	110000	SH	DEFINED	
CINERGY CORP	COM	172474108	3	80	SH	DEFINED	6
CINERGY CORP	COM	172474108	93	2775	SH	DEFINED	11

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

CINTAS CORP	COM	172908105	179	5445	SH	DEFINED	11
CINTAS CORP	COM	172908105	371	11269	SH	Defined	12
CINTAS CORP	COM	172908105	12	240	SH	DEFINED	14
CINTAS CORP	COM	172908105	18493	562102	SH	DEFINED	2
CIRCUIT CITY STORE INC	COM	172737108	16	3000	SH	DEFINED	11
CIRCUIT CITY STORE INC	COM	172737108	624	120000	SH	DEFINED	
CIRCUIT CITY STORE INC	COM	172737108	3532	679265	SH	DEFINED	6
CIRCUIT CITY STORE INC	COM	172737108	2	400	SH	DEFINED	2
CIRCUIT CITY STORE INC	COM	172737108	2460	473115	SH	Defined	12
CIRRUS LOGIC INC	COM	172755100	2	895	SH	DEFINED	4
CIRRUS LOGIC INC	COM	172755100	0	145	SH	Defined	12
CISCO SYS INC	COM	17275R102	8653	666628	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	3259	251060	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	31	2400	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	3957	304854	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	11766	906466	SH	Defined	12
CISCO SYS INC	COM	17275R102	388	29907	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	4530	348970	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	23244	1790722	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	32957	2539088	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	7722	406950	SH	DEFINED	14
CISCO SYS INC	COM	17275R102	556	40978	SH	DEFINED	9
CIT GROUP INC	COM	125581108	900	53380	SH	Defined	12
CIT GROUP INC	COM	125581108	5953	353100	SH	DEFINED	8
CIT GROUP INC	COM	125581108	25290	1500000	SH	Defined	13
CITIBANK WEST FSB SAN FRAN C	2ND CONT LITIG	17306J301	0	17	SH	Defined	12
CITIBANK WEST FSB SAN FRAN C	CONT LITIG REC	17306J202	0	28	SH	Defined	12
CITIGROUP INC	COM	172967101	4588	123267	SH	DEFINED	9
CITIGROUP INC	COM	172967101	56664	1644818	SH	DEFINED	3
CITIGROUP INC	COM	172967101	58647	1702377	SH	DEFINED	6
CITIGROUP INC	COM	172967101	3380	98100	SH	DEFINED	1
CITIGROUP INC	COM	172967101	35	1027	SH	DEFINED	4
CITIGROUP INC	COM	172967101	772	21687	SH	DEFINED	
CITIGROUP INC	COM	172967101	8179	237430	SH	DEFINED	5
CITIGROUP INC	COM	172967101	321298	9326500	SH	Defined	10
CITIGROUP INC	COM	172967101	20670	600002	SH	DEFINED	2
CITIGROUP INC	COM	172967101	142	4125	SH	DEFINED	7
CITIGROUP INC	COM	172967101	11451	226457	SH	DEFINED	14
CITIGROUP INC	COM	172967101	177754	5159780	SH	DEFINED	8
CITIGROUP INC	COM	172967101	2598	75427	SH	DEFINED	11
CITIGROUP INC	COM	172967101	31396	911364	SH	Defined	12
CITIZENS BKG CORP MICH	COM	174420109	3	124	SH	Defined	12
CITIZENS BKG CORP MICH	COM	174420109	29	1236	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	92	9183	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	219	21935	SH	Defined	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	2216	222070	SH	DEFINED	3
CITIZENS SOUTH BKG CP DEL	COM	176682102	5	389	SH	Defined	12
CITRIX SYS INC	COM	177376100	40	3012	SH	Defined	12
CITRIX SYS INC	COM	177376100	31618	2402580	SH	DEFINED	3
CITRIX SYS INC	COM	177376100	33	2500	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	14390	1093445	SH	DEFINED	6
CITY HLDG CO	COM	177835105	7927	289640	SH	DEFINED	3
CITY HLDG CO	COM	177835105	94	3450	SH	Defined	12
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	1	500	SH	DEFINED	2
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	1	588	SH	Defined	12
CITY NATL CORP	COM	178566105	135	3065	SH	Defined	12
CKE RESTAURANTS INC	COM	12561E105	73	16500	SH	DEFINED	6
CLAIRES STORES INC	COM	179584107	7	300	SH	Defined	12
CLAIRES STORES INC	COM	179584107	26	1100	SH	DEFINED	3
CLARCOR INC	COM	179895107	98	2700	SH	DEFINED	2
CLARCOR INC	COM	179895107	72	2000	SH	DEFINED	11
CLARCOR INC	COM	179895107	737	20356	SH	Defined	12

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

CLARUS CORP	COM	182707109	11	2200	SH	DEFINED	2
CLARUS CORP	COM	182707109	1	200	SH	Defined	12
CLAXSON INTERACTIVE GROUP IN	CL A	G21912103	1	2516	SH	Defined	12
CLAYTON HOMES INC	COM	184190106	109	9900	SH	DEFINED	2
CLAYTON HOMES INC	COM	184190106	119	9606	SH	DEFINED	9
CLAYTON HOMES INC	COM	184190106	62	5581	SH	Defined	12
CLAYTON HOMES INC	COM	184190106	25109	2274372	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1127	33227	SH	Defined	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	45	1325	SH	DEFINED	2
CLEARONE COMMUNICATIONS INC	COM	185060100	0	1400	SH	Defined	12
CLECO CORP NEW	COM	12561W105	13	1000	SH	DEFINED	7
CLECO CORP NEW	COM	12561W105	2166	172579	SH	Defined	12
CLECO CORP NEW	COM	12561W105	8513	678300	SH	DEFINED	6
CLEVELAND CLIFFS INC	COM	185896107	34	1800	SH	Defined	12
CLOROX CO DEL	COM	189054109	3114	67447	SH	Defined	12
CLOROX CO DEL	COM	189054109	65	1400	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	65	1400	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	417	8970	SH	DEFINED	9
CLOROX CO DEL	COM	189054109	674	14600	SH	DEFINED	3
CLOROX CO DEL	COM	189054109	388	8400	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	5	100	SH	DEFINED	4
CLOSURE MED CORP	COM	189093107	15	1150	SH	Defined	12
CMGI INC	COM	125750109	7	8613	SH	Defined	12
CMS ENERGY CORP	COM	125896100	18	4137	SH	Defined	12
CNA FINL CORP	COM	126117100	49	2200	SH	Defined	12
CNA FINL CORP	COM	126117100	2	110	SH	DEFINED	6
CNET NETWORKS INC	COM	12613R104	32630	13000000	SH	Defined	10
CNET NETWORKS INC	COM	12613R104	17	6600	SH	Defined	12
CNET NETWORKS INC	COM	12613R104	1027	409139	SH	DEFINED	8
CNF INC	COM	12612W104	11	375	SH	Defined	12
CNF INC	COM	12612W104	4768	156600	SH	DEFINED	6
CNH GLOBAL N V	SHS	N20935107	46	29305	SH	Defined	12
CNH GLOBAL N V	SHS	N20935107	0	150	SH	DEFINED	11
CNS INC	COM	126136100	1069	157500	SH	DEFINED	6
COACH INC	COM	189754104	892	23278	SH	Defined	12
COACH INC	COM	189754104	23	600	SH	DEFINED	2
COAST FEDERAL LITIGATION TR	RIGHT 99/99/9999	19034Q110	0	2600	SH	Defined	12
COASTAL BANCORP INC	COM	19041P105	1815	60100	SH	DEFINED	6
COBIZ INC	COM	190897108	21	1500	SH	DEFINED	11
COBIZ INC	COM	190897108	1853	133300	SH	DEFINED	7
COBRA ELECTRS CORP	COM	191042100	340	56179	SH	DEFINED	6
COCA COLA BOTTLING CO CONS	COM	191098102	25	503	SH	Defined	12
COCA COLA CO	COM	191216100	1081	26693	SH	DEFINED	9
COCA COLA CO	COM	191216100	3306	55585	SH	DEFINED	14
COCA COLA CO	COM	191216100	215	5300	SH	DEFINED	7
COCA COLA CO	COM	191216100	10148	250683	SH	DEFINED	3
COCA COLA CO	COM	191216100	1393	34410	SH	DEFINED	1
COCA COLA CO	COM	191216100	18343	453147	SH	Defined	12
COCA COLA CO	COM	191216100	8093	199938	SH	DEFINED	2
COCA COLA CO	COM	191216100	298	7357	SH	DEFINED	4
COCA COLA CO	COM	191216100	499	12325	SH	DEFINED	11
COCA COLA CO	COM	191216100	912	22526	SH	DEFINED	5
COCA COLA ENTERPRISES INC	COM	191219104	738	39462	SH	Defined	12
COCA COLA ENTERPRISES INC	COM	191219104	9	500	SH	DEFINED	11
COCA COLA ENTERPRISES INC	COM	191219104	14054	751930	SH	DEFINED	3
COCA COLA ENTERPRISES INC	COM	191219104	3	150	SH	DEFINED	6
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	4821	281273	SH	DEFINED	6
COEUR D ALENE MINES CORP IDA	COM	192108108	21	15000	SH	DEFINED	
COEUR D ALENE MINES CORP IDA	COM	192108108	2	1300	SH	Defined	12
COGNEX CORP	COM	192422103	6	288	SH	Defined	12
COGNEX CORP	COM	192422103	-31	-1500	SH	DEFINED	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	5	79	SH	Defined	12

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

COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	40	587	SH	DEFINED	2
COGNOS INC	COM	19244C109	182	7991	SH	Defined	12
COHEN & STEERS ADV INC RLTY	COM	19247W102	1600	106072	SH	Defined	12
COHEN & STEERS PREM INC RLTY	COM	19247V104	1143	79519	SH	Defined	12
COHEN & STEERS QUALITY RLTY	COM	19247L106	1972	139854	SH	Defined	12
COHEN & STEERS TOTAL RETURN	COM	19247R103	301	20413	SH	Defined	12
COHERENT INC	COM	192479103	23	1200	SH	Defined	12
COHU INC	COM	192576106	7	450	SH	Defined	12
COHU INC	COM	192576106	202	13800	SH	DEFINED	3
COHU INC	COM	192576106	7	450	SH	DEFINED	11
COINSTAR INC	COM	19259P300	3210	191190	SH	DEFINED	6
COINSTAR INC	COM	19259P300	3	200	SH	DEFINED	2
COLE KENNETH PRODTNS INC	CL A	193294105	1272	58100	SH	DEFINED	3
COLE NATIONAL CORP NEW	CL A	193290103	8	900	SH	Defined	12
COLGATE PALMOLIVE CO	COM	194162103	8824	162095	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	15498	284675	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	362	6650	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	3362	61748	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	4798	88139	SH	Defined	12
COLGATE PALMOLIVE CO	COM	194162103	1804	33146	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	762	14000	SH	DEFINED	7
COLGATE PALMOLIVE CO	COM	194162103	57	1047.43	SH	DEFINED	4
COLLAGENEX PHARMACEUTICALS I	COM	19419B100	9	1000	SH	Defined	12
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	2	500	SH	Defined	12
COLLINS INDS INC	COM	194858106	100	27100	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	10	875	SH	DEFINED	11
COLONIAL BANCGROUP INC	COM	195493309	4055	360430	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	257	22888	SH	Defined	12
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	38	5897	SH	Defined	12
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	117	36500	SH	Defined	12
COLONIAL INTERMARKET INCM TR	SH BEN INT	195762109	25	3000	SH	Defined	12
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	114	11200	SH	Defined	12
COLONIAL MUN INCOME TR	SH BEN INT	195799101	45	7829	SH	Defined	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	4341	131240	SH	DEFINED	3
COLONIAL PPTYS TR	COM SH BEN INT	195872106	349	10559	SH	Defined	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	93	2800	SH	DEFINED	11
COLONIAL PPTYS TR	COM SH BEN INT	195872106	310	9300	SH	DEFINED	9
COLORADO MEDTECH INC	COM	19652U104	1	250	SH	Defined	12
COLUMBIA BANCORP	COM	197227101	29	1200	SH	DEFINED	11
COLUMBIA BANCORP	COM	197227101	3113	127050	SH	DEFINED	7
COLUMBIA BANCORP	COM	197227101	812	33156	SH	Defined	12
COLUMBIA BANCORP ORE	COM	197231103	28	1700	SH	DEFINED	6
COLUMBIA BKG SYS INC	COM	197236102	1964	142800	SH	DEFINED	6
COLUMBIA LABS INC	COM	197779101	16	4050	SH	Defined	12
COLUMBIA SPORTSWEAR CO	COM	198516106	2	50	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	10	282	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	46	1617	SH	DEFINED	
COMCAST CORP NEW	CL A SPL	20030N200	20	730	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	263926	9231424	SH	Defined	10
COMCAST CORP NEW	CL A	20030N101	5284	184811	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	989	33462	SH	DEFINED	9
COMCAST CORP NEW	CL A	20030N101	155935	5454183	SH	DEFINED	8
COMCAST CORP NEW	CL A	20030N101	80	1906	SH	DEFINED	14
COMCAST CORP NEW	CL A	20030N101	18209	636896	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	1	32	SH	DEFINED	7
COMCAST CORP NEW	CL A	20030N101	3248	113608	SH	Defined	12
COMCAST CORP NEW	CL A SPL	20030N200	136	4940	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	253	9210	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	338	12300	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	1932	67586	SH	DEFINED	2

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

COMCAST CORP NEW	CL A SPL	20030N200	5738	208721	SH	Defined	12
COMCAST CORP NEW	CL A	20030N101	241	8428	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	5136	179646	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	673	23005	SH	DEFINED	
COMCAST CORP NEW	CL A	20030n101	8	291	SH	DEFINED	4
COMERICA INC	COM	200340107	7118	187901	SH	DEFINED	6
COMERICA INC	COM	200340107	355	9368	SH	Defined	12
COMERICA INC	COM	200340107	78	2058	SH	DEFINED	2
COMERICA INC	COM	200340107	63	1656	SH	DEFINED	11
COMFORCE CORP	COM	20038K109	0	3	SH	Defined	12
COMFORT SYS USA INC	COM	199908104	975	441200	SH	DEFINED	6
COMFORT SYS USA INC	COM	199908104	17	7900	SH	Defined	12
COMMERCE BANCORP INC NJ	COM	200519106	171	4311	SH	Defined	12
COMMERCE BANCORP INC NJ	COM	200519106	144	3620	SH	DEFINED	3
COMMERCE BANCSHARES INC	COM	200525103	6148	168211	SH	DEFINED	7
COMMERCE BANCSHARES INC	COM	200525103	2	52	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	37	1000	SH	DEFINED	11
COMMERCE BANCSHARES INC	COM	200525103	117	3196	SH	Defined	12
COMMERCE BANCSHARES INC	COM	200525103	22	600	SH	DEFINED	14
COMMERCE GROUP INC MASS	COM	200641108	18644	545150	SH	DEFINED	6
COMMERCE ONE INC DEL	COM NEW	200693208	0	10	SH	DEFINED	14
COMMERCE ONE INC DEL	COM NEW	200693208	5	2872	SH	Defined	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	15	690	SH	Defined	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	18718	861785	SH	DEFINED	6
COMMERCIAL METALS CO	COM	201723103	4912	352100	SH	DEFINED	6
COMMERCIAL NET LEASE RLTY IN	COM	202218103	1744	115493	SH	Defined	12
COMMERCIAL NET LEASE RLTY IN	COM	202218103	115	7626	SH	DEFINED	11
COMMONWEALTH TEL ENTERPRISES	COM	203349105	14054	362040	SH	DEFINED	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1285	33111	SH	Defined	12
COMMONWEALTH TEL ENTERPRISES	CL B	203349204	20	512	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	13496	347644	SH	DEFINED	4
COMMSCOPE INC	COM	203372107	695	92618	SH	Defined	12
COMMUNICATION INTELLIGENCE N	COM	20338K106	0	1300	SH	Defined	12
COMMUNITY BK NORTHN VA	COM	203566104	68	3614	SH	Defined	12
COMMUNITY BK SYS INC	COM	203607106	15435	491103	SH	DEFINED	6
COMMUNITY BK SYS INC	COM	203607106	182	5800	SH	DEFINED	3
COMMUNITY BK SYS INC	COM	203607106	157	5000	SH	Defined	12
COMMUNITY BKS INC MILLERSBUR	COM	203628102	72	2471	SH	Defined	12
COMMUNITY FIRST BANKSHARES I	COM	203902101	1752	68580	SH	DEFINED	3
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1	50	SH	DEFINED	6
COMMUNITY INVS BANCORP INC	COM	203719109	407	33750	SH	Defined	12
COMMUNITY TR BANCORP INC	COM	204149108	444	17600	SH	DEFINED	3
COMMUNITY TR BANCORP INC	COM	204149108	3184	126096	SH	DEFINED	6
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	8887	329760	SH	DEFINED	3
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	0	0	SH	DEFINED	2
COMPASS BANCSHARES INC	COM	20449H109	2436	77900	SH	Defined	12
COMPASS BANCSHARES INC	COM	20449H109	161	5150	SH	DEFINED	11
COMPASS BANCSHARES INC	COM	20449H109	8	270	SH	DEFINED	6
COMPUCOM SYS INC	COM	204780100	687	196225	SH	DEFINED	6
COMPUCOM SYS INC	COM	204780100	1	300	SH	Defined	12
COMPUDYNE CORP	COM PAR \$0.75	204795306	117	16200	SH	DEFINED	9
COMPUGEN LTD	ORD	M25722105	40	22000	SH	Defined	12
COMPUTER ASSOC INTL INC	COM	204912109		13450	SH	DEFINED	9
COMPUTER ASSOC INTL INC	COM	204912109	50	3625	SH	DEFINED	11
COMPUTER ASSOC INTL INC	COM	204912109	2797	204750	SH	DEFINED	5
COMPUTER ASSOC INTL INC	COM	204912109	9203	673698	SH	DEFINED	4
COMPUTER ASSOC INTL INC	COM	204912109	28686	2100000	SH	Defined	13
COMPUTER ASSOC INTL INC	COM	204912109	6574	481247	SH	Defined	12
COMPUTER ASSOC INTL INC	COM	204912109	59	4300	SH	DEFINED	14
COMPUTER ASSOC INTL INC	COM	204912109	6967	510000	SH	Defined	10
COMPUTER ASSOC INTL INC	COM	204912109	11460	838934	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	8830	271279	SH	DEFINED	1

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

COMPUTER SCIENCES CORP	COM	205363104	32	975	SH	DEFINED	11
COMPUTER SCIENCES CORP	COM	205363104	20402	626800	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	1710	52524	SH	Defined	12
COMPUWARE CORP	COM	205638109	1239	365435	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	26	7720	SH	DEFINED	3
COMPUWARE CORP	COM	205638109	58	17000	SH	DEFINED	5
COMPUWARE CORP	COM	205638109	91	26900	SH	Defined	12
COMSTOCK RES INC	COM NEW	205768203	10	1000	SH	Defined	12
COMSTOCK RES INC	COM NEW	205768203	85	8450	SH	DEFINED	3
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1290	114094	SH	Defined	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	4	380	SH	DEFINED	6
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	2	100	SH	DEFINED	14
CONAGRA FOODS INC	COM	205887102	13062	650486	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	2391	119056	SH	Defined	12
CONAGRA FOODS INC	COM	205887102	247	12300	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	47	2325	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	23	1144	SH	DEFINED	7
CONAGRA FOODS INC	COM	205887102	9001	448260	SH	DEFINED	3
CONAGRA FOODS INC	COM	205887102	177	6000	SH	DEFINED	14
CONAGRA FOODS INC	COM	205887102	474	22790	SH	DEFINED	9
CONCORD CAMERA CORP	COM	206156101	5	1000	SH	Defined	12
CONCORD EFS INC	COM	206197105	2	140	SH	DEFINED	14
CONCORD EFS INC	COM	206197105	4	400	SH	DEFINED	7
CONCORD EFS INC	COM	206197105	9	1000	SH	DEFINED	2
CONCORD EFS INC	COM	206197105	75	8000	SH	DEFINED	11
CONCORD EFS INC	COM	206197105	3	270	SH	DEFINED	6
CONCORD EFS INC	COM	206197105	431	45811	SH	Defined	12
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	48	3000	SH	Defined	12
CONCUR TECHNOLOGIES INC	COM	206708109	3	500	SH	Defined	12
CONCURRENT COMPUTER CORP NEW	COM	206710204	1	300	SH	Defined	12
CONEXANT SYSTEMS INC	COM	207142100	21	14000	SH	DEFINED	5
CONEXANT SYSTEMS INC	COM	207142100	33	22374	SH	Defined	12
CONMED CORP	COM	207410101	674	41072	SH	DEFINED	6
CONMED CORP	COM	207410101	2489	151680	SH	DEFINED	3
CONNECTICUT BANCSHARES INC	COM	207540105	44	1050	SH	Defined	12
CONNECTICUT WTR SVC INC	COM	207797101	12	450	SH	Defined	12
CONOCOPHILLIPS	COM	20825C104	2835	52895	SH	Defined	12
CONOCOPHILLIPS	COM	20825C104	2952	55083	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	2309	43070	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	44	819	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	50289	938224	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	2114	39445	SH	DEFINED	5
CONSECO STRATEGIC INCOME FD	SH BEN INT	20847A102	51	5403	SH	Defined	12
CONSOL ENERGY INC	COM	20854P109	30	1840	SH	Defined	12
CONSOLIDATED EDISON INC	COM	209115104	21	550	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	627	16310	SH	Defined	12
CONSOLIDATED EDISON INC	COM	209115104	15	400	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	31	808	SH	DEFINED	11
CONSOLIDATED GRAPHICS INC	COM	209341106	882	52440	SH	DEFINED	3
CONSTELLATION BRANDS INC	CL A	21036P108	377	16605	SH	Defined	12
CONSTELLATION BRANDS INC	CL A	21036P108	18	799	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	349	12575	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	3116	112369	SH	Defined	12
CONSTELLATION ENERGY GROUP I	COM	210371100	21	750	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM	210371100	70	2528	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	126	4480	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM	210371100	4565	164607	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	1045	37700	SH	DEFINED	3
CONSUMER PORTFOLIO SVCS INC	COM	210502100	10	6000	SH	Defined	12
CONTINENTAL AIRLS INC	CL B	210795308	30	5806	SH	Defined	12
CONVERA CORP	CL A	211919105	6	1500	SH	Defined	12
CONVERGYS CORP	COM	212485106	20	1500	SH	DEFINED	9

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

CONVERGYS CORP	COM	212485106	11653	882784	SH	DEFINED	2
CONVERGYS CORP	COM	212485106	108	8200	SH	DEFINED	11
CONVERGYS CORP	COM	212485106	1	100	SH	DEFINED	6
CONVERGYS CORP	COM	212485106	1211	91723	SH	Defined	12
COOPER CAMERON CORP	COM	216640102	371	7500	SH	DEFINED	5
COOPER CAMERON CORP	COM	216640102	10	200	SH	DEFINED	11
COOPER CAMERON CORP	COM	216640102	773	15620	SH	Defined	12
COOPER COS INC	COM NEW	216648402	-30	-1000	SH	Defined	12
COOPER COS INC	COM NEW	216648402	9628	322020	SH	DEFINED	3
COOPER INDS LTD	CL A	G24182100	4914	137603	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	107	3000	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	1339	37493	SH	Defined	12
COOPER INDS LTD	CL A	G24182100	30	850	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	4720	132170	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	4624	129500	SH	DEFINED	3
COOPER INDS LTD	CL A	G24182100	389	10905	SH	DEFINED	5
COOPER TIRE & RUBR CO	COM	216831107	13446	1102100	SH	DEFINED	6
COOPER TIRE & RUBR CO	COM	216831107	220	17995	SH	Defined	12
COOPERATIVE BANKSHARES INC	COM	216844100	12	600	SH	Defined	12
COORS ADOLPH CO	CL B	217016104	6	120	SH	DEFINED	11
COORS ADOLPH CO	CL B	217016104	178	2500	SH	DEFINED	14
COORS ADOLPH CO	CL B	217016104	188	3880	SH	Defined	12
COORS ADOLPH CO	CL B	217016104	2488	51300	SH	DEFINED	6
COPART INC	COM	217204106	1	195	SH	Defined	12
COPPER MTN NETWORKS INC	COM NEW	217510205	5	775	SH	Defined	12
COPYTELE INC	COM	217721109	1	4500	SH	Defined	12
CORE LABORATORIES N V	COM	N22717107	1530	147080	SH	DEFINED	3
CORE LABORATORIES N V	COM	N22717107	4	400	SH	DEFINED	4
COREL CORPORATION	COM	21868Q109	2	2150	SH	Defined	12
CORINTHIAN COLLEGES INC	COM	218868107	465	11780	SH	DEFINED	3
CORIXA CORP	COM	21887F100	1	100	SH	Defined	12
CORN PRODS INTL INC	COM	219023108	66	2276	SH	DEFINED	2
CORN PRODS INTL INC	COM	219023108	4783	164010	SH	DEFINED	3
CORN PRODS INTL INC	COM	219023108	8	268	SH	DEFINED	11
CORN PRODS INTL INC	COM	219023108	180	6169	SH	Defined	12
CORNELL COMPANIES INC	COM	219141108	1624	193300	SH	DEFINED	6
CORNERSTONE BANCORP INC	COM	218925105	141	8286	SH	DEFINED	9
CORNERSTONE RLTY INCOME TR I	COM	21922V102	1	200	SH	Defined	12
CORNERSTONE TOTAL RTRN FD IN	COM	21924U102	155	13679	SH	Defined	12
CORNING INC	COM	219350105	465	79567	SH	DEFINED	2
CORNING INC	COM	219350105	2463	421813	SH	Defined	12
CORNING INC	COM	219350105	8373	1433755	SH	DEFINED	6
CORNING INC	COM	219350105	67	11400	SH	DEFINED	1
CORNING INC	COM	219350105	27	4538	SH	DEFINED	11
CORNING INC	COM	219350105	769	131660	SH	DEFINED	5
CORPORATE EXECUTIVE BRD CO	COM	21988R102	16	445	SH	Defined	12
CORPORATE HIGH YIELD FD INC	COM	219914108	57	6827	SH	Defined	12
CORPORATE HIGH YIELD FD IV I	COM	219930104	7	500	SH	Defined	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	881	59120	SH	Defined	12
CORRECTIONAL SVCS CORP	COM	219921103	207	79800	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	15511	888365	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	3	147	SH	Defined	12
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	1680	96220	SH	DEFINED	3
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	4	5000	SH	Defined	12
CORUS BANKSHARES INC	COM	220873103	25100	628904	SH	DEFINED	6
CORVIS CORP	COM	221009103	10	15135	SH	Defined	12
CORVIS CORP	COM	221009103	0	500	SH	DEFINED	11
COST PLUS INC CALIF	COM	221485105	221	8400	SH	DEFINED	5
COST PLUS INC CALIF	COM	221485105	0	16	SH	Defined	12
COSTCO WHSL CORP NEW	COM	22160K105	976	32500	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	780	25959	SH	Defined	12
COSTCO WHSL CORP NEW	COM	22160K105	300	10000	SH	DEFINED	2

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

COSTCO WHSL CORP NEW	COM		22160K105	48	1600	SH	DEFINED	11
COTT CORP QUE	COM		22163N106	924	52648	SH	Defined	12
COTT CORP QUE	COM		22163N106	43875	2500000	SH	Defined	13
COTTON STS LIFE INS CO	COM		221774102	451	46837	SH	DEFINED	6
COUNSEL CORP	COM		22226R102	3	2000	SH	Defined	12
COUNTRYWIDE FINANCIAL CORP	COM		222372104	738	12831	SH	Defined	12
COUNTRYWIDE FINANCIAL CORP	COM		222372104	245	3000	SH	DEFINED	14
COUNTRYWIDE FINANCIAL CORP	COM		222372104	172	3000	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM		222372104	248	4320	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM		222372104	32033	557090	SH	DEFINED	3
COURIER CORP	COM		222660102	85	1725	SH	Defined	12
COUSINS PPTYS INC	COM		222795106	10	400	SH	Defined	12
COUSINS PPTYS INC	COM		222795106	18	700	SH	DEFINED	2
COVANCE INC	COM		222816100	511	22100	SH	DEFINED	3
COVANCE INC	COM		222816100	35	1500	SH	Defined	12
COVANSYS CORP	COM		22281W103	53	22380	SH	Defined	12
COVENTRY HEALTH CARE INC	COM		222862104	39233	1192505	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM		222862104	70	2113	SH	Defined	12
COX COMMUNICATIONS INC NEW	CL A		224044107	15	490	SH	DEFINED	11
COX COMMUNICATIONS INC NEW	SDEB	0.426% 4/1	224044AX5	4837	10090000	PRN	DEFINED	15
COX COMMUNICATIONS INC NEW	CL A		224044107	425	13648	SH	Defined	12
COX COMMUNICATIONS INC NEW	CL A		224044107	14	451	SH	DEFINED	2
COX RADIO INC	CL A		224051102	0	18	SH	Defined	12
CP SHIPS LTD	COM		22409V102	8	593	SH	Defined	12
CPAC INC	COM		126145101	349	68700	SH	DEFINED	6
CPB INC	COM		125903104	608	23900	SH	DEFINED	3
CPI AEROSTRUCTURES INC	COM NEW		125919308	41	6480	SH	Defined	12
CPI CORP	COM		125902106	1117	85100	SH	DEFINED	6
CRANE CO	COM		224399105	83	4790	SH	DEFINED	3
CRANE CO	COM		224399105	8809	505677	SH	DEFINED	6
CRANE CO	COM		224399105	26	1515	SH	Defined	12
CRAWFORD & CO	CL A		224633206	631	151775	SH	DEFINED	6
CREATIVE TECHNOLOGY LTD	ORD		Y1775U107	15	2432	SH	Defined	12
CREDENCE SYS CORP	COM		225302108	6	842	SH	Defined	12
CREDIT ACCEP CORP MICH	COM		225310101	955	194980	SH	DEFINED	6
CREDIT SUISSE ASSET MGMT INC	COM		224916106	59	13531	SH	Defined	12
CREDIT SUISSE GROUP	SPONSORED ADR		225401108	3946	227023	SH	DEFINED	6
CREDIT SUISSE HIGH YLD BND F	SH BEN INT		22544F103	29	6574	SH	Defined	12
CREE INC	COM		225447101	77	4132	SH	Defined	12
CRESCENT REAL ESTATE EQUITIE	COM		225756105	72	4975	SH	Defined	12
CRESCENT REAL ESTATE EQUITIE	COM		225756105	278	19350	SH	DEFINED	3
CRIIMI MAE INC	COM NEW		226603504	23	2605	SH	Defined	12
CRIIMI MAE INC	PFD B CONV \$25		226603207	14	600	SH	Defined	12
CRITICAL PATH INC	COM		22674V100	0	215	SH	Defined	12
CROMPTON CORP	COM		227116100	1085	267800	SH	DEFINED	3
CROMPTON CORP	COM		227116100	4	1000	SH	DEFINED	2
CROSS A T CO	CL A		227478104	7	1550	SH	Defined	12
CROSS CTRY INC	COM		22748P105	576	50100	SH	DEFINED	6
CROSS TIMBERS RTY TR	TR UNIT		22757R109	19	1000	SH	Defined	12
CROSSROADS SYS INC	COM		22765D100	0	75	SH	Defined	12
CROSSTEX ENERGY L P	COM		22765U102	221	9110	SH	Defined	12
CROWN AMERN RLTY TR	SH BEN INT		228186102	1513	154050	SH	DEFINED	3
CROWN AMERN RLTY TR	SH BEN INT		228186102	20	2000	SH	Defined	12
CROWN CASTLE INTL CORP	COM		228227104	37	6735	SH	Defined	12
CROWN MEDIA HLDGS INC	CL A		228411104	21	7575	SH	Defined	12
CROWN PAC PARTNERS L P	UNIT LTD PARTN		228439105	0	715	SH	Defined	12
CRYOLIFE INC	COM		228903100	14	2000	SH	Defined	12
CRYSTALLEX INTL CORP	COM		22942F101	21	20000	SH	Defined	12
CSG SYS INTL INC	COM		126349109	7502	865300	SH	DEFINED	6
CSG SYS INTL INC	COM		126349109	9	1019	SH	Defined	12
CSP INC	COM		126389105	2	933	SH	Defined	12
CSX CORP	COM		126408103	2500	87669	SH	Defined	12

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

CSX CORP	COM	126408103	138	4856	SH	DEFINED	11
CSX CORP	COM	126408103	12798	448750	SH	DEFINED	6
CSX CORP	COM	126408103	840	29465	SH	DEFINED	2
CSX CORP	COM	126408103	415	14564	SH	DEFINED	5
CT COMMUNICATIONS INC	COM NEW	126426402	19	2000	SH	Defined	12
CTS CORP	COM	126501105	0	80	SH	Defined	12
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CUBIC CORP	COM	229669106	3	210	SH	Defined	12
CUBIST PHARMACEUTICALS INC	COM	229678107	4	500	SH	Defined	12
CULLEN FROST BANKERS INC	COM	229899109	2029	66800	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	3181	104700	SH	DEFINED	7
CULLEN FROST BANKERS INC	COM	229899109	79	2600	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	556	18303	SH	Defined	12
CULP INC	COM	230215105	103	23000	SH	DEFINED	3
CULP INC	COM	230215105	251	56200	SH	DEFINED	6
CUMMINS INC	COM	231021106	3846	156360	SH	DEFINED	6
CUMMINS INC	COM	231021106	348	14150	SH	Defined	12
CUMULUS MEDIA INC	CL A	231082108	4	280	SH	Defined	12
CUNO INC	COM	126583103	1	20	SH	Defined	12
CURAGEN CORP	COM	23126R101	11	2570	SH	Defined	12
CURATIVE HEALTH SVCS INC	COM	231264102	12	675	SH	Defined	12
CURIS INC	COM	231269101	0	15	SH	DEFINED	4
CURIS INC	COM	231269101	0	35	SH	Defined	12
CURON MED INC	COM	231292103	1	1000	SH	Defined	12
CURTISS WRIGHT CORP	CL B	231561408	68	1151	SH	Defined	12
CURTISS WRIGHT CORP	COM	231561101	9922	164000	SH	DEFINED	3
CURTISS WRIGHT CORP	COM	231561101	12	200	SH	Defined	12
CUTTER & BUCK INC	COM	232217109	5	1500	SH	Defined	12
CV THERAPEUTICS INC	COM	126667104	0	8	SH	Defined	12
CV THERAPEUTICS INC	COM	126667104	11	600	SH	DEFINED	2
CVF TECHNOLOGIES CORP	COM	126660F102	2	12000	SH	Defined	12
CVS CORP	COM	126650100	5432	155000	SH	DEFINED	14
CVS CORP	COM	126650100	1200	50326	SH	DEFINED	2
CVS CORP	COM	126650100	1341	55417	SH	DEFINED	9
CVS CORP	COM	126650100	39	1655	SH	DEFINED	11
CVS CORP	COM	126650100	2243	94030	SH	Defined	12
CVS CORP	COM	126650100	4	150	SH	DEFINED	6
CVS CORP	COM	126650100	3869	162235	SH	DEFINED	5
CYANOTECH CORP	COM NEW	232437202	0	300	SH	Defined	12
CYBERGUARD CORP	COM	231910100	382	67000	SH	Defined	12
CYMER INC	COM	232572107	37	1559	SH	Defined	12
CYPRESS SEMICONDUCTOR CORP	COM	232806109	35	5010	SH	Defined	12
CYSIVE INC	COM	23281T108	7	2650	SH	Defined	12
CYTEC INDS INC	COM	232820100	45	1600	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	45	1619	SH	Defined	12
CYTOGEN CORP	COM NEW	232824300	2	790	SH	Defined	12
CYTRX CORP	COM NEW	232828301	3	5000	SH	Defined	12
CYTYC CORP	COM	232946103	424	32487	SH	Defined	12
CYTYC CORP	COM	232946103	3	250	SH	DEFINED	11
D & E COMMUNICATIONS INC	COM	232860106	6	500	SH	Defined	12
D & K HEALTHCARE RES INC	COM	232861104	1546	151167	SH	DEFINED	6
D R HORTON INC	COM	23331A109	25	1306	SH	DEFINED	2
D R HORTON INC	COM	23331A109	11	566	SH	Defined	12
DAIMLERCHRYSLER AG	ORD	D1668R123	725	24749	SH	Defined	12
DAIMLERCHRYSLER AG	ORD	D1668R123	350	10842	SH	DEFINED	9
DAIMLERCHRYSLER AG	ORD	D1668R123	2092	71390	SH	DEFINED	6
DAIMLERCHRYSLER AG	ORD	D1668R123	114	3880	SH	DEFINED	2
DALEEN TECHNOLOGIES INC	COM	23437N104	21	236000	SH	Defined	12
DAN RIV INC GA	CL A	235774106	2	500	SH	DEFINED	6
DANA CORP	COM	235811106	2	259	SH	DEFINED	2
DANA CORP	COM	235811106	2290	324410	SH	DEFINED	6
DANA CORP	COM	235811106	36	5050	SH	Defined	12

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

DANAHER CORP DEL	COM	235851102	521	7920	SH	Defined	12
DANAHER CORP DEL	COM	235851102	24	250	SH	DEFINED	14
DANAHER CORP DEL	COM	235851102	28	420	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	1823	27729	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	216	12088	SH	Defined	12
DARDEN RESTAURANTS INC	COM	237194105	71	4002	SH	DEFINED	2
DATASCOPE CORP	COM	238113104	130	4800	SH	Defined	12
DATASCOPE CORP	COM	238113104	9	350	SH	DEFINED	11
DATASTREAM SYS INC	COM	238124101	8	1100	SH	Defined	12
DATAWATCH CORP	COM NEW	237917208	3	1170	SH	DEFINED	7
DAVE & BUSTERS INC	COM	23833N104	21	2304	SH	DEFINED	2
DAVITA INC	COM	23918K108	9	450	SH	Defined	12
DEAN FOODS CO NEW	COM	242370104	147	3434	SH	Defined	12
DEB SHOPS INC	COM	242728103	8923	477671	SH	DEFINED	6
DEBT STRATEGIES FD INC NEW	COM	24276Q109	57	9250	SH	Defined	12
DECKERS OUTDOOR CORP	COM	243537107	164	39000	SH	DEFINED	6
DECODE GENETICS INC	COM	243586104	4	2000	SH	DEFINED	2
DEERE & CO	COM	244199105	24	600	SH	DEFINED	11
DEERE & CO	COM	244199105	1131	28810	SH	DEFINED	6
DEERE & CO	COM	244199105	1022	26020	SH	Defined	12
DEERE & CO	COM	244199105	299	7628	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522p103	3	357	SH	DEFINED	4
DEL MONTE FOODS CO	COM	24522P103	34610	4639428	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	579	77641	SH	Defined	12
DEL MONTE FOODS CO	COM	24522P103	3	448	SH	DEFINED	11
DEL MONTE FOODS CO	COM	24522P103	206	27608	SH	DEFINED	2
DELAWARE INV GLBL DIV & INC	COM	245916101	12	1136	SH	Defined	12
DELAWARE INVTS DIV & INCOME	COM	245915103	353	32725	SH	Defined	12
DELCATH SYS INC	COM	24661P104	4	3400	SH	Defined	12
DELCATH SYS INC	*W EXP 10/18/200	24661P112	0	3000	SH	Defined	12
DELIAS CORP	CL A	24688Q101	0	800	SH	Defined	12
DELL COMPUTER CORP	COM	247025109	9012	330000	SH	Defined	10
DELL COMPUTER CORP	COM	247025109	493	18048	SH	DEFINED	11
DELL COMPUTER CORP	COM	247025109	4935	180705	SH	DEFINED	5
DELL COMPUTER CORP	COM	247025109	9380	343461	SH	Defined	12
DELL COMPUTER CORP	COM	247025109	929	32162	SH	DEFINED	9
DELL COMPUTER CORP	COM	247025109	22670	830107	SH	DEFINED	3
DELL COMPUTER CORP	COM	247025109	17719	648823	SH	DEFINED	2
DELL COMPUTER CORP	COM	247025109	4	100	SH	DEFINED	14
DELL COMPUTER CORP	COM	247025109	8494	311032	SH	DEFINED	4
DELPHI CORP	COM	247126105	5	785	SH	DEFINED	6
DELPHI CORP	COM	247126105	2007	200000	SH	DEFINED	14
DELPHI CORP	COM	247126105	785	114940	SH	Defined	12
DELPHI CORP	COM	247126105	5	752	SH	DEFINED	2
DELPHI CORP	COM	247126105	37	5424	SH	DEFINED	11
DELPHI FINL GROUP INC	CL A	247131105	16492	420940	SH	DEFINED	3
DELTA & PINE LD CO	COM	247357106	13666	604412	SH	DEFINED	6
DELTA & PINE LD CO	COM	247357106	18	793	SH	Defined	12
DELTA AIR LINES INC DEL	COM	247361108	3	320	SH	DEFINED	6
DELTA AIR LINES INC DEL	COM	247361108	45	5052	SH	Defined	12
DELTA AIR LINES INC DEL	COM	247361108	19	2098	SH	DEFINED	2
DELTA NAT GAS INC	COM	247748106	7	300	SH	Defined	12
DELTAGEN INC	COM	24783R103	0	1000	SH	Defined	12
DELTATHREE INC	COM	24783N102	1	2200	SH	Defined	12
DELTIC TIMBER CORP	COM	247850100	31	1311	SH	Defined	12
DELUXE CORP	COM	248019101	2484	61900	SH	DEFINED	6
DELUXE CORP	COM	248019101	391	9742	SH	Defined	12
DENBURY RES INC	COM NEW	247916208	49	4600	SH	DEFINED	
DENDREON CORP	COM	24823Q107	19	4000	SH	DEFINED	2
DENISON INTERNATIONAL PLC	SPONSORED ADR	248335101	50	3000	SH	DEFINED	
DENTSPLY INTL INC NEW	COM	249030107	6	167	SH	DEFINED	11
DENTSPLY INTL INC NEW	COM	249030107	45	1284	SH	Defined	12

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

DEPARTMENT 56 INC	COM	249509100	1791	182400	SH	DEFINED	6
DEUTSCHE BANK AG NAMEN	ORD	D18190898	8	200	SH	Defined	12
DEUTSCHE BANK AG NAMEN	ORD	D18190898	3941	93583	SH	DEFINED	6
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	7	650	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	256	10583	SH	Defined	12
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	4936	204400	SH	DEFINED	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	3574	147990	SH	DEFINED	3
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	17	700	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	25162	521810	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	4716	97800	SH	DEFINED	7
DEVON ENERGY CORP NEW	COM	25179M103	388	8047	SH	Defined	12
DEVON ENERGY CORP NEW	COM	25179M103	63	1300	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	93	1936	SH	DEFINED	2
DEVRY INC DEL	COM	251893103	288	15400	SH	DEFINED	5
DEVRY INC DEL	COM	251893103	848	45400	SH	Defined	12
DEVRY INC DEL	COM	251893103	18	950	SH	DEFINED	11
DEVRY INC DEL	COM	251893103	15	800	SH	DEFINED	2
DHB INDS INC	COM	23321E103	3	1500	SH	Defined	12
DHB INDS INC	COM	23321E103	1263	568800	SH	DEFINED	6
DIAGNOSTIC PRODS CORP	COM	252450101	3696	98960	SH	DEFINED	3
DIAGNOSTIC PRODS CORP	COM	252450101	67	1800	SH	Defined	12
DIAL CORP NEW	COM	25247D101	4358	224640	SH	DEFINED	3
DIAL CORP NEW	COM	25247D101	3258	167941	SH	DEFINED	6
DIAL CORP NEW	COM	25247D101	72	3693	SH	Defined	12
DIAL CORP NEW	COM	25247D101	43	2240	SH	DEFINED	9
DIAMETRICS MED INC	COM	252532106	0	100	SH	Defined	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	2	100	SH	DEFINED	6
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	4	200	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	340	17537	SH	Defined	12
DIAMONDCLUSTER INTL INC	CL A	25278P106	31	22000	SH	Defined	12
DIAMONDS TR	UNIT SER 1	252787106	1128	14126	SH	Defined	12
DICE INC	COM	25301P107	0	100	SH	Defined	12
DICKS SPORTING GOODS INC	COM	253393102	805	35150	SH	DEFINED	3
DICKS SPORTING GOODS INC	COM	253393102	80	3500	SH	Defined	12
DIEBOLD INC	COM	253651103	5959	175565	SH	DEFINED	7
DIEBOLD INC	COM	253651103	287	8450	SH	DEFINED	2
DIEBOLD INC	COM	253651103	2	50	SH	DEFINED	6
DIEBOLD INC	COM	253651103	2032	59881	SH	Defined	12
DIEBOLD INC	COM	253651103	109	3200	SH	DEFINED	11
DIGENE CORP	COM	253752109	5	300	SH	Defined	12
DIGEX INC DEL	CL A	253756100	1	3483	SH	Defined	12
DIGIMARC CORP	COM	253807101	1	100	SH	Defined	12
DIGITAL ANGEL CORP	COM	253830103	0	150	SH	Defined	12
DIGITAL INSIGHT CORP	COM	25385P106	2	170	SH	Defined	12
DIGITAL RIV INC	COM	25388B104	4000	292200	SH	DEFINED	3
DIGITALTHINK INC	COM	25388M100	5	2000	SH	Defined	12
DIGITAS INC	COM	25388K104	2	600	SH	Defined	12
DILLARDS INC	CL A	254067101	8974	694600	SH	DEFINED	6
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	2475	SH	Defined	12
DIMON INC	COM	254394109	1380	240775	SH	DEFINED	3
DIMON INC	COM	254394109	3986	695600	SH	DEFINED	6
DIMON INC	COM	254394109	9	1650	SH	Defined	12
DIOMED HOLDINGS INC	COM	25454R108	0	500	SH	Defined	12
DIONEX CORP	COM	254546104	341	10320	SH	DEFINED	3
DIONEX CORP	COM	254546104	13	400	SH	Defined	12
DIRECT INSITE CORP	COM NEW	25457C207	0	240	SH	DEFINED	2
DIRECT INSITE CORP	COM NEW	25457C207	0	1	SH	Defined	12
DISNEY WALT CO	COM DISNEY	254687106	2026	114201	SH	DEFINED	9
DISNEY WALT CO	COM DISNEY	254687106	21821	1282090	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	5750	337855	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	5	300	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	2759	162111	SH	DEFINED	5

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

DISNEY WALT CO	COM DISNEY	254687106	3721	218637	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	3970	159300	SH	DEFINED	14
DISNEY WALT CO	COM DISNEY	254687106	6867	403457	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	2187	128500	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	368	21599	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	11726	688972	SH	Defined	12
DITECH COMMUNICATIONS CORP	COM	25500M103	2	850	SH	DEFINED	11
DIVERSA CORP	COM	255064107	1	100	SH	Defined	12
DIVINE INC	CL A NEW	255402406	0	653	SH	Defined	12
DIXIE GROUP INC	CL A	255519100	418	139800	SH	DEFINED	6
DNP SELECT INCOME FD	COM	23325P104	1335	134395	SH	Defined	12
DOCUCORP INTL INC	COM	255911109	0	100	SH	Defined	12
DOCUCORP INTL INC	COM	255911109	266	80800	SH	DEFINED	6
DOCUMENTUM INC	COM	256159104	3	200	SH	Defined	12
DOLLAR GEN CORP	COM	256669102	1665	136378	SH	Defined	12
DOLLAR GEN CORP	COM	256669102	87	7150	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	82	6725	SH	DEFINED	11
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	7	400	SH	Defined	12
DOLLAR TREE STORES INC	COM	256747106	461	23185	SH	Defined	12
DOMINION HOMES INC	COM	257386102	630	46300	SH	DEFINED	6
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	9	400	SH	Defined	12
DOMINION RES INC VA NEW	COM	25746U109	3311	59802	SH	Defined	12
DOMINION RES INC VA NEW	COM	25746U109	2256	40743	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	222	4018	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	7	121	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	510	9213	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	116	2090	SH	DEFINED	2
DOMTAR INC	COM	257561100	4866	494000	SH	DEFINED	6
DONALDSON INC	COM	257651109	81	2225	SH	DEFINED	11
DONALDSON INC	COM	257651109	904	24725	SH	Defined	12
DONALDSON INC	COM	257651109	1997	54600	SH	DEFINED	2
DONEGAL GROUP INC	CL B	257701300	270	25013	SH	DEFINED	6
DONEGAL GROUP INC	CL A	257701201	712	64044	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	404	22068	SH	Defined	12
DONNELLEY R R & SONS CO	COM	257867101	11	600	SH	DEFINED	11
DONNELLEY R R & SONS CO	COM	257867101	134	7300	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	7	400	SH	DEFINED	14
DONNELLEY R R & SONS CO	COM	257867101	67	3670	SH	DEFINED	3
DONNELLEY R R & SONS CO	COM	257867101	6837	373195	SH	DEFINED	6
DORAL FINL CORP	COM	25811P100	9931	280925	SH	DEFINED	3
DOT HILL SYS CORP	COM	25848T109	30	5000	SH	DEFINED	
DOUBLECLICK INC	COM	258609304	19	2488	SH	Defined	12
DOVER CORP	COM	260003108	492	20300	SH	DEFINED	11
DOVER CORP	COM	260003108	7583	313089	SH	DEFINED	2
DOVER CORP	COM	260003108	637	26300	SH	DEFINED	5
DOVER CORP	COM	260003108	1613	66580	SH	Defined	12
DOVER DOWNS GAMING & ENTMT I	COM	260095104	16	1653	SH	Defined	12
DOVER MOTORSPORTS INC	COM	260174107	8	2363	SH	Defined	12
DOW CHEM CO	COM	260543103	1182	42806	SH	DEFINED	5
DOW CHEM CO	COM	260543103	5185	187808	SH	Defined	12
DOW CHEM CO	COM	260543103	197	7140	SH	DEFINED	11
DOW CHEM CO	COM	260543103	3148	77600	SH	DEFINED	14
DOW CHEM CO	COM	260543103	8794	318497	SH	DEFINED	6
DOW CHEM CO	COM	260543103	1296	46947	SH	DEFINED	2
DOW CHEM CO	COM	260543103	2512	90968	SH	DEFINED	3
DOW JONES & CO INC	COM	260561105	334	9430	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	1153	29900	SH	DEFINED	9
DOW JONES & CO INC	COM	260561105	28	800	SH	DEFINED	3
DOW JONES & CO INC	COM	260561105	644	18170	SH	Defined	12
DOW JONES & CO INC	COM	260561105	25	700	SH	DEFINED	14
DOWNEY FINL CORP	COM	261018105	1419	36000	SH	DEFINED	3
DOWNEY FINL CORP	COM	261018105	17683	448700	SH	DEFINED	6

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

DPL INC	COM	233293109	1338	107400	SH	DEFINED	6
DPL INC	COM	233293109	782	62791	SH	DEFINED	2
DPL INC	COM	233293109	48	3850	SH	DEFINED	11
DPL INC	COM	233293109	209	16804	SH	Defined	12
DPL INC	COM	233293109	1071	82412	SH	DEFINED	9
DQE INC	COM	23329J104	168	13752	SH	Defined	12
DQE INC	COM	23329J104	5906	484500	SH	DEFINED	6
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	153	29685	SH	Defined	12
DREYFUS MUN INCOME INC	COM	26201R102	27	2850	SH	Defined	12
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	145	16917	SH	Defined	12
DREYFUS STRATEGIC MUNS INC	COM	261932107	440	46003	SH	Defined	12
DRS TECHNOLOGIES INC	COM	23330X100	59	2350	SH	Defined	12
DRS TECHNOLOGIES INC	COM	23330X100	4	175	SH	DEFINED	11
DSP GROUP INC	COM	23332B106	5	300	SH	DEFINED	11
DSP GROUP INC	COM	23332B106	5	300	SH	Defined	12
DSP GROUP INC	COM	23332B106	4405	242990	SH	DEFINED	3
DST SYS INC DEL	COM	233326107	2	60	SH	DEFINED	6
DST SYS INC DEL	COM	233326107	643	23630	SH	Defined	12
DTE ENERGY CO	COM	233331107	16	420	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	106	2742	SH	Defined	12
DTE ENERGY CO	COM	233331107	157	4055	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	11151	286959	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	3652	63955	SH	DEFINED	14
DU PONT E I DE NEMOURS & CO	COM	263534109	4114	105871	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	1020	25189	SH	DEFINED	9
DU PONT E I DE NEMOURS & CO	COM	263534109	6287	161794	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	1465	37700	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	491	12643	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	9953	256136	SH	Defined	12
DU PONT E I DE NEMOURS & CO	COM	263534109	63	1610	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	10655	274200	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	1663	42798	SH	DEFINED	2
DUANE READE INC	COM	263578106	2375	187300	SH	DEFINED	6
DUANE READE INC	COM	263578106	360	28430	SH	Defined	12
DUCKWALL-ALCO STORES INC NEW	COM	264142100	500	53300	SH	DEFINED	6
DUCOMMUN INC DEL	COM	264147109	1315	128900	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	471	32977	SH	Defined	12
DUKE ENERGY CORP	COM	264399106	5664	389555	SH	Defined	12
DUKE ENERGY CORP	COM	264399106	47	3205	SH	DEFINED	11
DUKE ENERGY CORP	COM	264399106	1885	129654	SH	DEFINED	5
DUKE ENERGY CORP	COM	264399106	3053	210000	SH	Defined	10
DUKE ENERGY CORP	COM	264399106	64	3000	SH	DEFINED	14
DUKE ENERGY CORP	COM	264399106	3449	237201	SH	DEFINED	6
DUKE ENERGY CORP	COM	264399106	2246	154482	SH	DEFINED	2
DUKE ENERGY CORP	COM	264399106	189	13000	SH	DEFINED	4
DUKE ENERGY CORP	COM	264399106	275	19561	SH	DEFINED	9
DUKE REALTY CORP	COM NEW	264411505	74	2750	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	1985	73573	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	2102	77924	SH	Defined	12
DUN & BRADSTREET CORP DEL NE	COM	26483E100	148	3863	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	36057	942670	SH	DEFINED	3
DUPONT PHOTOMASKS INC	COM	26613X101	3419	170450	SH	DEFINED	3
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	1253	223728	SH	DEFINED	6
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	1203	214910	SH	DEFINED	3
DURATEK INC	COM	26658Q102	4	400	SH	Defined	12
DURECT CORP	COM	266605104	6	4000	SH	Defined	12
DUSA PHARMACEUTICALS INC	COM	266898105	1	300	SH	Defined	12
DUSA PHARMACEUTICALS INC	COM	266898105	1	400	SH	DEFINED	2
DVI INC	COM	233343102	1501	175500	SH	DEFINED	6
DYCOM INDS INC	COM	267475101	4	400	SH	DEFINED	11
DYCOM INDS INC	COM	267475101	10	950	SH	Defined	12
DYCOM INDS INC	COM	267475101	20747	2008448	SH	DEFINED	6

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

DYNEGY INC NEW	CL A	26816Q101	26	9973	SH	Defined	12
DYNEX CAP INC	COM NEW	26817Q506	12	2475	SH	Defined	12
DYNEX CAP INC	PFD CV C 9.73%	26817Q407	44	1500	SH	DEFINED	2
E M C CORP MASS	COM	268648102	212	29350	SH	DEFINED	4
E M C CORP MASS	COM	268648102	12	1670	SH	DEFINED	3
E M C CORP MASS	COM	268648102	1054	145836	SH	DEFINED	5
E M C CORP MASS	COM	268648102	1593	150000	SH	DEFINED	14
E M C CORP MASS	COM	268648102	3184	440414	SH	Defined	12
E M C CORP MASS	COM	268648102	16	2250	SH	DEFINED	11
E M C CORP MASS	COM	268648102	259	32825	SH	DEFINED	9
E M C CORP MASS	COM	268648102	108	14890	SH	DEFINED	2
E TRADE GROUP INC	COM	269246104	25525	6063034	SH	DEFINED	6
E TRADE GROUP INC	COM	269246104	43	10270	SH	Defined	12
E TRADE GROUP INC	COM	269246104	2	250	SH	DEFINED	14
EAGLE BANCORP INC MD	COM	268948106	251	18250	SH	Defined	12
EARTHLINK INC	COM	270321102	1	100	SH	DEFINED	7
EARTHLINK INC	COM	270321102	40	6989	SH	Defined	12
EARTHHELL CORP	COM	27032B100	5	9765	SH	Defined	12
EAST WEST BANCORP INC	COM	27579R104	5088	164925	SH	DEFINED	7
EAST WEST BANCORP INC	COM	27579R104	52	1700	SH	DEFINED	11
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	722	37585	SH	Defined	12
EASTERN CO	COM	276317104	504	41900	SH	DEFINED	6
EASTERN VA BANKSHARES INC	COM	277196101	3370	130616	SH	Defined	12
EASTGROUP PPTY INC	COM	277276101	13	500	SH	Defined	12
EASTMAN CHEM CO	COM	277432100	1	30	SH	DEFINED	7
EASTMAN CHEM CO	COM	277432100	44	1519	SH	Defined	12
EASTMAN CHEM CO	COM	277432100	6	216	SH	DEFINED	4
EASTMAN CHEM CO	COM	277432100	7474	257807	SH	DEFINED	6
EASTMAN CHEM CO	COM	277432100	8	267	SH	DEFINED	2
EASTMAN CHEM CO	COM	277432100	2316	79900	SH	DEFINED	3
EASTMAN KODAK CO	COM	277461109	10026	338700	SH	DEFINED	3
EASTMAN KODAK CO	COM	277461109	212	7147	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	4	120	SH	DEFINED	7
EASTMAN KODAK CO	COM	277461109	370	11709	SH	DEFINED	9
EASTMAN KODAK CO	COM	277461109	9929	335442	SH	Defined	12
EASTMAN KODAK CO	COM	277461109	439042	14832515	SH	Defined	10
EASTMAN KODAK CO	COM	277461109	9519	321590	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	1057	35274	SH	DEFINED	
EASTMAN KODAK CO	COM	277461109	561	12900	SH	DEFINED	14
EASTMAN KODAK CO	COM	277461109	240347	8119822	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	331	11184	SH	DEFINED	11
EATON CORP	COM	278058102	21	300	SH	DEFINED	11
EATON CORP	COM	278058102	17	250	SH	DEFINED	6
EATON CORP	COM	278058102	192	2750	SH	DEFINED	2
EATON CORP	COM	278058102	851	12160	SH	Defined	12
EATON CORP	COM	278058102	3980	56900	SH	DEFINED	3
EATON VANCE CORP	COM NON VTG	278265103	537	20100	SH	Defined	12
EATON VANCE FL MUNI INCOME T	SH BEN INT	27826B100	31	2000	SH	Defined	12
EATON VANCE INS MUN BD FD	COM	27827X101	356	25811	SH	Defined	12
EATON VANCE INS MUN BD FD II	COM	27827K109	19	1333	SH	Defined	12
EATON VANCE INS PA MUN BD FD	COM	27828W102	34	2200	SH	Defined	12
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	96	6662	SH	Defined	12
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	26	1800	SH	Defined	12
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	26	3116	SH	Defined	12
EBAY INC	COM	278642103	30	350	SH	DEFINED	7
EBAY INC	COM	278642103	6	50	SH	DEFINED	14
EBAY INC	COM	278642103	67459	790750	SH	Defined	10
EBAY INC	COM	278642103	1570	18403	SH	Defined	12
EBAY INC	COM	278642103	34	400	SH	DEFINED	11
EBAY INC	COM	278642103	165	1918	SH	DEFINED	
EBAY INC	COM	278642103	35694	418400	SH	DEFINED	8
EBAY INC	COM	278642103	60	700	SH	DEFINED	4

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

ECHELON CORP	COM	27874N105	220	20800	SH	Defined	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	267	9246	SH	Defined	12
ECI TELECOM LTD	ORD	268258100	0	200	SH	Defined	12
ECLIPSYS CORP	COM	278856109	46	5757	SH	Defined	12
ECOLAB INC	COM	278865100	25	350	SH	DEFINED	14
ECOLAB INC	COM	278865100	135	2745	SH	DEFINED	11
ECOLAB INC	COM	278865100	49	1000	SH	DEFINED	9
ECOLAB INC	COM	278865100	1395	28269	SH	Defined	12
ECOLAB INC	COM	278865100	10	200	SH	DEFINED	2
EDELBROCK CORP	COM	279434104	336	33100	SH	DEFINED	6
EDISON INTL	COM	281020107	7786	568720	SH	DEFINED	6
EDISON INTL	COM	281020107	210	15337	SH	Defined	12
EDO CORP	COM	281347104	63	3500	SH	Defined	12
EDO CORP	COM	281347104	25	1400	SH	DEFINED	2
EDUCATION MGMT CORP	COM	28139t101	60	1500	SH	DEFINED	4
EDUCATION MGMT CORP	COM	28139T101	14	340	SH	Defined	12
EDWARDS AG INC	COM	281760108	188	7259	SH	Defined	12
EDWARDS AG INC	COM	281760108	1	50	SH	DEFINED	6
EDWARDS LIFESCIENCES CORP	COM	28176E108	4	160	SH	DEFINED	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	10319	376590	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM	28176E108	60	2206	SH	Defined	12
EFUNDS CORP	COM	28224R101	4928	717385	SH	DEFINED	6
EGAIN COMMUNICATIONS	COM	28225C103	0	100	SH	Defined	12
EL PASO CORP	COM	28336L109	0	20	SH	DEFINED	7
EL PASO CORP	COM	28336L109	7748	1280630	SH	DEFINED	6
EL PASO CORP	COM	28336L109	6	1000	SH	DEFINED	11
EL PASO CORP	COM	28336L109	514	84978	SH	Defined	12
EL PASO CORP	COM	28336L109	469	77562	SH	DEFINED	2
EL PASO CORP	DBCV	28336LAC3	80053	208270000	PRN	DEFINED	15
EL PASO ELEC CO	COM NEW	283677854	17004	1574483	SH	DEFINED	6
EL PASO ELEC CO	COM NEW	283677854	1168	108150	SH	Defined	12
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	45	2000	SH	Defined	12
EL PASO ENERGY PARTNERS L P	COM	28368B102	19	600	SH	DEFINED	11
EL PASO ENERGY PARTNERS L P	COM	28368B102	1123	36205	SH	Defined	12
ELAN PLC	ADR	284131208	3	1000	SH	DEFINED	11
ELBIT SYS LTD	ORD	M3760D101	3	200	SH	Defined	12
ELBIT SYS LTD	ORD	M3760D101	5	300	SH	DEFINED	11
ELECTRO SCIENTIFIC INDS	COM	285229100	107	8515	SH	Defined	12
ELECTROGLAS INC	COM	285324109	0	500	SH	Defined	12
ELECTRONIC ARTS INC	COM	285512109	216	3688	SH	Defined	12
ELECTRONIC ARTS INC	COM	285512109	476	8125	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	285512109	18	300	SH	DEFINED	2
ELECTRONIC ARTS INC	COM	285512109	53	900	SH	DEFINED	4
ELECTRONIC ARTS INC	COM	285512109	3003	51211	SH	DEFINED	11
ELECTRONIC ARTS INC	COM	285512109	340	5800	SH	DEFINED	5
ELECTRONIC DATA SYS NEW	COM	285661104	2244	127500	SH	DEFINED	8
ELECTRONIC DATA SYS NEW	COM	285661104	18040	1025000	SH	Defined	10
ELECTRONIC DATA SYS NEW	COM	285661104	5583	317235	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM	285661104	65	3690	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM	285661104	2745	155970	SH	Defined	12
ELECTRONIC DATA SYS NEW	COM	285661104	0	16	SH	DEFINED	7
ELECTRONIC DATA SYS NEW	COM	285661104	826	46940	SH	DEFINED	2
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	6	350	SH	DEFINED	11
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	4676	278500	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM	286082102	118	6695	SH	Defined	12
ELECTRONICS FOR IMAGING INC	COM	286082102	28063	1586468	SH	DEFINED	6
ELLIS PERRY INTL INC	COM	288853104	1209	63143	SH	DEFINED	6
ELLSWORTH CONV GROWTH & INCO	COM	289074106	71	9465	SH	Defined	12
ELSCINT LTD NEW	ORD	M40168102	1	160	SH	Defined	12
EMBARCADERO TECHNOLOGIES INC	COM	290787100	8	1300	SH	Defined	12
EMBEX INC	COM	290817105	337	42700	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	15309	317290	SH	DEFINED	3

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

EMCOR GROUP INC	COM	29084Q100	550	11400	SH	DEFINED	6
EMCORE CORP	COM	290846104	0	300	SH	Defined	12
EMERGE INTERACTIVE INC	CL A	29088W103	8	20420	SH	Defined	12
EMERGING MKTS FLOATING RATE	COM	290885102	10	800	SH	Defined	12
EMERGING MKTS INCM FD II	COM	290920107	95	7000	SH	Defined	12
EMERSON ELEC CO	COM	291011104	7512	165650	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	18128	399742	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	3452	51800	SH	DEFINED	14
EMERSON ELEC CO	COM	291011104	726	16000	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	755	16659	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	10960	241682	SH	Defined	12
EMERSON ELEC CO	COM	291011104	626	13805	SH	DEFINED	11
EMERSON ELEC CO	COM	291011104	11337	249979	SH	DEFINED	2
EMERSON RADIO CORP	COM NEW	291087203	10	1500	SH	Defined	12
EMERSON RADIO CORP	COM NEW	291087203	419	60920	SH	DEFINED	3
EMISPHERE TECHNOLOGIES INC	COM	291345106	3	1100	SH	Defined	12
EMPIRE DIST ELEC CO	COM	291641108	126	7175	SH	Defined	12
EMS TECHNOLOGIES INC	COM	26873N108	5	350	SH	Defined	12
EMULEX CORP	COM NEW	292475209	928	48480	SH	DEFINED	3
EMULEX CORP	COM NEW	292475209	5	260	SH	Defined	12
EN POINTE TECHNOLOGIES INC	COM	29247F108	1	2000	SH	Defined	12
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	1009	25350	SH	Defined	12
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	1550	33908	SH	Defined	12
ENCANA CORP	COM	292505104	2032	62802	SH	Defined	12
ENCANA CORP	COM	292505104	62	1910	SH	DEFINED	11
ENDESA S A	SPONSORED ADR	29258N107	327	26950	SH	DEFINED	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	5	400	SH	Defined	12
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	7501	556040	SH	DEFINED	3
ENDOCARDIAL SOLUTIONS INC	COM	292962107	1	400	SH	Defined	12
ENDOCARE INC	COM	29264P104	18	7208	SH	Defined	12
ENERGEN CORP	COM	29265N108	3558	110970	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	8	250	SH	Defined	12
ENERGEN CORP	COM	29265N108	904	28200	SH	DEFINED	3
ENERGIZER HLDGS INC	COM	29266R108	224	8800	SH	DEFINED	3
ENERGIZER HLDGS INC	COM	29266R108	3	100	SH	Defined	12
ENERGY EAST CORP	COM	29266M109	5119	287594	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	515	28913	SH	Defined	12
ENERGY EAST CORP	COM	29266M109	3560	200000	SH	DEFINED	
ENERPLUS RES FD	UNIT TR G NEW	29274D604	55	2850	SH	Defined	12
ENGELHARD CORP	COM	292845104	17	800	SH	DEFINED	7
ENGELHARD CORP	COM	292845104	1	70	SH	DEFINED	6
ENGINEERED SUPPORT SYS INC	COM	292866100	922	23550	SH	DEFINED	3
ENGINEERED SUPPORT SYS INC	COM	292866100	29	750	SH	Defined	12
ENI S P A	SPONSORED ADR	26874R108	3	45	SH	DEFINED	7
ENNIS BUSINESS FORMS INC	COM	293389102	229	20250	SH	DEFINED	2
ENNIS BUSINESS FORMS INC	COM	293389102	2386	210600	SH	DEFINED	6
ENPRO INDS INC	COM	29355X107	11	2840	SH	Defined	12
ENSCO INTL INC	COM	26874Q100	303	11885	SH	Defined	12
ENSCO INTL INC	COM	26874Q100	343	13455	SH	DEFINED	5
ENSCO INTL INC	COM	26874Q100	534	20950	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	136	5346	SH	DEFINED	7
ENTEGRIS INC	COM	29362U104	649	65150	SH	DEFINED	3
ENTERASYS NETWORKS INC	COM	293637104	84	45469	SH	Defined	12
ENTERASYS NETWORKS INC	COM	293637104	19	10195	SH	DEFINED	6
ENTERASYS NETWORKS INC	COM	293637104	1	675	SH	DEFINED	11
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	0	6	SH	Defined	12
ENERGY CORP NEW	COM	29364G103	19510	405200	SH	DEFINED	3
ENERGY CORP NEW	COM	29364G103	5	110	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	174	3613	SH	Defined	12
ENERGY CORP NEW	COM	29364G103	4	75	SH	DEFINED	11
ENTERPRISE PRODS PARTNERS L	COM	293792107	2467	118330	SH	Defined	12
ENTERTAINMENT PPTY TR	COM SH BEN INT	29380T105	92	3475	SH	Defined	12

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

ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	3489	131670	SH	DEFINED	3
ENTREMED INC	COM	29382F103	1	500	SH	DEFINED	11
ENTREMED INC	COM	29382F103	0	300	SH	Defined	12
ENTROPIN INC	COM	293844106	0	700	SH	Defined	12
ENTRUST INC	COM	293848107	6	2200	SH	Defined	12
ENVIRONMENTAL ELEMENTS CORP	COM	293940102	17	7629	SH	Defined	12
ENVIRONMENTAL TECTONICS CORP	COM	294092101	62	10600	SH	Defined	12
ENZO BIOCHEM INC	COM	294100102	48	3675	SH	Defined	12
ENZON PHARMACEUTICALS INC	COM	293904108	42	3730	SH	Defined	12
EOG RES INC	COM	26875P101	313	7900	SH	Defined	12
EOG RES INC	COM	26875P101	40	1000	SH	DEFINED	2
EON LABS INC	COM	29412E100	541	20260	SH	DEFINED	3
EPICOR SOFTWARE CORP	COM	29426L108	4	2000	SH	Defined	12
EPLUS INC	COM	294268107	963	133800	SH	DEFINED	6
EQUIDYNE CORP	COM	29442R105	0	200	SH	Defined	12
EQUIFAX INC	COM	294429105	19	950	SH	DEFINED	11
EQUIFAX INC	COM	294429105	2219	110997	SH	DEFINED	1
EQUIFAX INC	COM	294429105	1679	83980	SH	Defined	12
EQUITABLE RES INC	COM	294549100	9231	246100	SH	DEFINED	6
EQUITABLE RES INC	COM	294549100	3198	85270	SH	DEFINED	3
EQUITABLE RES INC	COM	294549100	111	2958	SH	Defined	12
EQUITABLE RES INC	COM	294549100	23	600	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	15	400	SH	DEFINED	11
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	18	257	SH	Defined	12
EQUITY INNS INC	COM	294703103	2	300	SH	Defined	12
EQUITY MARKETING INC	COM	294724109	58	4400	SH	Defined	12
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1418	55715	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	257	10110	SH	Defined	12
EQUITY OFFICE PROPERTIES TRU	COM	294741103	85	3325	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2151	84500	SH	DEFINED	3
EQUITY OFFICE PROPERTIES TRU	COM	294741103	171	5200	SH	DEFINED	14
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	7	155	SH	DEFINED	2
EQUITY ONE	COM	294752100	297	19433	SH	Defined	12
EQUITY RESIDENTIAL	SH BEN INT	29476L107	15350	637715	SH	DEFINED	1
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	57	2100	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1187	49320	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1373	53848	SH	DEFINED	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	242	10043	SH	Defined	12
EQUITY RESIDENTIAL	SH BEN INT	29476L107	12	500	SH	DEFINED	11
EQUITY RESIDENTIAL	PFD CV 1/10 G	29476L859	7	300	SH	Defined	12
ERESEARCHTECHNOLOGY INC	COM	29481V108	293	10900	SH	Defined	12
ERESOURCE CAP GROUP INC	COM NEW	26883W205	1	2429	SH	Defined	12
ERICSSON L M TEL CO	ADR B SEK 10	294821608	5	800	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	21	3257	SH	DEFINED	2
ERIE INDTY CO	CL A	29530P102	70	1915	SH	Defined	12
ESB FINL CORP	COM	26884F102	6	336	SH	Defined	12
ESCALADE INC	COM	296056104	2	150	SH	Defined	12
ESPEED INC	CL A	296643109	497	42740	SH	DEFINED	3
ESPEED INC	CL A	296643109	1	100	SH	Defined	12
ESS TECHNOLOGY INC	COM	269151106	16	2700	SH	Defined	12
ESS TECHNOLOGY INC	COM	269151106	4125	692050	SH	DEFINED	6
ESTERLINE TECHNOLOGIES CORP	COM	297425100	11	640	SH	DEFINED	3
ETHAN ALLEN INTERIORS INC	COM	297602104	10	350	SH	DEFINED	11
ETHAN ALLEN INTERIORS INC	COM	297602104	3	101	SH	DEFINED	2
ETHAN ALLEN INTERIORS INC	COM	297602104	1179	40050	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	6407	217719	SH	DEFINED	4
ETHAN ALLEN INTERIORS INC	COM	297602104	1601	54395	SH	Defined	12
ETHYL CORP	COM NEW	297659609	2	234	SH	DEFINED	11
ETHYL CORP	COM NEW	297659609	0	20	SH	Defined	12
EUROPE FD INC	COM	29874M103	22	3275	SH	Defined	12
EUROPEAN WT FD INC	COM	298792102	22	11395	SH	Defined	12
EUROTECH LTD	COM	298796103	1	10000	SH	Defined	12

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

EVANS & SUTHERLAND COMPUTER	COM	299096107	48	8000	SH	Defined	12
EVERCEL INC	COM	299759100	1	400	SH	Defined	12
EVERCEL INC	COM	299759100	42	19000	SH	DEFINED	11
EVEREST RE GROUP LTD	COM	G3223R108	17678	309004	SH	DEFINED	6
EVEREST RE GROUP LTD	COM	G3223R108	129	2251	SH	Defined	12
EXACTECH INC	COM	30064E109	36	3200	SH	Defined	12
EXAR CORP	COM	300645108	0	14	SH	Defined	12
EXCEL TECHNOLOGY INC	COM	30067t103	24	1200	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM	30067T103	3	130	SH	Defined	12
EXCEL TECHNOLOGY INC	COM	30067T103	163	8000	SH	DEFINED	11
EXELON CORP	COM	30161N101	20	400	SH	DEFINED	11
EXELON CORP	COM	30161N101	212	4201	SH	DEFINED	5
EXELON CORP	COM	30161N101	7	148	SH	DEFINED	6
EXELON CORP	COM	30161N101	633	12555	SH	Defined	12
EXELON CORP	COM	30161N101	286	5692	SH	DEFINED	9
EXELON CORP	COM	30161N101	6334	125650	SH	DEFINED	3
EXELON CORP	COM	30161N101	6	110	SH	DEFINED	2
EXPEDIA INC	*W EXP 02/04/200	302125125	18	540	SH	Defined	12
EXPEDIA INC	CL A	302125109	71	1378	SH	Defined	12
EXPEDIA INC	CL A	302125109	336	6500	SH	DEFINED	3
EXPEDIA INC	CL A	302125109	12	226	SH	DEFINED	7
EXPEDITORS INTL WASH INC	COM	302130109	28	784	SH	Defined	12
EXPLORATION CO	COM NEW	302133202	4	1200	SH	Defined	12
EXPONENT INC	COM	30214U102	1111	84500	SH	DEFINED	6
EXPRESS SCRIPTS INC	COM	302182100	6948	124750	SH	DEFINED	3
EXPRESS SCRIPTS INC	COM	302182100	28	500	SH	Defined	12
EXPRESS SCRIPTS INC	COM	302182100	95	1700	SH	DEFINED	4
EXPRESSJET HOLDINGS INC	CL A	30218U108	1	180	SH	Defined	12
EXPRESSJET HOLDINGS INC	CL A	30218U108	1623	197940	SH	DEFINED	3
EXTENDED STAY AMER INC	COM	30224P101	2	200	SH	DEFINED	6
EXTREME NETWORKS INC	COM	30226D106	2	400	SH	Defined	12
EXXON MOBIL CORP	COM	30231G102	5234	149766	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	41037	1174152	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	9739	278660	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231g102	158	4534	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	31996	915472	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	45235	1294278	SH	Defined	12
EXXON MOBIL CORP	COM	30231G102	38327	1096621	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	1633	46730	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	67767	1938970	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	739	14384	SH	DEFINED	14
EXXON MOBIL CORP	COM	30231G102	4258	121471	SH	DEFINED	9
EZENIA INC	COM	302311105	0	800	SH	Defined	12
F M C CORP	COM NEW	302491303	12	781	SH	Defined	12
F M C CORP	COM NEW	302491303	9109	580900	SH	DEFINED	6
F N B CORP N C	COM	302519103	274	10781	SH	Defined	12
F N B CORP VA	COM	302930102	21	736	SH	Defined	12
F&M BANCORP MD	COM	302367107	608	13811	SH	Defined	12
F&M BANCORP MD	COM	302367107	198	4500	SH	DEFINED	11
F5 NETWORKS INC	COM	315616102	22	1750	SH	Defined	12
FACTUAL DATA CORP	COM	303094106	383	41100	SH	DEFINED	6
FAIR ISAAC & CO INC	COM	303250104	18	360	SH	DEFINED	11
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	49	4675	SH	Defined	12
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	6526	623900	SH	DEFINED	3
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	1	60	SH	DEFINED	6
FAIRMONT HOTELS RESORTS INC	COM	305204109	34	1500	SH	DEFINED	2
FAIRMONT HOTELS RESORTS INC	COM	305204109	2	100	SH	DEFINED	11
FAIRMONT HOTELS RESORTS INC	COM	305204109	81	3593	SH	Defined	12
FALCONSTOR SOFTWARE INC	COM	306137100	2	400	SH	Defined	12
FALMOUTH BANCORP INC	COM	306754102	2	100	SH	Defined	12
FAMILY DLR STORES INC	COM	307000109	77	2500	SH	DEFINED	11
FAMILY DLR STORES INC	COM	307000109	278	9000	SH	DEFINED	2

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

FAMILY DLR STORES INC	COM	307000109	25	800	SH	DEFINED	4
FAMILY DLR STORES INC	COM	307000109	828	26800	SH	Defined	12
FARMER BROS CO	COM	307675108	58	190	SH	DEFINED	2
FASTENAL CO	COM	311900104	1	38	SH	Defined	12
FBL FINL GROUP INC	CL A	30239F106	8088	409500	SH	DEFINED	6
FEDDERS CORP	COM NEW	313135501	1183	359540	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	4325	81450	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	289	5450	SH	DEFINED	1
FEDERAL HOME LN MTG CORP	COM	313400301	454	8554	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	13740	258748	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	62	1160	SH	DEFINED	9
FEDERAL HOME LN MTG CORP	COM	313400301	4714	88771	SH	Defined	12
FEDERAL HOME LN MTG CORP	COM	313400301	11579	218053	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	7926	149272	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	15837	242347	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	6547	100176	SH	DEFINED	1
FEDERAL NATL MTG ASSN	COM	313586109	291715	4463884	SH	Defined	10
FEDERAL NATL MTG ASSN	COM	313586109	35092	536988	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	22005	336721	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	9630	142457	SH	DEFINED	9
FEDERAL NATL MTG ASSN	COM	313586109	5702	87245.81	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	5499	84141	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	160365	2453947	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	16672	255120	SH	Defined	12
FEDERAL NATL MTG ASSN	COM	313586109	2527	38669	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	4570	47600	SH	DEFINED	14
FEDERAL NATL MTG ASSN	COM	313586109	727	10878	SH	DEFINED	
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	103	3400	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1167	37650	SH	DEFINED	9
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	68	2225	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2023	66623	SH	Defined	12
FEDERAL SIGNAL CORP	COM	313855108	1120	78856	SH	Defined	12
FEDERAL SIGNAL CORP	COM	313855108	16	1150	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	261	16780	SH	DEFINED	9
FEDERAL SIGNAL CORP	COM	313855108	125	8816	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	59	2100	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	19494	695730	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	363	12955	SH	Defined	12
FEDERATED DEPT STORES INC DE	COM	31410H101	541	19300	SH	DEFINED	5
FEDERATED INVS INC PA	CL B	314211103	509	20000	SH	DEFINED	7
FEDERATED INVS INC PA	CL B	314211103	974	38255	SH	Defined	12
FEDEX CORP	COM	31428X106	1759	31947	SH	Defined	12
FEDEX CORP	COM	31428X106	44	800	SH	DEFINED	11
FEDEX CORP	COM	31428X106	245	4450	SH	DEFINED	2
FEDEX CORP	COM	31428X106	5430	98600	SH	DEFINED	3
FEDEX CORP	COM	31428X106	9007	163550	SH	DEFINED	6
FEI CO	COM	30241L109	8806	551740	SH	DEFINED	3
FELCOR LODGING TR INC	COM	31430F101	7	1200	SH	DEFINED	2
FELCOR LODGING TR INC	COM	31430F101	115	18475	SH	Defined	12
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	156	7500	SH	Defined	12
FERRO CORP	COM	315405100	1251	58525	SH	DEFINED	2
FERRO CORP	COM	315405100	9	415	SH	DEFINED	11
FERRO CORP	COM	315405100	13	600	SH	Defined	12
FFD FINL CORP	COM	30243C107	24	2000	SH	Defined	12
FIBERCORE INC	COM	31563B109	0	500	SH	Defined	12
FIDELITY BANCORP INC DEL	COM	31583B105	335	11300	SH	DEFINED	6
FIDELITY BANKSHARES INC NEW	COM	31604Q107	27	1500	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	3260	177950	SH	DEFINED	7
FIDELITY NATL FINL INC	COM	316326107	7	198	SH	DEFINED	6
FIDELITY NATL FINL INC	COM	316326107	17548	513844	SH	DEFINED	3
FIDELITY NATL FINL INC	COM	316326107	26	775	SH	Defined	12
FIFTH THIRD BANCORP	COM	316773100	49844	992298	SH	DEFINED	2

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

FIFTH THIRD BANCORP	COM	316773100	2971	59140	SH	DEFINED	3
FIFTH THIRD BANCORP	COM	316773100	15	210	SH	DEFINED	14
FIFTH THIRD BANCORP	COM	316773100	53	1065	SH	DEFINED	11
FIFTH THIRD BANCORP	COM	316773100	4665	92874	SH	DEFINED	7
FIFTH THIRD BANCORP	COM	316773100	2131	42494	SH	Defined	12
FILENET CORP	COM	316869106	0	30	SH	Defined	12
FINANCIAL FED CORP	COM	317492106	287	15000	SH	DEFINED	7
FINISAR	COM	31787A101	0	300	SH	Defined	12
FINLAY ENTERPRISES INC	COM NEW	317884203	1679	132600	SH	DEFINED	6
FIREPOND INC	COM NEW	318224201	0	100	SH	Defined	12
FIRST AMERN CORP CALIF	COM	318522307	5135	210450	SH	DEFINED	3
FIRST AMERN CORP CALIF	COM	318522307	27	1089	SH	Defined	12
FIRST AMERN CORP CALIF	COM	318522307	9591	393072	SH	DEFINED	6
FIRST BANCORP N C	COM	318910106	31	1246	SH	Defined	12
FIRST BANCORP P R	COM	318672102	10923	404870	SH	DEFINED	3
FIRST BELL BANCORP INC	COM	319301107	262	10000	SH	DEFINED	2
FIRST BELL BANCORP INC	COM	319301107	1474	56200	SH	DEFINED	6
FIRST CASH FINL SVCS INC	COM	31942D107	956	95200	SH	DEFINED	6
FIRST CHARTER CORP	COM	319439105	234	13402	SH	Defined	12
FIRST CHARTER CORP	COM	319439105	362	20900	SH	DEFINED	3
FIRST CMNTY BANCORP CALIF	COM	31983B101	84	2920	SH	Defined	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	127	4380	SH	DEFINED	2
FIRST CMNTY BANCORP CALIF	COM	31983B101	2632	91050	SH	DEFINED	7
FIRST COMWLTH FINL CORP PA	COM	319829107	60	5117	SH	Defined	12
FIRST COMWLTH FINL CORP PA	COM	319829107	116	10000	SH	DEFINED	1
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	231	2455	SH	Defined	12
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	10820	115000	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	1417	38299	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	3410	92150	SH	Defined	12
FIRST DATA CORP	COM	319963104	21560	582539	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	3326	89855	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	13236	357630	SH	DEFINED	3
FIRST ESSEX BANCORP INC	COM	320103104	313	10100	SH	DEFINED	6
FIRST FED CAP CORP	COM	319960100	4792	234800	SH	DEFINED	6
FIRST FED CAP CORP	COM	319960100	673	33000	SH	DEFINED	3
FIRST FINL BANKSHARES	COM	32020R109	573	16140	SH	DEFINED	3
FIRST FINL BANKSHARES	COM	32020R109	369	10383	SH	DEFINED	6
FIRST FINL BANKSHARES	COM	32020R109	555	15625	SH	DEFINED	7
FIRST FINL CORP IND	COM	320218100	13	283	SH	Defined	12
FIRST FINL FD INC	COM	320228109	369	26425	SH	Defined	12
FIRST FINL HLDGS INC	COM	320239106	7	300	SH	DEFINED	11
FIRST FINL HLDGS INC	COM	320239106	49	2000	SH	Defined	12
FIRST FRANKLIN CORP	COM	320272107	13	900	SH	DEFINED	2
FIRST HEALTH GROUP CORP	COM	320960107	280	11013	SH	Defined	12
FIRST HEALTH GROUP CORP	COM	320960107	3	100	SH	DEFINED	7
FIRST IND CORP	COM	32054R108	2551	161425	SH	DEFINED	6
FIRST IND CORP	COM	32054R108	9	600	SH	DEFINED	2
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	215	7593	SH	Defined	12
FIRST MARINER BANCORP	COM	320795107	4	330	SH	DEFINED	11
FIRST MARINER BANCORP	COM	320795107	61	4830	SH	Defined	12
FIRST MERCHANTS CORP	COM	320817109	537	23540	SH	DEFINED	3
FIRST MERCHANTS CORP	COM	320817109	29	1260	SH	DEFINED	6
FIRST MERCHANTS CORP	COM	320817109	35	1515	SH	Defined	12
FIRST MUTUAL BANCSHARES INC	COM	32190E102	550	32930	SH	DEFINED	6
FIRST REP BK SAN FRANCISCO	COM	336158100	4439	205500	SH	DEFINED	6
FIRST ST BANCORPORATION	COM	336453105	2430	113625	SH	DEFINED	7
FIRST TENN NATL CORP	COM	337162101	6	160	SH	DEFINED	6
FIRST TENN NATL CORP	COM	337162101	270	6800	SH	DEFINED	11
FIRST TENN NATL CORP	COM	337162101	1064	26790	SH	Defined	12
FIRST TENN NATL CORP	COM	337162101	2188	55100	SH	DEFINED	3
FIRST TENN NATL CORP	COM	337162101	5711	143816	SH	DEFINED	2
FIRST UTD CORP	COM	33741H107	992	46300	SH	DEFINED	6

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

FIRST UTD CORP	COM	33741H107	6	292	SH	Defined	12
FIRST VA BANKS INC	COM	337477103	1289	32851	SH	Defined	12
FIRST W VA BANCORP INC	COM	337493100	38	1903	SH	Defined	12
FIRST W VA BANCORP INC	COM	337493100	30	1500	SH	DEFINED	11
FIRST YRS INC	COM	337610109	10	900	SH	DEFINED	11
FIRST YRS INC	COM	337610109	76	6600	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	9	300	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	708	225000	SH	DEFINED	
FIRSTENERGY CORP	COM	337932107	1696	53836	SH	Defined	12
FIRSTENERGY CORP	COM	337932107	53	1686	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	7	209	SH	DEFINED	6
FIRSTFED AMER BANCORP INC	COM	337929103	2025	72318	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	7964	263800	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	123	4080	SH	Defined	12
FIRSTMERIT CORP	COM	337915102	469	25428	SH	Defined	12
FIRSTMERIT CORP	COM	337915102	2098	113750	SH	DEFINED	6
FIRSTMERIT CORP	COM	337915102	7	400	SH	DEFINED	2
FIRSTSERVICE CORP	SUB VTG SH	33761N109	1	66	SH	Defined	12
FISERV INC	COM	337738108	31	1000	SH	DEFINED	11
FISERV INC	COM	337738108	37	1187	SH	Defined	12
FISERV INC	COM	337738108	9	300	SH	DEFINED	4
FISERV INC	COM	337738108	5908	187663	SH	DEFINED	7
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	39	1400	SH	Defined	12
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	89	3180	SH	DEFINED	3
FIVE STAR QUALITY CARE INC	COM	33832D106	2	1433	SH	Defined	12
FLAGSTAR BANCORP INC	COM	337930101	7880	298825	SH	DEFINED	6
FLANDERS CORP	COM	338494107	99	44500	SH	Defined	12
FLEETBOSTON FINL CORP	COM	339030108	214	6100	SH	DEFINED	14
FLEETBOSTON FINL CORP	COM	339030108	31556	1321422	SH	DEFINED	6
FLEETBOSTON FINL CORP	COM	339030108	2905	121632	SH	DEFINED	3
FLEETBOSTON FINL CORP	COM	339030108	2462	96144	SH	DEFINED	9
FLEETBOSTON FINL CORP	COM	339030108	4060	170000	SH	Defined	10
FLEETBOSTON FINL CORP	COM	339030108	1910	80000	SH	DEFINED	8
FLEETBOSTON FINL CORP	COM	339030108	2396	100322	SH	DEFINED	5
FLEETBOSTON FINL CORP	COM	339030108	141	5910	SH	DEFINED	11
FLEETBOSTON FINL CORP	COM	339030108	6258	262058	SH	Defined	12
FLEETBOSTON FINL CORP	COM	339030108	264	11053	SH	DEFINED	4
FLEETBOSTON FINL CORP	COM	339030108	248	10368	SH	DEFINED	2
FLEETWOOD ENTERPRISES INC	COM	339099103	8	2000	SH	Defined	12
FLEETWOOD ENTERPRISES INC	COM	339099103	2	500	SH	DEFINED	2
FLEMING COS INC	COM	339130106	13	26000	SH	Defined	12
FLEXSTEEL INDS INC	COM	339382103	20	1500	SH	Defined	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	10486	1202580	SH	Defined	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	57	6500	SH	DEFINED	2
FLEXTRONICS INTL LTD	ORD	Y2573F102	38	4400	SH	DEFINED	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	7615	873277	SH	DEFINED	6
FLIR SYS INC	COM	302445101	121	2550	SH	Defined	12
FLORIDA BANKS INC	COM	340560101	10	1100	SH	DEFINED	2
FLORIDA EAST COAST INDS	CL B	340632207	27	1101	SH	Defined	12
FLORIDA EAST COAST INDS	CL A	340632108	413	16885	SH	Defined	12
FLORIDA PUB UTILS CO	COM	341135101	3	200	SH	Defined	12
FLORIDA ROCK INDS INC	COM	341140101	1662	49108	SH	Defined	12
FLOWERS FOODS INC	COM	343498101	93	3400	SH	DEFINED	3
FLOWERS FOODS INC	COM	343498101	13	459	SH	Defined	12
FLOWSERVE CORP	COM	34354P105	11	905	SH	Defined	12
FLOWSERVE CORP	COM	34354P105	10393	892100	SH	DEFINED	6
FLUOR CORP NEW	COM	343412102	2	50	SH	DEFINED	6
FLUOR CORP NEW	COM	343412102	235	6989	SH	Defined	12
FLUSHING FINL CORP	COM	343873105	2566	147451	SH	DEFINED	6
FMC TECHNOLOGIES INC	COM	30249U101	507	26400	SH	DEFINED	3
FNB CORP PA	COM	302520101	108	3776	SH	Defined	12
FNB FINANCIAL SERVICES CORP	COM	302526108	671	37823	SH	DEFINED	6

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

FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	3324	99915	SH	DEFINED	3
FONAR CORP	COM	344437108	0	131	SH	Defined	12
FOOT LOCKER INC	COM	344849104	34	3166	SH	Defined	12
FOOT LOCKER INC	COM	344849104	4247	396890	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	5	500	SH	DEFINED	11
FOOTSTAR INC	COM	344912100	0	28	SH	Defined	12
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1288	36140	SH	Defined	12
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	144	4085	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	7356	206725	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	53	1500	SH	DEFINED	7
FORD MTR CO DEL	COM PAR \$0.01	345370860	70	9262	SH	DEFINED	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	4034	536416	SH	Defined	12
FORD MTR CO DEL	COM PAR \$0.01	345370860	633	84188	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	11	1000	SH	DEFINED	14
FORD MTR CO DEL	COM PAR \$0.01	345370860	4220	561174	SH	DEFINED	6
FOREST CITY ENTERPRISES INC	CL A	345550107	68	1964	SH	Defined	12
FOREST LABS INC	COM	345838106	186	3440	SH	DEFINED	4
FOREST LABS INC	COM	345838106	516	9555	SH	Defined	12
FOREST LABS INC	COM	345838106	183	3400	SH	DEFINED	11
FOREST OIL CORP	COM PAR \$0.01	346091705	223	10000	SH	Defined	12
FORGENT NETWORKS INC	COM	34629U103	2	1500	SH	Defined	12
FORRESTER RESH INC	COM	346563109	4	250	SH	DEFINED	11
FORT DEARBORN INCOME SECS IN	COM	347200107	11	735	SH	Defined	12
FORTUNE BRANDS INC	COM	349631101	1253	29227	SH	Defined	12
FORTUNE BRANDS INC	COM	349631101	81	1900	SH	DEFINED	11
FORTUNE BRANDS INC	COM	349631101	12322	287420	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	34	800	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	172	4016	SH	DEFINED	2
FOSSIL INC	COM	349882100	5	300	SH	Defined	12
FOSTER WHEELER LTD	SHS	G36535105	0	200	SH	Defined	12
FOUNDRY NETWORKS INC	COM	35063R100	38	4725	SH	Defined	12
FOX ENTMT GROUP INC	CL A	35138T107	437	16380	SH	Defined	12
FOX ENTMT GROUP INC	CL A	35138T107	17561	658450	SH	DEFINED	3
FPL GROUP INC	COM	302571104	212	3590	SH	DEFINED	11
FPL GROUP INC	COM	302571104	1530	25961	SH	Defined	12
FPL GROUP INC	COM	302571104	198	3365	SH	DEFINED	2
FPL GROUP INC	COM	302571104	1875	31858	SH	DEFINED	9
FPL GROUP INC	COM	302571104	2598	30000	SH	DEFINED	14
FPL GROUP INC	COM	302571104	5	80	SH	DEFINED	6
FRANCE TELECOM	SPONSORED ADR	35177Q105	11	475	SH	DEFINED	6
FRANKLIN ELEC INC	COM	353514102	6539	139182	SH	Defined	12
FRANKLIN ELEC INC	COM	353514102	665	14150	SH	DEFINED	3
FRANKLIN ELEC INC	COM	353514102	13	268	SH	DEFINED	11
FRANKLIN FINL CORP TENN	COM NEW	353523202	12	400	SH	Defined	12
FRANKLIN MULTI-INCOME FD	SH BEN INT	354021107	16	2650	SH	Defined	12
FRANKLIN RES INC	COM	354613101	4	120	SH	DEFINED	6
FRANKLIN RES INC	COM	354613101	76	2299	SH	DEFINED	7
FRANKLIN RES INC	COM	354613101	448	13626	SH	Defined	12
FRANKLIN UNVL TR	SH BEN INT	355145103	1	200	SH	Defined	12
FREEMARKETS INC	COM	356602102	3	500	SH	DEFINED	11
FREEMARKETS INC	COM	356602102	143	26075	SH	Defined	12
FREEPORT-MCMORAN COPPER & GO	PFD CV 0.05SH	35671D501	46	2200	SH	Defined	12
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	234	13732	SH	Defined	12
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	9430	553050	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	8	1180	SH	Defined	12
FREMONT GEN CORP	COM	357288109	8486	1221000	SH	DEFINED	6
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	4354	255096	SH	DEFINED	6
FRESH BRANDS INC	COM	35803U108	8	600	SH	Defined	12
FRESH BRANDS INC	COM	35803U108	687	51100	SH	DEFINED	6
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	9892	648630	SH	DEFINED	3
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	15	1000	SH	Defined	12
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358433100	7	750	SH	Defined	12

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

FRIEDMANS INC	CL A	358438109	2242	233500	SH	DEFINED	6
FRIENDLY ICE CREAM CORP NEW	COM	358497105	182	30400	SH	DEFINED	6
FRISCHS RESTAURANTS INC	COM	358748101	858	47900	SH	DEFINED	6
FRONTIER AIRLINES INC NEW	COM	359065109	5	1000	SH	Defined	12
FRONTIER AIRLINES INC NEW	COM	359065109	4	750	SH	DEFINED	11
FRONTIER OIL CORP	COM	35914P105	68	4000	SH	Defined	12
FTI CONSULTING INC	COM	302941109	208	4500	SH	DEFINED	11
FTI CONSULTING INC	COM	302941109	118	2550	SH	Defined	12
FUELCELL ENERGY INC	COM	35952H106	94	18635	SH	Defined	12
FULLER H B CO	COM	359694106	15346	663766	SH	DEFINED	3
FULLER H B CO	COM	359694106	9972	431300	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	34	1800	SH	DEFINED	11
FULTON FINL CORP PA	COM	360271100	773	41074	SH	Defined	12
FURNITURE BRANDS INTL INC	COM	360921100	83	4267	SH	Defined	12
FURNITURE BRANDS INTL INC	COM	360921100	8873	453607	SH	DEFINED	6
GABELLI CONV & INCOME SECS F	CONV SECS FD	36240B109	121	12782	SH	Defined	12
GABELLI EQUITY TR INC	COM	362397101	414	59933	SH	Defined	12
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	14	2239	SH	Defined	12
GABELLI UTIL TR	COM	36240A101	124	13873	SH	Defined	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	27	1000	SH	DEFINED	11
GABLES RESIDENTIAL TR	SH BEN INT	362418105	1240	46350	SH	Defined	12
GADZOOKS INC	COM	362553109	308	127100	SH	DEFINED	6
GAIAM INC	CL A	36268Q103	198	36902	SH	DEFINED	6
GALLAGHER ARTHUR J & CO	COM	363576109	5	200	SH	DEFINED	11
GALLAGHER ARTHUR J & CO	COM	363576109	836	34040	SH	Defined	12
GALLAHER GROUP PLC	SPONSORED ADR	363595109	13554	353800	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	62	1615	SH	DEFINED	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	61	1590	SH	DEFINED	2
GALYANS TRADING INC	COM	36458R101	837	66993	SH	DEFINED	6
GAMESTOP CORP	CL A	36466R101	60	5000	SH	Defined	12
GAMESTOP CORP	CL A	36466R101	9588	799010	SH	DEFINED	3
GAMETECH INTERNATIONAL INC	COM	36466D102	214	73002	SH	DEFINED	6
GANNETT INC	COM	364730101	7	100	SH	DEFINED	6
GANNETT INC	COM	364730101	385	5465	SH	DEFINED	5
GANNETT INC	COM	364730101	2842	40354	SH	Defined	12
GANNETT INC	COM	364730101	7509	106620	SH	DEFINED	3
GANNETT INC	COM	364730101	41	525	SH	DEFINED	14
GANNETT INC	COM	364730101	1072	15225	SH	DEFINED	2
GANNETT INC	COM	364730101	164	2330	SH	DEFINED	11
GAP INC DEL	COM	364760108	827	57045	SH	Defined	12
GAP INC DEL	COM	364760108	19	1312	SH	DEFINED	11
GARDEN FRESH RESTAURANT CORP	COM	365235100	537	57407	SH	DEFINED	6
GARDEN FRESH RESTAURANT CORP	COM	365235100	1	100	SH	Defined	12
GARMIN LTD	ORD	G37260109	130	3620	SH	DEFINED	3
GARMIN LTD	ORD	G37260109	269	7500	SH	Defined	12
GARTNER INC	CL B	366651206	2	279	SH	Defined	12
GATEWAY FINL HLDGS INC	COM	368140109	1	99	SH	Defined	12
GATEWAY INC	COM	367626108	1664	705000	SH	Defined	13
GATEWAY INC	COM	367626108	38	16200	SH	DEFINED	9
GATEWAY INC	COM	367626108	6	2610	SH	DEFINED	11
GATEWAY INC	COM	367626108	2	640	SH	DEFINED	6
GATEWAY INC	COM	367626108	385	163341	SH	Defined	12
GATX CORP	COM	361448103	1	100	SH	DEFINED	6
GATX CORP	COM	361448103	17	1148	SH	DEFINED	2
GATX CORP	COM	361448103	193	13349	SH	Defined	12
GAYLORD ENTMT CO NEW	COM	367905106	7	389	SH	Defined	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	23	6300	SH	Defined	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	5142	1401400	SH	Defined	13
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	41629	11346273	SH	DEFINED	6
GEN-PROBE INC NEW	COM	36866T103	34	1500	SH	DEFINED	3
GENAISSANCE PHARMACEUTICALS	COM	36867W105	84	60000	SH	DEFINED	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	827	590825	SH	Defined	12

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

GENCORP INC	COM	368682100	4504	720600	SH	DEFINED	6
GENCORP INC	COM	368682100	7	1156	SH	Defined	12
GENE LOGIC INC	COM	368689105	9	1700	SH	Defined	12
GENELABS TECHNOLOGIES INC	COM	368706107	15	11900	SH	Defined	12
GENENTECH INC	COM NEW	368710406	35	1000	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	15917	454653	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	1468	41939	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	496	14170	SH	Defined	12
GENENTECH INC	COM NEW	368710406	12	330	SH	DEFINED	4
GENERAL AMERN INVS INC	COM	368802104	48	2052	SH	Defined	12
GENERAL DYNAMICS CORP	COM	369550108	19616	356200	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM	369550108	9070	164702	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	93	1690	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	2551	46314	SH	Defined	12
GENERAL DYNAMICS CORP	COM	369550108	1765	32030	SH	DEFINED	9
GENERAL DYNAMICS CORP	COM	369550108	25613	465100	SH	Defined	10
GENERAL DYNAMICS CORP	COM	369550108	148	2690	SH	DEFINED	2
GENERAL DYNAMICS CORP	COM	369550108	6	100	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM	369550108	60	1085	SH	DEFINED	
GENERAL DYNAMICS CORP	COM	369550108	2023	25000	SH	DEFINED	14
GENERAL ELEC CO	COM	369604103	150	5900	SH	DEFINED	6
GENERAL ELEC CO	COM	369604103	65548	2570508	SH	DEFINED	3
GENERAL ELEC CO	COM	369604103	12857	504203	SH	DEFINED	5
GENERAL ELEC CO	COM	369604103	436	17107	SH	DEFINED	7
GENERAL ELEC CO	COM	369604103	61720	2420388	SH	Defined	12
GENERAL ELEC CO	COM	369604103	6992	274197	SH	DEFINED	11
GENERAL ELEC CO	COM	369604103	10583	415000	SH	Defined	10
GENERAL ELEC CO	COM	369604103	7637	275110	SH	DEFINED	9
GENERAL ELEC CO	COM	369604103	15194	410801	SH	DEFINED	14
GENERAL ELEC CO	COM	369604103	17263	676989	SH	DEFINED	1
GENERAL ELEC CO	COM	369604103	2905	113910	SH	DEFINED	4
GENERAL ELEC CO	COM	369604103	42259	1657234	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	445	8250	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM	370021107	82	1525	SH	Defined	12
GENERAL GROWTH PPTYS INC	COM	370021107	21643	401160	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM	370021107	147	2725	SH	DEFINED	2
GENERAL MLS INC	COM	370334104	310	6800	SH	DEFINED	5
GENERAL MLS INC	COM	370334104	307	6734	SH	DEFINED	11
GENERAL MLS INC	COM	370334104	1567	34400	SH	Defined	12
GENERAL MLS INC	COM	370334104	4016	60000	SH	DEFINED	14
GENERAL MLS INC	COM	370334104	444	9755	SH	DEFINED	2
GENERAL MTRS CORP	CL H NEW	370442832	95	8450	SH	DEFINED	11
GENERAL MTRS CORP	COM	370442105	20	600	SH	DEFINED	4
GENERAL MTRS CORP	CL H NEW	370442832	342	31060	SH	DEFINED	
GENERAL MTRS CORP	CL H NEW	370442832	2090	127000	SH	DEFINED	14
GENERAL MTRS CORP	CL H NEW	370442832	897	80051	SH	Defined	12
GENERAL MTRS CORP	CL H NEW	370442832	2730	243751	SH	DEFINED	6
GENERAL MTRS CORP	CL H NEW	370442832	138886	12400500	SH	Defined	10
GENERAL MTRS CORP	CL H NEW	370442832	81995	7321000	SH	DEFINED	8
GENERAL MTRS CORP	CL H NEW	370442832	148	13257	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV B	370442733	52	2300	SH	Defined	12
GENERAL MTRS CORP	COM	370442105	93	2762	SH	DEFINED	6
GENERAL MTRS CORP	COM	370442105	232	6892	SH	DEFINED	11
GENERAL MTRS CORP	COM	370442105	3	100	SH	DEFINED	7
GENERAL MTRS CORP	COM	370442105	1668	49600	SH	Defined	10
GENERAL MTRS CORP	COM	370442105	284	11718	SH	DEFINED	9
GENERAL MTRS CORP	CL H NEW	370442832	0	4	SH	DEFINED	7
GENERAL MTRS CORP	COM	370442105	2104	62591	SH	DEFINED	3
GENERAL MTRS CORP	COM	370442105	1340	39865	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	3011	60950	SH	DEFINED	14
GENERAL MTRS CORP	COM	370442105	7602	226108	SH	Defined	12
GENESCO INC	COM	371532102	5077	357000	SH	DEFINED	6

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

GENESEE & WYO INC	CL A	371559105	64	4106	SH	Defined	12
GENESEE & WYO INC	CL A	371559105	1975	127425	SH	DEFINED	6
GENESEE CORP	CL B	371601204	0	52	SH	Defined	12
GENESIS HEALTH VENTURE INC N	COM	37183F107	0	8	SH	Defined	12
GENESIS HEALTH VENTURE INC N	COM	37183F107	446	30000	SH	DEFINED	6
GENESIS MICROCHIP INC DEL	COM	37184C103	641	51400	SH	DEFINED	3
GENESIS MICROCHIP INC DEL	COM	37184C103	3	206	SH	Defined	12
GENESIS MICROCHIP INC DEL	COM	37184C103	4	315	SH	DEFINED	11
GENLYTE GROUP INC	COM	372302109	7014	213000	SH	DEFINED	3
GENLYTE GROUP INC	COM	372302109	1383	42000	SH	DEFINED	6
GENTA INC	COM NEW	37245M207	50	6970	SH	Defined	12
GENTEX CORP	COM	371901109	8	300	SH	Defined	12
GENTIVA HEALTH SERVICES INC	COM	37247A102	11	1300	SH	Defined	12
GENUINE PARTS CO	COM	372460105	515	16875	SH	DEFINED	5
GENUINE PARTS CO	COM	372460105	1636	53615	SH	DEFINED	6
GENUINE PARTS CO	COM	372460105	314	10305	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	163	5330	SH	DEFINED	11
GENUINE PARTS CO	COM	372460105	3550	116344	SH	Defined	12
GENUS INC	COM	372461103	3	2000	SH	Defined	12
GENZYME CORP	COM BIOSURGERY	372917708	0	51	SH	DEFINED	2
GENZYME CORP	COM BIOSURGERY	372917708	22	18418	SH	DEFINED	5
GENZYME CORP	COM-MOLECULAR	372917500	0	51	SH	DEFINED	2
GENZYME CORP	COM BIOSURGERY	372917708	6	4972	SH	Defined	12
GENZYME CORP	COM-MOLECULAR	372917500	5	3285	SH	Defined	12
GENZYME CORP	COM GENL DIV	372917104	20	550	SH	DEFINED	4
GENZYME CORP	COM GENL DIV	372917104	2739	75149	SH	Defined	12
GENZYME CORP	COM GENL DIV	372917104	175	4800	SH	DEFINED	11
GENZYME CORP	COM BIOSURGERY	372917708	0	39	SH	DEFINED	4
GENZYME CORP	COM GENL DIV	372917104	53	1448	SH	DEFINED	2
GEORGIA GULF CORP	COM PAR \$0.01	373200203	2460	122190	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	2	95	SH	Defined	12
GEORGIA PAC CORP	COM	373298108	247	17769	SH	DEFINED	5
GEORGIA PAC CORP	COM	373298108	147	10589	SH	Defined	12
GEORGIA PAC CORP	COM	373298108	1	52	SH	DEFINED	2
GEORGIA PAC CORP	COM	373298108	8	592	SH	DEFINED	6
GERON CORP	COM	374163103	6	1200	SH	Defined	12
GETTY IMAGES INC	COM	374276103	69	2500	SH	Defined	12
GETTY RLTY CORP NEW	COM	374297109	366	19495	SH	Defined	12
GEVITY HR INC	COM	374393106	25	3600	SH	Defined	12
GIGAMEDIA LTD	ORD	Y2711Y104	4043	4442500	SH	DEFINED	3
GILAT SATELLITE NETWORKS LTD	ORD	M51474100	0	550	SH	Defined	12
GILEAD SCIENCES INC	COM	375558103	474	11300	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	15	350	SH	DEFINED	7
GILEAD SCIENCES INC	COM	375558103	853	20310	SH	Defined	12
GILLETTE CO	COM	375766102	316	10209	SH	DEFINED	2
GILLETTE CO	COM	375766102	1539	49247	SH	DEFINED	9
GILLETTE CO	COM	375766102	19	630	SH	DEFINED	4
GILLETTE CO	COM	375766102	8717	281747	SH	Defined	12
GILLETTE CO	COM	375766102	6	200	SH	DEFINED	7
GILLETTE CO	COM	375766102	324	10481	SH	DEFINED	11
GILLETTE CO	COM	375766102	1935	62527	SH	DEFINED	1
GILLETTE CO	COM	375766102	3679	118922	SH	DEFINED	3
GIVEN IMAGING	ORD SHS	M52020100	10	1100	SH	Defined	12
GLACIER BANCORP INC NEW	COM	37637Q105	27	1000	SH	DEFINED	11
GLACIER BANCORP INC NEW	COM	37637Q105	1640	61280	SH	DEFINED	3
GLACIER BANCORP INC NEW	COM	37637Q105	3987	149000	SH	DEFINED	7
GLACIER BANCORP INC NEW	COM	37637Q105	3786	141494	SH	DEFINED	6
GLACIER BANCORP INC NEW	COM	37637Q105	232	8677	SH	DEFINED	2
GLAMIS GOLD LTD	COM	376775102	28	2690	SH	Defined	12
GLATFELTER	COM	377316104	101	9520	SH	Defined	12
GLATFELTER	COM	377316104	8	775	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	209	5531	SH	DEFINED	9

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

GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	864	24541 SH	DEFINED	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	331	9406 SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	19	541 SH	DEFINED	7
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	11	300 SH	DEFINED	14
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	2303	65438 SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	39	1110 SH	DEFINED	11
GLB BANCORP INC	COM	361778103	78	7480 SH	Defined	12
GLEN BURNIE BANCORP	COM	377407101	8	400 SH	Defined	12
GLENAYRE TECHNOLOGIES INC	COM	377899109	3	3300 SH	Defined	12
GLENBOROUGH RLTY TR INC	COM	37803P105	14	906 SH	Defined	12
GLIMCHER RLTY TR	SH BEN INT	379302102	101	5250 SH	Defined	12
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	128	8200 SH	Defined	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	11	600 SH	Defined	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	18288	988530 SH	DEFINED	3
GLOBAL IMAGING SYSTEMS	COM	37934A100	1987	107400 SH	DEFINED	6
GLOBAL INDS LTD	COM	379336100	16	3500 SH	Defined	12
GLOBAL PARTNERS INCOME FD IN	COM	37935R102	38	3150 SH	Defined	12
GLOBAL PMTS INC	COM	37940X102	15422	505300 SH	DEFINED	3
GLOBAL POWER EQUIPMENT INC	COM	37941P108	3383	663400 SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	10	465 SH	DEFINED	11
GLOBALSANTAFE CORP	SHS	G3930E101	1128	54627 SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	266	12900 SH	DEFINED	5
GLOBALSANTAFE CORP	SHS	G3930E101	268	13001 SH	Defined	12
GLOBESPANVIRATA INC	COM	37957V106	100	22299 SH	Defined	12
GLOBESPANVIRATA INC	COM	37957V106	10	2142 SH	DEFINED	11
GOAMERICA INC	COM	38020R106	7	29352 SH	Defined	12
GOLD BANC CORP INC	COM	379907108	1986	246760 SH	DEFINED	3
GOLDCORP INC NEW	COM	380956409	651	61345 SH	Defined	12
GOLDCORP INC NEW	COM	380956409	32	3000 SH	DEFINED	2
GOLDCORP INC NEW	COM	380956409	4	400 SH	DEFINED	11
GOLDEN WEST FINL CORP DEL	COM	381317106	135	1880 SH	DEFINED	2
GOLDEN WEST FINL CORP DEL	COM	381317106	719	10000 SH	DEFINED	7
GOLDEN WEST FINL CORP DEL	COM	381317106	606	8425 SH	DEFINED	5
GOLDEN WEST FINL CORP DEL	COM	381317106	6	80 SH	DEFINED	6
GOLDEN WEST FINL CORP DEL	COM	381317106	25	351 SH	Defined	12
GOLDEN WEST FINL CORP DEL	COM	381317106	2	25 SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	2197	32267 SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	1473	21642 SH	Defined	12
GOLDMAN SACHS GROUP INC	COM	38141G104	1607	23600 SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	82	1203 SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	21426	314721 SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	13764	202175 SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141g104	54	800 SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	658	9660 SH	DEFINED	5
GOLF TR AMER INC	COM	38168B103	0	150 SH	Defined	12
GOODRICH CORP	COM	382388106	26	1850 SH	DEFINED	11
GOODRICH CORP	COM	382388106	1	60 SH	DEFINED	6
GOODRICH CORP	COM	382388106	3056	217335 SH	Defined	12
GOODYEAR TIRE & RUBR CO	COM	382550101	11	2078 SH	DEFINED	11
GOODYEAR TIRE & RUBR CO	COM	382550101	2	420 SH	DEFINED	6
GOODYEAR TIRE & RUBR CO	COM	382550101	177	34308 SH	Defined	12
GOODYEAR TIRE & RUBR CO	COM	382550101	12	2409 SH	DEFINED	9
GOTTSCHALKS INC	COM	383485109	57	53000 SH	DEFINED	6
GRACE W R & CO DEL NEW	COM	38388F108	5	3486 SH	Defined	12
GRACO INC	COM	384109104	458	16310 SH	DEFINED	3
GRAFTECH INTL LTD	COM	384313102	3	1100 SH	DEFINED	2
GRAINGER W W INC	COM	384802104	77	1800 SH	DEFINED	2
GRAINGER W W INC	COM	384802104	2	40 SH	DEFINED	6
GRAINGER W W INC	COM	384802104	125	2925 SH	DEFINED	11
GRAINGER W W INC	COM	384802104	1172	27326 SH	Defined	12
GRANITE CONSTR INC	COM	387328107	5343	340295 SH	DEFINED	6
GRANITE CONSTR INC	COM	387328107	35	2200 SH	Defined	12

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

GRANT PRIDECO INC	COM	38821G101	12	1000	SH	DEFINED	6
GRANT PRIDECO INC	COM	38821G101	38	3140	SH	Defined	12
GRANT PRIDECO INC	COM	38821g101	7	575	SH	DEFINED	4
GRAPHON CORP	COM	388707101	0	1250	SH	Defined	12
GREAT AMERN FINL RES INC	COM	389915109	0	9	SH	Defined	12
GREAT ATLANTIC & PAC TEA INC	COM	390064103	6	1000	SH	DEFINED	14
GREAT LAKES CHEM CORP	COM	390568103	29	1300	SH	Defined	12
GREAT LAKES CHEM CORP	COM	390568103	2351	105890	SH	DEFINED	3
GREAT LAKES REIT INC	COM	390752103	46	3210	SH	Defined	12
GREAT LAKES REIT INC	COM	390752103	224	15800	SH	DEFINED	3
GREAT PLAINS ENERGY INC	COM	391164100	334	14013	SH	Defined	12
GREAT PLAINS ENERGY INC	COM	391164100	7326	306930	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	16	650	SH	DEFINED	2
GREATER ATLANTIC FINANCIAL	COM	391601101	499	67179	SH	Defined	12
GREATER BAY BANCORP	COM	391648102	464	32479	SH	Defined	12
GREATER BAY BANCORP	COM	391648102	4	300	SH	DEFINED	11
GREATER BAY BANCORP	COM	391648102	12388	863250	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	574	40000	SH	DEFINED	7
GREATER CHINA FD INC	COM	39167B102	24	2765	SH	Defined	12
GREEN MOUNTAIN PWR CORP	COM	393154109	8	400	SH	DEFINED	2
GREENBRIER COS INC	COM	393657101	1690	206147	SH	DEFINED	6
GREENPOINT FINL CORP	COM	395384100	4	100	SH	Defined	12
GREENPOINT FINL CORP	COM	395384100	30534	681410	SH	DEFINED	3
GREENPOINT FINL CORP	COM	395384100	9	210	SH	DEFINED	6
GREENPOINT FINL CORP	COM	395384100	45	1000	SH	DEFINED	4
GREKA ENERGY CORP	COM	397637109	10	2599	SH	Defined	12
GREY WOLF INC	COM	397888108	22	5600	SH	Defined	12
GRIFFON CORP	COM	398433102	200	15535	SH	Defined	12
GRIFFON CORP	COM	398433102	12647	980380	SH	DEFINED	3
GROUP 1 AUTOMOTIVE INC	COM	398905109	6	300	SH	Defined	12
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	648	36000	SH	Defined	12
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	975	54160	SH	DEFINED	3
GSI COMMERCE INC	COM	36238G102	0	9	SH	Defined	12
GTC BIOTHERAPEUTICS INC	COM	36238T104	3	1900	SH	Defined	12
GTECH HLDGS CORP	COM	400518106	885	27100	SH	DEFINED	6
GTECH HLDGS CORP	COM	400518106	48349	1480380	SH	DEFINED	3
GTECH HLDGS CORP	COM	400518106	65	2000	SH	DEFINED	4
GTSI CORP	COM	36238K103	312	46900	SH	DEFINED	6
GTSI CORP	COM	36238K103	7	1000	SH	Defined	12
GUIDANT CORP	COM	401698105	11	200	SH	DEFINED	14
GUIDANT CORP	COM	401698105	197	5450	SH	DEFINED	2
GUIDANT CORP	COM	401698105	7517	207650	SH	DEFINED	3
GUIDANT CORP	COM	401698105	2	50	SH	DEFINED	6
GUIDANT CORP	COM	401698105	491	13551	SH	Defined	12
GUIDANT CORP	COM	401698105	264	7280	SH	DEFINED	11
GUILFORD PHARMACEUTICALS INC	COM	401829106	216	58505	SH	Defined	12
GUILFORD PHARMACEUTICALS INC	COM	401829106	9	2300	SH	DEFINED	2
GUITAR CTR MGMT INC	COM	402040109	858	42100	SH	Defined	12
GULFMARK OFFSHORE INC	COM	402629109	4199	312185	SH	DEFINED	6
GULFMARK OFFSHORE INC	COM	402629109	8	600	SH	Defined	12
GYMBOREE CORP	COM	403777105	25	1680	SH	DEFINED	3
GYMBOREE CORP	COM	403777105	0	4	SH	Defined	12
H & Q HEALTHCARE FD	SH BEN INT	404052102	204	14370	SH	Defined	12
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	1559	127192	SH	Defined	12
HAGGAR CORP	COM	405173105	157	14770	SH	DEFINED	6
HALLIBURTON CO	COM	406216101	2530	122050	SH	DEFINED	6
HALLIBURTON CO	COM	406216101	239	11513	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	19069	919880	SH	DEFINED	3
HALLIBURTON CO	COM	406216101	795	38330	SH	Defined	12
HALLWOOD RLTY PARTNERS L P	DEPOSIT UT NEW	40636T203	2	24	SH	Defined	12
HANCOCK FABRICS INC	COM	409900107	171	12300	SH	Defined	12
HANCOCK HLDG CO	COM	410120109	65	1500	SH	Defined	12

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

HANCOCK JOHN FINL SVCS INC	COM	41014S106	34	1233	SH	DEFINED	2
HANCOCK JOHN FINL SVCS INC	COM	41014S106	11151	401400	SH	DEFINED	6
HANCOCK JOHN FINL SVCS INC	COM	41014S106	5278	190000	SH	DEFINED	3
HANCOCK JOHN FINL SVCS INC	COM	41014S106	269	9696	SH	DEFINED	5
HANCOCK JOHN FINL SVCS INC	COM	41014S106	133	4804	SH	Defined	12
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	14	1150	SH	Defined	12
HANCOCK JOHN INCOME SECS TR	COM	410123103	224	14755	SH	Defined	12
HANCOCK JOHN INVS TR	COM	410142103	258	12830	SH	Defined	12
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	23	2000	SH	Defined	12
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	100	8000	SH	Defined	12
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	14	1600	SH	Defined	12
HANCOCK JOHN PATRIOT PREM II	COM SH BEN INT	41013T105	2	200	SH	Defined	12
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	1	100	SH	Defined	12
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	622	25087	SH	Defined	12
HANDLEMAN CO DEL	COM	410252100	45	3077	SH	Defined	12
HANDLEMAN CO DEL	COM	410252100	2758	187650	SH	DEFINED	3
HANDLEMAN CO DEL	COM	410252100	6408	435900	SH	DEFINED	6
HANDSPRING INC	COM	410293104	0	535	SH	Defined	12
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	2169	189740	SH	DEFINED	3
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	41	3550	SH	Defined	12
HANOVER CAP MTG HLDGS INC	COM	410761100	5	700	SH	Defined	12
HANOVER COMPRESSOR CO	COM	410768105	790	121600	SH	DEFINED	6
HANSON PLC	SPON ADR NEW	411352404	5	187	SH	DEFINED	2
HARBOR FLA BANCSHARES INC	COM	411901101	17	720	SH	Defined	12
HARBOR FLA BANCSHARES INC	COM	411901101	47	2000	SH	DEFINED	11
HARBOR FLA BANCSHARES INC	COM	411901101	6263	268102	SH	DEFINED	7
HARKEN ENERGY CORP	COM NEW	412552309	1	2044	SH	Defined	12
HARLAND JOHN H CO	COM	412693103	4313	177400	SH	DEFINED	6
HARLAND JOHN H CO	COM	412693103	22843	939655	SH	DEFINED	3
HARLEY DAVIDSON INC	COM	412822108	1096	27602	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	263	6615	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	1328	34770	SH	DEFINED	9
HARLEY DAVIDSON INC	COM	412822108	6170	155370	SH	Defined	12
HARLEYSVILLE GROUP INC	COM	412824104	56	2260	SH	Defined	12
HARLEYSVILLE NATL CORP PA	COM	412850109	17	700	SH	Defined	12
HARMAN INTL INDS INC	COM	413086109	9	150	SH	Defined	12
HARMONIC INC	COM	413160102	0	100	SH	DEFINED	2
HARMONIC INC	COM	413160102	3	808	SH	Defined	12
HARRAHS ENTMT INC	COM	413619107	18	500	SH	DEFINED	14
HARRAHS ENTMT INC	COM	413619107	96	2679	SH	Defined	12
HARRIS & HARRIS GROUP INC	COM	413833104	0	130	SH	Defined	12
HARRIS CORP DEL	COM	413875105	97	3489	SH	Defined	12
HARRIS CORP DEL	COM	413875105	10	345	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	26271	946010	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	4	130	SH	DEFINED	6
HARSCO CORP	COM	415864107	91	2991	SH	Defined	12
HARSCO CORP	COM	415864107	30	1000	SH	DEFINED	4
HARSCO CORP	COM	415864107	14299	468970	SH	DEFINED	6
HARTE-HANKS INC	COM	416196103	32	1700	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	1408	73740	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	318	8248	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	6	174	SH	DEFINED	7
HARTFORD FINL SVCS GROUP INC	COM	416515104	1114	31559	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	806	22845	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	51	1443	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	1113	31529	SH	Defined	12
HARTFORD FINL SVCS GROUP INC	COM	416515104	7	200	SH	DEFINED	4
HARTFORD FINL SVCS GROUP INC	COM	416515104	6723	190499	SH	DEFINED	6
HARVEST NATURAL RESOURCES IN	COM	41754V103	2	500	SH	Defined	12
HASBRO INC	COM	418056107	37	2687	SH	DEFINED	2
HASBRO INC	COM	418056107	93	6663	SH	Defined	12
HASBRO INC	COM	418056107	3675	264565	SH	DEFINED	6

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

HATTERAS INCOME SECS INC	COM	419025101	94	6793	SH	Defined	12
HAVERTY FURNITURE INC	COM	419596101	2442	227200	SH	DEFINED	6
HAVERTY FURNITURE INC	COM	419596101	139	12910	SH	Defined	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	155	3791	SH	Defined	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	2658	65200	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	82	2000	SH	DEFINED	2
HAWAIIAN HOLDINGS INC	COM	419879101	11	2270	SH	DEFINED	2
HAWKINS INC	COM	420261109	326	36000	SH	DEFINED	6
HAWTHORNE FINL CORP	COM	420542102	896	30300	SH	DEFINED	6
HCA INC	COM	404119109	58	1398	SH	DEFINED	2
HCA INC	COM	404119109	1546	37375	SH	Defined	12
HCA INC	COM	404119109	6118	147930	SH	DEFINED	3
HCA INC	COM	404119109	77	1870	SH	DEFINED	11
HCA INC	COM	404119109	8	200	SH	DEFINED	4
HCC INS HLDGS INC	COM	404132102	8	300	SH	Defined	12
HEALTH CARE PPTY INVS INC	COM	421915109	53	1602	SH	DEFINED	11
HEALTH CARE PPTY INVS INC	COM	421915109	13	400	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	734	22011	SH	Defined	12
HEALTH CARE PPTY INVS INC	COM	421915109	4650	139440	SH	DEFINED	3
HEALTH CARE PPTY INVS INC	COM	421915109	2872	84744	SH	DEFINED	9
HEALTH CARE REIT INC	COM	42217K106	91	3475	SH	DEFINED	11
HEALTH CARE REIT INC	COM	42217K106	314	11500	SH	DEFINED	9
HEALTH CARE REIT INC	COM	42217K106	447	17079	SH	Defined	12
HEALTH MGMT ASSOC INC NEW	CL A	421933102	162	8550	SH	Defined	12
HEALTH MGMT ASSOC INC NEW	CL A	421933102	187	9850	SH	DEFINED	2
HEALTH NET INC	COM	42222G108	256512	9582052	SH	Defined	10
HEALTH NET INC	COM	42222G108	24956	932225	SH	DEFINED	3
HEALTH NET INC	COM	42222G108	119964	4481281	SH	DEFINED	8
HEALTH NET INC	COM	42222G108	31	800	SH	DEFINED	14
HEALTH NET INC	COM	42222G108	36	1360	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	1664	62144	SH	Defined	12
HEALTH NET INC	COM	42222G108	568	21334	SH	DEFINED	
HEALTH NET INC	COM	42222G108	107	4000	SH	DEFINED	11
HEALTHCARE RLTY TR	COM	421946104	1259	51546	SH	Defined	12
HEALTHCARE RLTY TR	COM	421946104	34	1400	SH	DEFINED	11
HEALTHSOUTH CORP	COM	421924101	1	10000	SH	DEFINED	1
HEALTHSOUTH CORP	COM	421924101	10	116879	SH	Defined	12
HEALTHSOUTH CORP	SDCV	3.250% 4/0 421924AF8	839	6460000	PRN	DEFINED	15
HEALTHTRONICS SURGICAL SVS I	COM	42222L107	111	13600	SH	DEFINED	3
HEARST-ARGYLE TELEVISION INC	COM	422317107	4	190	SH	DEFINED	6
HEARST-ARGYLE TELEVISION INC	COM	422317107	6	300	SH	Defined	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	4	190	SH	DEFINED	11
HEARTLAND EXPRESS INC	COM	422347104	291	15177	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM	422347104	6	300	SH	Defined	12
HECLA MNG CO	COM	422704106	4	1100	SH	Defined	12
HECTOR COMMUNICATIONS CORP	COM	422730101	390	32800	SH	DEFINED	6
HEIDRICK & STRUGGLES INTL IN	COM	422819102	24	2100	SH	Defined	12
HEINZ H J CO	COM	423074103	1509	50967	SH	DEFINED	9
HEINZ H J CO	COM	423074103	23	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	7597	260174	SH	Defined	12
HEINZ H J CO	COM	423074103	1745	59765	SH	DEFINED	2
HEINZ H J CO	COM	423074103	6811	233240	SH	DEFINED	3
HEINZ H J CO	COM	423074103	59	2010	SH	DEFINED	11
HEINZ H J CO	COM	423074103	219	7500	SH	DEFINED	1
HEINZ H J CO	COM	423074103	4	150	SH	DEFINED	6
HELEN OF TROY CORP LTD	COM	G4388N106	6	475	SH	Defined	12
HELIX TECHNOLOGY CORP	COM	423319102	400	46500	SH	DEFINED	2
HELIX TECHNOLOGY CORP	COM	423319102	3	300	SH	Defined	12
HELMERICH & PAYNE INC	COM	423452101	272	10600	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	12475	486935	SH	DEFINED	6
HELMERICH & PAYNE INC	COM	423452101	377	14700	SH	DEFINED	5
HELMERICH & PAYNE INC	COM	423452101	9	345	SH	DEFINED	11

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

HELMERICH & PAYNE INC	COM	423452101	41	1600	SH	Defined	12
HEMISPHERX BIOPHARMA INC	COM	42366C103	2	1650	SH	Defined	12
HERCULES INC	COM	427056106	6776	778800	SH	DEFINED	6
HERCULES INC	COM	427056106	548	62990	SH	Defined	12
HERITAGE PPTY INVT TR INC	COM	42725M107	321	12800	SH	Defined	12
HERITAGE PROPANE PARTNERS L	UNIT LTD PARTN	426918108	29	1000	SH	Defined	12
HERLEY INDS INC DEL	COM	427398102	94	5490	SH	Defined	12
HERSHEY FOODS CORP	COM	427866108	446	7113	SH	DEFINED	2
HERSHEY FOODS CORP	COM	427866108	2119	33815	SH	Defined	12
HERSHEY FOODS CORP	COM	427866108	7414	118326	SH	DEFINED	7
HERSHEY FOODS CORP	COM	427866108	175	2798	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	27651	1778229	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	8235	529599	SH	Defined	12
HEWLETT PACKARD CO	COM	428236103	3538	154840	SH	DEFINED	14
HEWLETT PACKARD CO	COM	428236103	1	63	SH	DEFINED	7
HEWLETT PACKARD CO	COM	428236103	2258	145213	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	12660	814161	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	474	30510	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	422	26008	SH	DEFINED	9
HEWLETT PACKARD CO	COM	428236103	162	10450	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	2694	173245	SH	DEFINED	5
HEXCEL CORP NEW	COM	428291108	14	5000	SH	DEFINED	
HEXCEL CORP NEW	COM	428291108	44	15000	SH	Defined	12
HIBBETT SPORTING GOODS INC	COM	428565105	67	2700	SH	Defined	12
HIBERNIA CORP	CL A	428656102	2	100	SH	DEFINED	6
HIBERNIA CORP	CL A	428656102	22	1300	SH	DEFINED	11
HIBERNIA CORP	CL A	428656102	19348	1140795	SH	DEFINED	3
HIBERNIA CORP	CL A	428656102	12	700	SH	DEFINED	14
HIBERNIA CORP	CL A	428656102	832	49072	SH	Defined	12
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	120	17295	SH	Defined	12
HIGH YIELD PLUS FD INC	COM	429906100	1	200	SH	Defined	12
HIGHWOODS PPTYS INC	COM	431284108	108	5300	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	1697	83004	SH	Defined	12
HIGHWOODS PPTYS INC	COM	431284108	31	1500	SH	DEFINED	11
HILB ROGAL & HAMILTON CO	COM	431294107	624	19960	SH	Defined	12
HILFIGER TOMMY CORP	ORD	G8915Z102	7	1000	SH	DEFINED	11
HILFIGER TOMMY CORP	ORD	G8915Z102	16	2200	SH	Defined	12
HILFIGER TOMMY CORP	ORD	G8915Z102	12201	1687602	SH	DEFINED	6
HILLENBRAND INDS INC	COM	431573104	19722	386860	SH	DEFINED	3
HILLENBRAND INDS INC	COM	431573104	48190	945279	SH	Defined	12
HILLENBRAND INDS INC	COM	431573104	640	12553	SH	DEFINED	2
HILTON HOTELS CORP	COM	432848109	23	2000	SH	DEFINED	2
HILTON HOTELS CORP	COM	432848109	278	23967	SH	Defined	12
HILTON HOTELS CORP	COM	432848109	12	1000	SH	DEFINED	11
HISPANIC BROADCASTING CORP	CL A	43357B104	0	15	SH	Defined	12
HITACHI LIMITED	ADR 10 COM	433578507	11	300	SH	DEFINED	11
HMN FINL INC	COM	40424G108	486	30300	SH	DEFINED	6
HOLLINGER INTL INC	CL A	435569108	59	7500	SH	Defined	12
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	70	12000	SH	Defined	12
HOLLY CORP	COM PAR \$0.01	435758305	0	16	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	8	281	SH	Defined	12
HOLLYWOOD ENTMT CORP	COM	436141105	16928	1058650	SH	DEFINED	3
HOLOGIC INC	COM	436440101	0	25	SH	Defined	12
HOME DEPOT INC	COM	437076102	284	11645	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	13648	560265	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	1326	54439	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	1166	44271	SH	DEFINED	9
HOME DEPOT INC	COM	437076102	23057	946519	SH	Defined	12
HOME DEPOT INC	COM	437076102	260167	10680100	SH	Defined	10
HOME DEPOT INC	COM	437076102	21	862	SH	DEFINED	7
HOME DEPOT INC	COM	437076102	14173	581795	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	6783	189925	SH	DEFINED	14

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

HOME DEPOT INC	COM	437076102	52	2131.59	SH	DEFINED	4
HOME DEPOT INC	COM	437076102	625	25199	SH	DEFINED	
HOME DEPOT INC	COM	437076102	9734	399590	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	144738	5941610	SH	DEFINED	8
HOME PPTYS N Y INC	COM	437306103	62	1855	SH	Defined	12
HOMESTORE INC	COM	437852106	11	20000	SH	Defined	12
HON INDS INC	COM	438092108	853	29924	SH	Defined	12
HON INDS INC	COM	438092108	4421	155130	SH	DEFINED	3
HON INDS INC	COM	438092108	34	1200	SH	DEFINED	11
HONDA MOTOR LTD	AMERN SHS	438128308	193	11643	SH	DEFINED	6
HONDA MOTOR LTD	AMERN SHS	438128308	133	8000	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	6615	309670	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	316	14800	SH	DEFINED	1
HONEYWELL INTL INC	COM	438516106	2468	78640	SH	DEFINED	14
HONEYWELL INTL INC	COM	438516106	6498	304203	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	30053	1406954	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	4394	205721	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	1484	66002	SH	DEFINED	9
HONEYWELL INTL INC	COM	438516106	1527	71500	SH	DEFINED	8
HONEYWELL INTL INC	COM	438516106	8117	380000	SH	Defined	10
HONEYWELL INTL INC	COM	438516106	5829	272892	SH	Defined	12
HONEYWELL INTL INC	COM	438516106	3583	167733	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	193	9050	SH	DEFINED	11
HOOPER HOLMES INC	COM	439104100	33	6500	SH	Defined	12
HOOPER HOLMES INC	COM	439104100	184	36800	SH	DEFINED	7
HOOPER HOLMES INC	COM	439104100	4	800	SH	DEFINED	11
HOOVERS INC	COM	439321100	112	16026	SH	Defined	12
HORACE MANN EDUCATORS CORP N	COM	440327104	28	2150	SH	Defined	12
HORIZON GROUP PPTYS INC	COM	44041U102	2	633	SH	Defined	12
HORIZON HEALTH CORP	COM	44041Y104	1077	63300	SH	DEFINED	6
HORIZON HEALTH CORP	COM	44041Y104	23	1338	SH	Defined	12
HORIZON ORGANIC HOLDING	COM	44043T103	7	550	SH	Defined	12
HORMEL FOODS CORP	COM	440452100	205	9703	SH	Defined	12
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	147	4820	SH	DEFINED	3
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	2078	68012	SH	Defined	12
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	377	13250	SH	DEFINED	9
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	17	550	SH	DEFINED	11
HOST MARRIOTT CORP NEW	COM	44107P104	24	3500	SH	DEFINED	2
HOST MARRIOTT CORP NEW	COM	44107P104	4209	608240	SH	DEFINED	6
HOST MARRIOTT CORP NEW	COM	44107P104	151	20293	SH	DEFINED	9
HOST MARRIOTT CORP NEW	COM	44107P104	510	73692	SH	Defined	12
HOT TOPIC INC	COM	441339108	14	600	SH	Defined	12
HOTELS COM	COM	44147T108	9255	160470	SH	DEFINED	3
HOTELS COM	COM	44147T108	12	200	SH	Defined	12
HOUSEHOLD INTL INC	COM	441815107	1240	43855	SH	DEFINED	6
HOUSEHOLD INTL INC	COM	441815107	35	1226	SH	DEFINED	11
HOUSEHOLD INTL INC	COM	441815107	769	27192	SH	Defined	12
HOUSEHOLD INTL INC	COM	441815107	51	1800	SH	DEFINED	2
HOUSTON EXPL CO	COM	442120101	5	200	SH	Defined	12
HOUSTON EXPL CO	COM	442120101	13906	515030	SH	DEFINED	3
HOUSTON EXPL CO	COM	442120101	9890	366300	SH	DEFINED	6
HOVNANIAN ENTERPRISES INC	CL A	442487203	8899	257580	SH	DEFINED	3
HPSC INC	COM	404264103	7	1000	SH	Defined	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	144	16950	SH	Defined	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	12	1375	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	2007	235890	SH	DEFINED	3
HRPT PPTYS TR	COM SH BEN INT	40426W101	19	2200	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	357	6982	SH	DEFINED	6
HSBC HLDGS PLC	SPON ADR NEW	404280406	23	450	SH	DEFINED	2
HUANENG PWR INTL INC	SPON ADR N	443304100	30	800	SH	DEFINED	2
HUBBELL INC	CL B	443510201	73	2321	SH	DEFINED	11
HUBBELL INC	CL B	443510201	192	6122	SH	DEFINED	2

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

HUBBELL INC	CL A	443510102	2	70	SH	Defined	12
HUBBELL INC	CL B	443510201	125	3981	SH	Defined	12
HUDSON CITY BANCORP	COM	443683107	20	1000	SH	Defined	12
HUDSON RIV BANCORP INC	COM	444128102	69	3000	SH	DEFINED	3
HUDSON UNITED BANCORP	COM	444165104	169	5458	SH	DEFINED	9
HUDSON UNITED BANCORP	COM	444165104	28	900	SH	Defined	12
HUDSON UNITED BANCORP	COM	444165104	30216	981055	SH	DEFINED	3
HUFFY CORP	COM	444356109	6	1200	SH	DEFINED	2
HUFFY CORP	COM	444356109	3	600	SH	Defined	12
HUGHES SUPPLY INC	COM	444482103	16	700	SH	Defined	12
HUGHES SUPPLY INC	COM	444482103	7127	306000	SH	DEFINED	6
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	432	30900	SH	Defined	12
HUMAN GENOME SCIENCES INC	COM	444903108	26	3010	SH	DEFINED	4
HUMAN GENOME SCIENCES INC	COM	444903108	28	3300	SH	DEFINED	2
HUMAN GENOME SCIENCES INC	COM	444903108	57	6720	SH	Defined	12
HUMANA INC	COM	444859102	40	4136	SH	Defined	12
HUMANA INC	COM	444859102	1	150	SH	DEFINED	2
HUMANA INC	COM	444859102	10	1000	SH	DEFINED	11
HUMANA INC	COM	444859102	10574	1101425	SH	DEFINED	6
HUMANA INC	COM	444859102	5868	611290	SH	DEFINED	3
HUMBOLDT BANCORP	COM	445069107	806	63000	SH	DEFINED	7
HUMBOLDT BANCORP	COM	445069107	186	14500	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	9949	369580	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	1405	52185	SH	Defined	12
HUNTINGTON BANCSHARES INC	COM	446150104	977	52529	SH	Defined	12
HUNTINGTON BANCSHARES INC	COM	446150104	4529	243644	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	12	652	SH	DEFINED	6
HUTCHINSON TECHNOLOGY INC	COM	448407106	21005	849700	SH	DEFINED	3
HUTTIG BLDG PRODS INC	COM	448451104	1	292	SH	Defined	12
HYDRIL CO	COM	448774109	172	6900	SH	DEFINED	3
HYDROGENICS CORP	COM	448882100	4	1000	SH	Defined	12
HYPERION 2005 INVT GRADE OPP	COM	448918102	6	600	SH	Defined	12
HYPERION SOLUTIONS CORP	COM	44914M104	12	500	SH	Defined	12
HYPERION SOLUTIONS CORP	COM	44914M104	10436	430340	SH	DEFINED	3
HYPERION STRATEGIC MTG INC F	COM	44915C105	45	3112	SH	Defined	12
HYPERION TOTAL RETURN & INCO	COM	449145101	89	8870	SH	Defined	12
HYTEK MICROSYSTEMS INC	COM	449180108	1	1400	SH	Defined	12
I2 TECHNOLOGIES INC	COM	465754109	10	12818	SH	Defined	12
IBERIABANK CORP	COM	450828108	65	1600	SH	Defined	12
IBERIABANK CORP	COM	450828108	4828	118625	SH	DEFINED	7
IBERIABANK CORP	COM	450828108	2365	58100	SH	DEFINED	6
IBERIABANK CORP	COM	450828108	53	1300	SH	DEFINED	11
IBIS TECHNOLOGY CORP	COM	450909106	26	6070	SH	Defined	12
ICICI BK LTD	ADR	45104G104	43	6800	SH	DEFINED	3
ICN PHARMACEUTICALS INC NEW	COM	448924100	118	13213	SH	Defined	12
ICN PHARMACEUTICALS INC NEW	COM	448924100	12061	1353600	SH	DEFINED	6
ICOS CORP	COM	449295104	6	300	SH	Defined	12
ICU MED INC	COM	44930G107	89	3225	SH	Defined	12
ID BIOMEDICAL CORP	COM	44936D108	12	1815	SH	Defined	12
IDACORP INC	COM	451107106	221	9700	SH	Defined	12
IDACORP INC	COM	451107106	3979	174500	SH	DEFINED	6
IDACORP INC	COM	451107106	21	900	SH	DEFINED	11
IDEC PHARMACEUTICALS CORP	COM	449370105	12	350	SH	DEFINED	2
IDEC PHARMACEUTICALS CORP	COM	449370105	34	1005	SH	DEFINED	4
IDEC PHARMACEUTICALS CORP	COM	449370105	159	4622	SH	Defined	12
IDENTIX INC	COM	451906101	11	2476	SH	Defined	12
IDENTIX INC	COM	451906101	1	300	SH	DEFINED	2
IDEX CORP	COM	45167R104	6	200	SH	Defined	12
IDEXX LABS INC	COM	45168D104	160	4580	SH	Defined	12
IDEXX LABS INC	COM	45168D104	42068	1202960	SH	DEFINED	3
IDT CORP	CL B	448947309	493	32700	SH	DEFINED	6
IGATE CORP	COM	45169U105	29	10300	SH	Defined	12

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

IGEN INC	COM	449536101	2300	65000	SH	DEFINED
IGEN INC	COM	449536101	8954	253019	SH	Defined 12
IHOP CORP	COM	449623107	4481	198800	SH	DEFINED 6
IHOP CORP	COM	449623107	11	500	SH	Defined 12
II VI INC	COM	902104108	2	100	SH	Defined 12
IKON OFFICE SOLUTIONS INC	COM	451713101	88	12372	SH	Defined 12
IKON OFFICE SOLUTIONS INC	COM	451713101	2	350	SH	DEFINED 11
IKON OFFICE SOLUTIONS INC	COM	451713101	259	36600	SH	DEFINED
IKON OFFICE SOLUTIONS INC	COM	451713101	3420	481710	SH	DEFINED 6
ILLINOIS TOOL WKS INC	COM	452308109	1589	27328	SH	Defined 12
ILLINOIS TOOL WKS INC	COM	452308109	81	1400	SH	DEFINED 4
ILLINOIS TOOL WKS INC	COM	452308109	646	11110	SH	DEFINED 3
ILLINOIS TOOL WKS INC	COM	452308109	8071	138802	SH	DEFINED 2
ILLINOIS TOOL WKS INC	COM	452308109	223	3843	SH	DEFINED 11
ILLINOIS TOOL WKS INC	COM	452308109	17	200	SH	DEFINED 14
ILLUMINA INC	COM	452327109	10	4625	SH	Defined 12
IMAGE ENTMT INC	COM NEW	452439201	2	1000	SH	Defined 12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	21	1113	SH	Defined 12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	9	480	SH	DEFINED 2
IMATION CORP	COM	45245A107	26	700	SH	DEFINED 14
IMATION CORP	COM	45245A107	162	4344	SH	Defined 12
IMATION CORP	COM	45245A107	16091	432320	SH	DEFINED 3
IMC GLOBAL INC	COM	449669100	22887	2379103	SH	DEFINED 6
IMC GLOBAL INC	COM	449669100	0	29	SH	DEFINED 2
IMC GLOBAL INC	COM	449669100	90	9380	SH	Defined 12
IMCLONE SYS INC	COM	45245W109	33	2000	SH	DEFINED 9
IMCLONE SYS INC	COM	45245W109	17	1000	SH	DEFINED 2
IMCLONE SYS INC	COM	45245W109	758	45730	SH	Defined 12
IMMUCOR INC	COM	452526106	82	3750	SH	Defined 12
IMMUCOR INC	COM	452526106	1337	61175	SH	DEFINED 3
IMMUNE RESPONSE CORP DEL	COM NEW	45252T205	0	20	SH	Defined 12
IMMUNOGEN INC	COM	45253H101	3	1125	SH	Defined 12
IMMUNOMEDICS INC	COM	452907108	46	17260	SH	Defined 12
IMPAC MTG HLDGS INC	COM	45254P102	162	12485	SH	Defined 12
IMPATH INC	COM	45255G101	40	2000	SH	DEFINED 14
IMPATH INC	COM	45255G101	5	400	SH	Defined 12
IMPAX LABORATORIES INC	COM	45256B101	0	15	SH	Defined 12
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	7289	1214800	SH	DEFINED 6
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	2	300	SH	DEFINED 11
IMPERIAL OIL LTD	COM NEW	453038408	129	4000	SH	DEFINED 11
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	12	375	SH	DEFINED 2
IMS HEALTH INC	COM	449934108	316	20212	SH	Defined 12
IMS HEALTH INC	COM	449934108	55	3500	SH	DEFINED 3
IMS HEALTH INC	COM	449934108	318	20354	SH	DEFINED 2
INAMED CORP	COM	453235103	3326	92970	SH	DEFINED 3
INCO LTD	PFD CV E 5.5%	453258808	75	1000	SH	DEFINED 14
INCYTE GENOMICS INC	COM	45337C102	1	400	SH	Defined 12
INCYTE GENOMICS INC	COM	45337C102	0	50	SH	DEFINED 11
INDEPENDENCE CMNTY BK CORP	COM	453414104	1093	41320	SH	DEFINED 3
INDEPENDENCE CMNTY BK CORP	COM	453414104	150	5688	SH	Defined 12
INDEPENDENCE CMNTY BK CORP	COM	453414104	1	50	SH	DEFINED 6
INDEPENDENCE FED SVGS BK	COM	453432106	3	220	SH	Defined 12
INDEPENDENCE HLDG CO NEW	COM NEW	453440307	115	5985	SH	DEFINED 6
INDEPENDENT BANK CORP MASS	COM	453836108	36	1800	SH	DEFINED 11
INDEPENDENT BANK CORP MASS	COM	453836108	1023	51122	SH	Defined 12
INDEVUS PHARMACEUTICALS INC	COM	454072109	61	25595	SH	Defined 12
INDYMAC BANCORP INC	COM	456607100	39	2000	SH	Defined 12
INDYMAC BANCORP INC	COM	456607100	16897	868750	SH	DEFINED 6
INERGY L P	UNIT LTD PTNR	456615103	32	1000	SH	Defined 12
INFORMATICA CORP	COM	45666Q102	23	3556	SH	Defined 12
INFORMATION HLDGS INC	COM	456727106	0	4	SH	Defined 12
INFOSPACE INC	COM NEW	45678T201	2053	189560	SH	DEFINED 3

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

INFOSPACE INC	COM NEW	45678T201	2	202	SH	Defined	12
INFOUSA INC NEW	COM	456818301	6963	1450702	SH	DEFINED	6
ING GROUP N V	SPONSORED ADR	456837103	5183	444132	SH	DEFINED	6
ING GROUP N V	SPONSORED ADR	456837103	377	32266	SH	DEFINED	2
ING PRIME RATE TR	SH BEN INT	44977W106	58	8683	SH	Defined	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	128	3310	SH	DEFINED	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2790	72309	SH	Defined	12
INGRAM MICRO INC	CL A	457153104	104	9400	SH	DEFINED	3
INGRAM MICRO INC	CL A	457153104	177	16050	SH	DEFINED	5
INGRAM MICRO INC	CL A	457153104	108	9820	SH	Defined	12
INGRAM MICRO INC	CL A	457153104	3	310	SH	DEFINED	6
INKINE PHARMACEUTICALS INC	COM	457214104	16	8700	SH	Defined	12
INKINE PHARMACEUTICALS INC	COM	457214104	143	68575	SH	DEFINED	9
INNKEEPERS USA TR	COM	4576J0104	684	105286	SH	Defined	12
INNKEEPERS USA TR	COM	4576J0104	13	2000	SH	DEFINED	2
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	17	3059	SH	Defined	12
INNOVO GROUP INC	COM PAR \$0.01	457954600	0	33	SH	Defined	12
INSIGHT ENTERPRISES INC	COM	45765U103	5305	752519	SH	DEFINED	6
INSIGHTFUL CORP	COM	45770X100	1	1000	SH	Defined	12
INSITE VISION INC	COM	457660108	0	500	SH	Defined	12
INSITUFORM EAST INC	COM	457662104	0	1000	SH	Defined	12
INSITUFORM TECHNOLOGIES INC	CL A	457667103	465	34553	SH	Defined	12
INSITUFORM TECHNOLOGIES INC	CL A	457667103	13	1000	SH	DEFINED	11
INSMED INC	COM NEW	457669208	1	2100	SH	Defined	12
INSPIRE PHARMACEUTICALS INC	COM	457733103	14	879	SH	Defined	12
INSTINET GROUP INC	COM	457750107	0	100	SH	DEFINED	6
INSURED MUN INCOME FD	COM	45809F104	37	2620	SH	Defined	12
INTEGRA BK CORP	COM	45814P105	86	5000	SH	Defined	12
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	5	200	SH	Defined	12
INTEGRAMED AMER INC	COM NEW	45810N302	93	16102	SH	DEFINED	6
INTEGRATED CIRCUIT SYS INC	COM	45811K208	6564	302470	SH	DEFINED	3
INTEGRATED DEFENSE TECHNOLOG	COM	45819B101	4	300	SH	Defined	12
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	16	2025	SH	Defined	12
INTEGRATED ELECTRICAL SVC	COM	45811E103	2223	520500	SH	DEFINED	6
INTEGRATED SILICON SOLUTION	COM	45812P107	0	200	SH	Defined	12
INTEL CORP	COM	458140100	4507	259746	SH	DEFINED	9
INTEL CORP	COM	458140100	238	14640	SH	DEFINED	4
INTEL CORP	COM	458140100	2072	127274	SH	DEFINED	5
INTEL CORP	COM	458140100	18771	1153007	SH	Defined	12
INTEL CORP	COM	458140100	685	30665	SH	DEFINED	14
INTEL CORP	COM	458140100	44	2706	SH	DEFINED	7
INTEL CORP	COM	458140100	26049	1600032	SH	DEFINED	1
INTEL CORP	COM	458140100	25890	1590272	SH	DEFINED	2
INTEL CORP	COM	458140100	1986	121978	SH	DEFINED	11
INTEL CORP	COM	458140100	19679	1208788	SH	DEFINED	3
INTEL CORP	COM	458140100	3	200	SH	DEFINED	6
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	0	300	SH	Defined	12
INTELLI-CHECK INC	COM	45817G102	57	8100	SH	Defined	12
INTER TEL INC	COM	458372109	18080	1204530	SH	DEFINED	3
INTERCEPT INC	COM	45845L107	846	205858	SH	DEFINED	6
INTERDIGITAL COMMUNICATIONS	COM	45866A105	785	34672	SH	Defined	12
INTERFACE INC	CL A	458665106	7	2000	SH	Defined	12
INTERGRAPH CORP	COM	458683109	26	1500	SH	Defined	12
INTERGRAPH CORP	COM	458683109	741	42740	SH	DEFINED	6
INTERLAND INC	COM	458727104	1	1145	SH	Defined	12
INTERMAGNETICS GEN CORP	COM	458771102	7	370	SH	Defined	12
INTERMUNE INC	COM	45884X103	0	10	SH	Defined	12
INTERNAP NETWORK SVCS CORP	COM	45885A102	11	27315	SH	Defined	12
INTERNATIONAL ALUM CORP	COM	458884103	91	5000	SH	Defined	12
INTERNATIONAL ASSETS HLDG CO	COM	459028106	5	2515	SH	Defined	12
INTERNATIONAL BANCSHARES COR	COM	459044103	364	9375	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	617	7841	SH	DEFINED	

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

INTERNATIONAL BUSINESS MACHS	COM	459200101	180	2301	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	2726	34759	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	260391	3320048	SH	Defined	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	5529	47981	SH	DEFINED	14
INTERNATIONAL BUSINESS MACHS	COM	459200101	2256	28039	SH	DEFINED	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	3713	47339	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	18323	233620	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	6942	88517	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	30098	383752	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	11155	142233	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	46566	593726	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	44858	571944	SH	Defined	12
INTERNATIONAL BUSINESS MACHS	COM	459200101	145738	1858192	SH	DEFINED	8
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1104	35495	SH	Defined	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1463	17864	SH	Defined	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	459	5600	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	49	600	SH	DEFINED	4
INTERNATIONAL GAME TECHNOLOG	COM	459902102	41	500	SH	DEFINED	14
INTERNATIONAL MULTIFOODS COR	COM	460043102	442	22900	SH	DEFINED	3
INTERNATIONAL RECTIFIER CORP	COM	460254105	11	540	SH	DEFINED	2
INTERNATIONAL RECTIFIER CORP	COM	460254105	20174	1025640	SH	DEFINED	3
INTERNATIONAL RECTIFIER CORP	COM	460254105	208	10575	SH	Defined	12
INTERNATIONAL RECTIFIER CORP	COM	460254105	1	50	SH	DEFINED	6
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	85	12700	SH	Defined	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	54	1350	SH	Defined	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	171	4270	SH	DEFINED	3
INTERNET ARCHITECTURE HOLDR	DEPOSTRY RCPT	46060A107	3	100	SH	DEFINED	2
INTERNET CAP GROUP INC	COM	46059C106	20	70330	SH	Defined	12
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	17	600	SH	Defined	12
INTERNET PICTURES CORP	COM NEW	46059S200	1	1175	SH	Defined	12
INTERNET SEC SYS INC	COM	46060X107	840	84480	SH	DEFINED	3
INTERNET SEC SYS INC	COM	46060X107	22	2185	SH	Defined	12
INTERNET SEC SYS INC	COM	46060X107	2	211	SH	DEFINED	2
INTERPOOL INC	COM	46062R108	2	150	SH	DEFINED	7
INTERPOOL INC	COM	46062R108	5223	388350	SH	DEFINED	6
INTERPORE INTL	COM	46062W107	4	500	SH	Defined	12
INTERPUBLIC GROUP COS INC	NOTE 1.870% 6/0	460690AJ9	2435	2900000	PRN	DEFINED	15
INTERPUBLIC GROUP COS INC	COM	460690100	31620	3400000	SH	Defined	13
INTERPUBLIC GROUP COS INC	COM	460690100	289	31091	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	42498	4569700	SH	Defined	10
INTERPUBLIC GROUP COS INC	COM	460690100	17	1800	SH	DEFINED	2
INTERPUBLIC GROUP COS INC	COM	460690100	3992	429200	SH	DEFINED	8
INTERPUBLIC GROUP COS INC	COM	460690100	68	7328	SH	Defined	12
INTERPUBLIC GROUP COS INC	COM	460690100	2708	291133	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	78	4984	SH	Defined	12
INTERSTATE BAKERIES CORP DEL	COM	46072H108	379	36100	SH	DEFINED	3
INTERSTATE BAKERIES CORP DEL	COM	46072H108	158	15085	SH	Defined	12
INTERSTATE BAKERIES CORP DEL	COM	46072H108	6059	577000	SH	DEFINED	6
INTERSTATE BAKERIES CORP DEL	COM	46072H108	5	450	SH	DEFINED	11
INTERSTATE HOTELS & RESRTS I	COM	46088S106	2	499	SH	Defined	12
INTERTAN INC	COM	461120107	3	720	SH	Defined	12
INTERVOICE INC NEW	COM	461142101	0	271	SH	Defined	12
INTERWOVEN INC	COM	46114T102	2	1058	SH	Defined	12
INTEST CORP	COM	461147100	15	4700	SH	DEFINED	6
INTL PAPER CO	COM	460146103	39	1150	SH	DEFINED	11
INTL PAPER CO	COM	460146103	509	15055	SH	DEFINED	5
INTL PAPER CO	COM	460146103	3703	109567	SH	DEFINED	2
INTL PAPER CO	COM	460146103	2563	51600	SH	DEFINED	14
INTL PAPER CO	COM	460146103	3857	114100	SH	DEFINED	6
INTL PAPER CO	COM	460146103	1004	29704	SH	Defined	12
INTRABIOTICS PHARMACEUTICALS	COM	46116T100	3	14700	SH	Defined	12
INTRADO INC	COM	46117A100	128	16195	SH	Defined	12

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

INTRAWARE INC	COM	46118M103	0	100	SH	Defined	12
INTUIT	COM	461202103	1430	38445	SH	DEFINED	2
INTUIT	COM	461202103	365	9811	SH	Defined	12
INTUIT	COM	461202103	3899	104800	SH	DEFINED	3
INTUIT	COM	461202103	20	375	SH	DEFINED	14
INTUITIVE SURGICAL INC	COM	46120E107	6	1000	SH	DEFINED	2
INVACARE CORP	COM	461203101	566	17989	SH	Defined	12
INVACARE CORP	COM	461203101	252	8000	SH	DEFINED	2
INVESTMENT GRADE MUN INCOME	COM	461368102	15	1000	SH	Defined	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	8145	583000	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	20	1452	SH	Defined	12
INVESTORS FINL SERVICES CORP	COM	461915100	8649	355500	SH	DEFINED	3
INVISION TECHNOLOGIES INC	COM	461851107	8593	382430	SH	DEFINED	3
INVISION TECHNOLOGIES INC	COM	461851107	6	250	SH	Defined	12
INVITROGEN CORP	COM	46185R100	184	6003	SH	Defined	12
INVITROGEN CORP	COM	46185R100	8081	263830	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	2	50	SH	DEFINED	11
INVIVO CORP	COM	461858102	9	693	SH	Defined	12
IOMEGA CORP	COM NEW	462030305	1067	96130	SH	DEFINED	3
IOMEGA CORP	COM NEW	462030305	21	1885	SH	Defined	12
IPC HLDGS LTD	ORD	G4933P101	20174	670450	SH	DEFINED	3
IPC HLDGS LTD	ORD	G4933P101	22	740	SH	Defined	12
IRVINE SENSORS CORP	COM NEW	463664508	0	10	SH	Defined	12
IRWIN FINL CORP	COM	464119106	6	300	SH	DEFINED	2
IRWIN FINL CORP	COM	464119106	8965	460000	SH	DEFINED	6
IRWIN FINL CORP	COM	464119106	659	33800	SH	DEFINED	3
ISCO INTL INC	COM	46426P103	1	2500	SH	Defined	12
ISHARES INC	MSCI HONG KONG	464286871	13	1250	SH	DEFINED	14
ISHARES INC	MSCI HONG KONG	464286871	26	3817	SH	Defined	12
ISHARES INC	MSCI EMU INDEX	464286608	477	8400	SH	DEFINED	14
ISHARES INC	MSCI EMU INDEX	464286608	23	600	SH	Defined	12
ISHARES INC	MSCI UTD KINGD	464286699	117	7100	SH	DEFINED	14
ISHARES INC	MSCI SWITZERLD	464286749	24	1600	SH	DEFINED	14
ISHARES INC	MSCI SWEDEN	464286756	16	1150	SH	DEFINED	14
ISHARES INC	MSCI JAPAN	464286848	527	81560	SH	Defined	12
ISHARES INC	MSCI JAPAN	464286848	308	32400	SH	DEFINED	14
ISHARES INC	MSCI AUSTRALIA	464286103	14	1500	SH	Defined	12
ISHARES INC	MSCI AUSTRALIA	464286103	47	3350	SH	DEFINED	14
ISHARES INC	MSCI SINGAPORE	464286673	9	1600	SH	DEFINED	14
ISHARES TR	DJ US REAL EST	464287739	5	65	SH	Defined	12
ISHARES TR	COHEN&ST RLTY	464287564	524	6400	SH	Defined	12
ISHARES TR	DJ US CON CYCL	464287580	31	757	SH	Defined	12
ISHARES TR	S&P MIDCP GROW	464287606	55	620	SH	Defined	12
ISHARES TR	RUSSELL 1000	464287622	23	500	SH	Defined	12
ISHARES TR	S&P SMLCP GROW	464287887	676	10745	SH	Defined	12
ISHARES TR	RUSL 2000 VALU	464287630	581	5480	SH	Defined	12
ISHARES TR	RUSL 2000 GROW	464287648	279	7300	SH	Defined	12
ISHARES TR	RUSSELL 2000	464287655	793	11008	SH	Defined	12
ISHARES TR	RUSL 3000 VALU	464287663	17	300	SH	Defined	12
ISHARES TR	DJ US UTILS	464287697	701	15333	SH	Defined	12
ISHARES TR	S&P MIDCP VALU	464287705	716	9500	SH	Defined	12
ISHARES TR	DJ US TECH SEC	464287721	165	5081	SH	Defined	12
ISHARES TR	S&P SMLCP VALU	464287879	656	9830	SH	Defined	12
ISHARES TR	S&P EURO PLUS	464287861	44	700	SH	DEFINED	14
ISHARES TR	DJ US BAS MATL	464287838	107	3375	SH	Defined	12
ISHARES TR	DJ CON NON CYCL	464287812	157	4098	SH	Defined	12
ISHARES TR	S&P SMLCAP 600	464287804	796	8705	SH	Defined	12
ISHARES TR	DJ US ENERGY	464287796	424	10696	SH	Defined	12
ISHARES TR	DJ US FINL SEC	464287788	399	6142	SH	Defined	12
ISHARES TR	NASDQ BIO INDX	464287556	174	3406	SH	Defined	12
ISHARES TR	DJ US HEALTHCR	464287762	600	12233	SH	Defined	12
ISHARES TR	MSCI EAFE IDX	464287465	312	2346	SH	DEFINED	14

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

ISHARES TR	DJ US INDUSTRIAL	464287754	9	259	SH	Defined	12
ISHARES TR	DJ US TELECOMM	464287713	455	27001	SH	Defined	12
ISHARES TR	GS CORP BD FD	464287242	1021	9265	SH	Defined	12
ISHARES TR	RUSSELL MIDCAP	464287499	508	10710	SH	Defined	12
ISHARES TR	GLDM SACHS TEC	464287549	16	370	SH	DEFINED	14
ISHARES TR	S&P 500 INDEX	464287200	23	276	SH	DEFINED	4
ISHARES TR	20+ YR TRS BD	464287432	12	135	SH	Defined	12
ISHARES TR	7-10 YR TRS BD	464287440	304	3508	SH	Defined	12
ISHARES TR	1-3 YR TRS BD	464287457	335	4061	SH	Defined	12
ISHARES TR	GLDM SCHS SEMI	464287523	42	1200	SH	Defined	12
ISHARES TR	RUSSELL MCP GR	464287481	26	500	SH	Defined	12
ISHARES TR	S&P MIDCAP 400	464287507	2221	26861	SH	Defined	12
ISHARES TR	GLMN SCHS SOFT	464287515	15	600	SH	Defined	12
ISHARES TR	GLDM SCHS NETW	464287531	14	1000	SH	Defined	12
ISHARES TR	MSCI EAFE IDX	464287465	203	2245	SH	Defined	12
ISHARES TR	S&P 100 IDX FD	464287101	160	3700	SH	Defined	12
ISIS PHARMACEUTICALS INC	COM	464330109	16	4422	SH	Defined	12
ISIS PHARMACEUTICALS INC	COM	464330109	2	690	SH	DEFINED	4
ISLE OF CAPRI CASINOS INC	COM	464592104	2722	231700	SH	DEFINED	6
ISLE OF CAPRI CASINOS INC	COM	464592104	292	25000	SH	Defined	12
ISTAR FINL INC	COM	45031U101	561	19243	SH	Defined	12
ITLA CAP CORP	COM	450565106	2425	73400	SH	DEFINED	6
ITO YOKADO LTD	ADR NEW	465714301	206	7675	SH	DEFINED	2
ITT EDUCATIONAL SERVICES INC	COM	45068B109	46	1660	SH	Defined	12
ITT EDUCATIONAL SERVICES INC	COM	45068B109	2844	101560	SH	DEFINED	3
ITT INDS INC IND	COM	450911102	395	7387	SH	Defined	12
ITT INDS INC IND	COM	450911102	3139	40000	SH	DEFINED	14
ITT INDS INC IND	COM	450911102	66	1240	SH	DEFINED	6
ITT INDS INC IND	COM	450911102	240	4500	SH	DEFINED	2
ITXC CORP	COM	45069F109	0	100	SH	Defined	12
IVAX CORP	COM	465823102	2324	189750	SH	DEFINED	2
IVAX CORP	COM	465823102	223	18199	SH	Defined	12
IVAX CORP	COM	465823102	1447	118095	SH	DEFINED	5
IVAX CORP	COM	465823102	37	3000	SH	DEFINED	11
IVILLAGE INC	COM	46588H105	1	1200	SH	Defined	12
IXYS CORP	COM	46600W106	2	445	SH	Defined	12
J & J SNACK FOODS CORP	COM	466032109	11	375	SH	DEFINED	11
J & J SNACK FOODS CORP	COM	466032109	1752	57785	SH	DEFINED	6
J ALEXANDER CORP	COM	466096104	57	17680	SH	Defined	12
J D EDWARDS & CO	COM	281667105	6	500	SH	Defined	12
J JILL GROUP INC	COM	466189107	36	3100	SH	DEFINED	6
J P MORGAN CHASE & CO	COM	46625H100	80	3385	SH	DEFINED	4
J P MORGAN CHASE & CO	COM	46625H100	12844	541711	SH	DEFINED	3
J P MORGAN CHASE & CO	COM	46625H100	668	28184	SH	DEFINED	11
J P MORGAN CHASE & CO	COM	46625H100	15028	633821	SH	Defined	12
J P MORGAN CHASE & CO	COM	46625H100	2169	84613	SH	DEFINED	9
J P MORGAN CHASE & CO	COM	46625H100	4795	202220	SH	DEFINED	5
J P MORGAN CHASE & CO	COM	46625H100	10140	427666	SH	DEFINED	2
J P MORGAN CHASE & CO	COM	46625H100	170406	7187086	SH	DEFINED	8
J P MORGAN CHASE & CO	COM	46625H100	467	13400	SH	DEFINED	14
J P MORGAN CHASE & CO	COM	46625H100	306566	12929817	SH	Defined	10
J P MORGAN CHASE & CO	COM	46625H100	504	21263	SH	DEFINED	1
J P MORGAN CHASE & CO	COM	46625H100	753	31064	SH	DEFINED	
J P MORGAN CHASE & CO	COM	46625H100	30388	1281674	SH	DEFINED	6
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	9	300	SH	Defined	12
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	15476	546100	SH	DEFINED	3
JABIL CIRCUIT INC	COM	466313103	88	5010	SH	Defined	12
JABIL CIRCUIT INC	COM	466313103	858	49000	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	34672	1914546	SH	DEFINED	6
JACK IN THE BOX INC	COM	466367109	7	400	SH	DEFINED	11
JACKSONVILLE BANCORP INC	COM	469248108	432	15900	SH	DEFINED	6
JACOBS ENGR GROUP INC DEL	COM	469814107	122	2908	SH	Defined	12

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

JAKKS PAC INC	COM	47012E106	3961	382300	SH	DEFINED	6
JAPAN EQUITY FD INC	COM	471057109	89	21000	SH	Defined	12
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	1	230	SH	Defined	12
JARDINE FLEMING INDIA FD INC	COM	471112102	7	1025	SH	Defined	12
JDS UNIPHASE CORP	COM	46612J101	207	72500	SH	DEFINED	6
JDS UNIPHASE CORP	COM	46612J101	28	10000	SH	DEFINED	
JDS UNIPHASE CORP	COM	46612J101	19	6570	SH	DEFINED	2
JDS UNIPHASE CORP	COM	46612J101	305	106902	SH	Defined	12
JDS UNIPHASE CORP	COM	46612J101	188	41500	SH	DEFINED	5
JEFFERIES GROUP INC NEW	COM	472319102	50	1400	SH	Defined	12
JEFFERSON PILOT CORP	COM	475070108	265	6751	SH	DEFINED	9
JEFFERSON PILOT CORP	COM	475070108	5217	135584	SH	DEFINED	2
JEFFERSON PILOT CORP	COM	475070108	7	170	SH	DEFINED	6
JEFFERSON PILOT CORP	COM	475070108	178	4625	SH	DEFINED	11
JEFFERSON PILOT CORP	COM	475070108	1342	34875	SH	DEFINED	7
JEFFERSON PILOT CORP	COM	475070108	5421	140877	SH	Defined	12
JETBLUE AWYS CORP	COM	477143101	25	900	SH	Defined	12
JLG INDS INC	COM	466210101	69	14560	SH	Defined	12
JLG INDS INC	COM	466210101	533	113000	SH	DEFINED	6
JMAR TECHNOLOGIES INC	COM	466212107	0	200	SH	Defined	12
JNI CORP	COM	46622G105	1	500	SH	Defined	12
JO-ANN STORES INC	CL A	47758P109	10052	502600	SH	DEFINED	3
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	208	29697	SH	Defined	12
JOHN HANCOCK PREFERRED INC F	COM	41013X106	230	9372	SH	Defined	12
JOHNSON & JOHNSON	COM	478160104	16592	286718	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	6584	113779	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	9996	172725	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	53191	919138	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	1487	25939	SH	DEFINED	9
JOHNSON & JOHNSON	COM	478160104	35631	615708	SH	Defined	12
JOHNSON & JOHNSON	COM	478160104	8835	152663	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	4898	84640	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	28251	488183	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	6829	118000	SH	Defined	10
JOHNSON & JOHNSON	COM	478160104	963	11320	SH	DEFINED	14
JOHNSON CTLS INC	COM	478366107	266	2500	SH	DEFINED	14
JOHNSON CTLS INC	COM	478366107	17	230	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	275	3797	SH	Defined	12
JOHNSON CTLS INC	COM	478366107	14	200	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	938	12950	SH	DEFINED	2
JOHNSON OUTDOORS INC	CL A	479167108	778	87400	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	132	4825	SH	Defined	12
JONES APPAREL GROUP INC	COM	480074103	594	21639	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	5	200	SH	DEFINED	2
JONES APPAREL GROUP INC	COM	480074103	916	33400	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	26	1050	SH	Defined	12
JOULE INC	COM	481109106	5	5300	SH	Defined	12
JOURNAL REGISTER CO	COM	481138105	221	14490	SH	DEFINED	3
JOY GLOBAL INC	COM	481165108	524	48379	SH	Defined	12
JUNIPER NETWORKS INC	COM	48203R104	3	400	SH	DEFINED	2
JUNIPER NETWORKS INC	COM	48203R104	276	33800	SH	DEFINED	6
JUNIPER NETWORKS INC	COM	48203R104	24	3000	SH	DEFINED	
JUNIPER NETWORKS INC	COM	48203R104	66	8085	SH	Defined	12
K MART CORP	COM	482584109	8	70905	SH	Defined	12
K MART CORP	COM	482584109	0	650	SH	DEFINED	2
K MART CORP	COM	482584109	0	650	SH	DEFINED	11
K V PHARMACEUTICAL CO	CL A	482740206	18	1000	SH	Defined	12
K-SWISS INC	CL A	482686102	15	600	SH	DEFINED	11
K-SWISS INC	CL A	482686102	565	22130	SH	DEFINED	3
K2 INC	COM	482732104	15	2000	SH	DEFINED	3
KADANT INC	COM	48282T104	1	79	SH	DEFINED	7
KADANT INC	COM	48282T104	3	170	SH	Defined	12

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

KAMAN CORP	CL A	483548103	3499	357800	SH	DEFINED	6
KAMAN CORP	CL A	483548103	10	1065	SH	Defined	12
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	358	9730	SH	Defined	12
KANEB SERVICES LLC	COM	484173109	2	100	SH	Defined	12
KANSAS CITY LIFE INS CO	COM	484836101	133	3110	SH	Defined	12
KANSAS CITY SOUTHERN	COM NEW	485170302	828	73712	SH	Defined	12
KANSAS CITY SOUTHERN	COM NEW	485170302	208	18498	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW	485170302	6602	587876	SH	DEFINED	2
KAYDON CORP	COM	486587108	414	22000	SH	DEFINED	2
KAYDON CORP	COM	486587108	11	558	SH	DEFINED	11
KAYDON CORP	COM	486587108	54	2860	SH	Defined	12
KB HOME	COM	48666K109	10237	225235	SH	DEFINED	3
KB HOME	COM	48666k109	578	12724	SH	DEFINED	4
KB HOME	COM	48666K109	4	90	SH	DEFINED	6
KB HOME	COM	48666K109	61	1350	SH	Defined	12
KCS ENERGY INC	COM	482434206	18	6350	SH	Defined	12
KEANE INC	COM	486665102	26	3200	SH	Defined	12
KEANE INC	COM	486665102	4829	590301	SH	DEFINED	6
KEITH COMPANIES INC	COM	487539108	673	71710	SH	DEFINED	6
KEITHLEY INSTRS INC	COM	487584104	275	25400	SH	DEFINED	3
KELLOGG CO	COM	487836108	56	1840	SH	DEFINED	2
KELLOGG CO	COM	487836108	69	2259	SH	DEFINED	11
KELLOGG CO	COM	487836108	198	4400	SH	DEFINED	14
KELLOGG CO	COM	487836108	959	31301	SH	Defined	12
KELLWOOD CO	COM	488044108	23	800	SH	Defined	12
KELLWOOD CO	COM	488044108	13220	456810	SH	DEFINED	3
KELLY SVCS INC	CL A	488152208	54	2500	SH	Defined	12
KEMET CORP	COM	488360108	176	22525	SH	Defined	12
KEMET CORP	COM	488360108	1	170	SH	DEFINED	6
KENDLE INTERNATIONAL INC	COM	48880L107	3	1000	SH	Defined	12
KENDLE INTERNATIONAL INC	COM	48880L107	6	1841	SH	DEFINED	2
KENNAMETAL INC	COM	489170100	14	500	SH	Defined	12
KENNEDY-WILSON INC	COM NEW	489399204	0	100	SH	Defined	12
KERR MCGEE CORP	COM	492386107	698	17184	SH	Defined	12
KERR MCGEE CORP	COM	492386107	282	6940	SH	DEFINED	2
KERR MCGEE CORP	COM	492386107	4219	103900	SH	DEFINED	6
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	9	405	SH	Defined	12
KEY ENERGY SVCS INC	COM	492914106	6107	605890	SH	DEFINED	3
KEY ENERGY SVCS INC	COM	492914106	227	22542	SH	Defined	12
KEYCORP NEW	COM	493267108	1367	60600	SH	Defined	12
KEYCORP NEW	COM	493267108	926	41032	SH	DEFINED	2
KEYCORP NEW	COM	493267108	265	11730	SH	DEFINED	5
KEYCORP NEW	COM	493267108	638	27300	SH	DEFINED	9
KEYCORP NEW	COM	493267108	18562	822800	SH	DEFINED	6
KEYCORP NEW	COM	493267108	120	5339	SH	DEFINED	11
KEYCORP NEW	COM	493267108	8759	388250	SH	DEFINED	3
KEYSPAN CORP	COM	49337W100	337	10384	SH	DEFINED	9
KEYSPAN CORP	COM	49337W100	129	4009	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	5	140	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	349	10812	SH	Defined	12
KEYSPAN CORP	COM	49337W100	28	875	SH	DEFINED	11
KFORCE INC	COM	493732101	1	237	SH	Defined	12
KFX INC	COM	48245L107	190	75500	SH	Defined	12
KIMBERLY CLARK CORP	COM	494368103	7452	163933	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	1137	25000	SH	Defined	10
KIMBERLY CLARK CORP	COM	494368103	2952	64945	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	9555	210194	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	6241	137287	SH	Defined	12
KIMBERLY CLARK CORP	COM	494368103	9	200	SH	DEFINED	4
KIMBERLY CLARK CORP	COM	494368103	2676	57651	SH	DEFINED	9
KIMBERLY CLARK CORP	COM	494368103	132	2901	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	281	6173	SH	DEFINED	11

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

KIMBERLY CLARK CORP	COM	494368103	214	3200	SH	DEFINED	14
KIMBERLY CLARK CORP	COM	494368103	91	2000	SH	DEFINED	7
KIMCO REALTY CORP	COM	49446R109	70	2000	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	176	5000	SH	DEFINED	7
KIMCO REALTY CORP	COM	49446R109	121	3450	SH	Defined	12
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	9026	243933	SH	Defined	12
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1216	32856	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	965	25359	SH	DEFINED	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	87	2350	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	53	1181	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	2092	46485	SH	Defined	12
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	9	275	SH	Defined	12
KINDRED HEALTHCARE INC	COM	494580103	3184	281500	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	1	55	SH	DEFINED	2
KINDRED HEALTHCARE INC	COM	494580103	0	5	SH	Defined	12
KING PHARMACEUTICALS INC	COM	495582108	179	15010	SH	Defined	12
KING PHARMACEUTICALS INC	COM	495582108	6070	508780	SH	DEFINED	3
KING POWER INTERNATIONAL GRO	COM	495611105	4	1250	SH	Defined	12
KIRKLANDS INC	COM	497498105	31	2500	SH	Defined	12
KLA-TENCOR CORP	COM	482480100	147	4081	SH	Defined	12
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	40	6500	SH	DEFINED	11
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	6	1025	SH	Defined	12
KMART FING I	PFD TRCV 7.75%	498778208	0	150	SH	Defined	12
KMART FING I	PFD TRCV 7.75%	498778208	0	200	SH	DEFINED	2
KNAPE & VOGT MFG CO	COM	498782101	165	14900	SH	DEFINED	6
KNIGHT RIDDER INC	COM	499040103	117	2000	SH	DEFINED	3
KNIGHT RIDDER INC	COM	499040103	35	600	SH	DEFINED	14
KNIGHT RIDDER INC	COM	499040103	105	1790	SH	DEFINED	11
KNIGHT RIDDER INC	COM	499040103	2	40	SH	DEFINED	6
KNIGHT RIDDER INC	COM	499040103	440	7300	SH	DEFINED	9
KNIGHT RIDDER INC	COM	499040103	1944	33238	SH	Defined	12
KNIGHT TRADING GROUP INC	COM	499063105	29	7405	SH	Defined	12
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	179	13175	SH	Defined	12
KOGER EQUITY INC	COM	500228101	31	2000	SH	Defined	12
KOHL'S CORP	COM	500255104	912	16120	SH	DEFINED	5
KOHL'S CORP	COM	500255104	10	172	SH	DEFINED	2
KOHL'S CORP	COM	500255104	317	5609	SH	Defined	12
KOHL'S CORP	COM	500255104	10508	185725	SH	DEFINED	1
KOHL'S CORP	COM	500255104	85	1500	SH	DEFINED	7
KOHL'S CORP	COM	500255104	3	55	SH	DEFINED	11
KOHL'S CORP	COM	500255104	22	270	SH	DEFINED	14
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1840	118000	SH	Defined	10
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	19522	1252189	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	152	9746	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	168	10774	SH	DEFINED	2
KOOKMIN BK NEW	SPONSORED ADR	50049M109	244	10630	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	6131	266560	SH	DEFINED	6
KOPIN CORP	COM	500600101	26	5150	SH	Defined	12
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	40	5000	SH	DEFINED	2
KOREA FD	COM	500634100	50	4300	SH	Defined	12
KOS PHARMACEUTICALS INC	COM	500648100	40	2300	SH	Defined	12
KOSS CORP	COM	500692108	343	19600	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	56	1985	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	1827	64773	SH	Defined	12
KRAFT FOODS INC	CL A	50075N104	6172	218875	SH	DEFINED	7
KRAFT FOODS INC	CL A	50075N104	10	351	SH	DEFINED	2
KRAFT FOODS INC	CL A	50075N104	166	4000	SH	DEFINED	14
KRAFT FOODS INC	CL A	50075N104	6163	218550	SH	DEFINED	6
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	67	4450	SH	Defined	12
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	179	11700	SH	DEFINED	9
KRISPY KREME DOUGHNUTS INC	COM	501014104	276	8144	SH	Defined	12
KROGER CO	COM	501044101	1975	102200	SH	DEFINED	14

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

KROGER CO	COM	501044101	242558	18445510	SH	Defined	10
KROGER CO	COM	501044101	4285	325854	SH	DEFINED	2
KROGER CO	COM	501044101	141216	10738826	SH	DEFINED	8
KROGER CO	COM	501044101	594	44102	SH	DEFINED	
KROGER CO	COM	501044101	200	15225	SH	DEFINED	11
KROGER CO	COM	501044101	1	100	SH	DEFINED	6
KROGER CO	COM	501044101	3812	289875	SH	Defined	12
KRONOS INC	COM	501052104	76	2160	SH	Defined	12
KT CORP	SPONSORED ADR	48268K101	937	54600	SH	DEFINED	6
KT CORP	SPONSORED ADR	48268K101	18528	1079100	SH	DEFINED	3
KUBOTA CORP	ADR	501173207	1023	79028	SH	DEFINED	6
KYOCERA CORP	ADR	501556203	11	225	SH	DEFINED	11
KYPHON INC	COM	501577100	13	1500	SH	Defined	12
L S B BANCSHARES N C	COM	502158108	30	1917	SH	Defined	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	8073	200974	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	441	10968	SH	Defined	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1974	49145	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	26	650	SH	DEFINED	2
LA BARGE INC	COM	502470107	6	2400	SH	Defined	12
LA QUINTA CORP	PAIRED CTF	50419U202	13912	4561148	SH	DEFINED	6
LA QUINTA CORP	PAIRED CTF	50419U202	5	1606	SH	Defined	12
LA Z BOY INC	COM	505336107	9	500	SH	DEFINED	11
LA Z BOY INC	COM	505336107	3150	182300	SH	DEFINED	6
LABONE INC NEW	COM	50540L105	46	2400	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	591	19917	SH	Defined	12
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	208	7000	SH	DEFINED	6
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	59	2000	SH	DEFINED	11
LABRANCHE & CO INC	COM	505447102	8	450	SH	DEFINED	11
LABRANCHE & CO INC	COM	505447102	1	50	SH	DEFINED	6
LACLEDE GROUP INC	COM	505597104	46	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	27	1161	SH	Defined	12
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	115	SH	DEFINED	7
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	17	SH	Defined	12
LADISH INC	COM NEW	505754200	31	7000	SH	Defined	12
LAFARGE NORTH AMERICA INC	COM	505862102	25	852	SH	Defined	12
LAFARGE NORTH AMERICA INC	COM	505862102	438	14500	SH	DEFINED	9
LAFARGE NORTH AMERICA INC	COM	505862102	6	215	SH	DEFINED	11
LAFARGE NORTH AMERICA INC	COM	505862102	3119	107370	SH	DEFINED	6
LAKELAND FINL CORP	COM	511656100	50	2000	SH	DEFINED	6
LAKELAND INDS INC	COM	511795106	26	3000	SH	Defined	12
LAM RESEARCH CORP	COM	512807108	191	16800	SH	DEFINED	3
LAM RESEARCH CORP	COM	512807108	204	17869	SH	Defined	12
LAMAR ADVERTISING CO	CL A	512815101	1769	60275	SH	Defined	12
LAMSON & SESSIONS CO	COM	513696104	192	37500	SH	DEFINED	6
LANCASTER COLONY CORP	COM	513847103	5	120	SH	DEFINED	11
LANCASTER COLONY CORP	COM	513847103	623	16250	SH	DEFINED	2
LANCASTER COLONY CORP	COM	513847103	326	8500	SH	DEFINED	3
LANCASTER COLONY CORP	COM	513847103	92	2398	SH	Defined	12
LANCE INC	COM	514606102	31	3825	SH	Defined	12
LANDAMERICA FINL GROUP INC	COM	514936103	11233	282600	SH	DEFINED	6
LANDAMERICA FINL GROUP INC	COM	514936103	32	800	SH	Defined	12
LANDAMERICA FINL GROUP INC	COM	514936103	9881	248580	SH	DEFINED	3
LANDAUER INC	COM	51476K103	1201	31900	SH	DEFINED	9
LANDAUER INC	COM	51476K103	4	100	SH	Defined	12
LANDEC CORP	COM	514766104	1	200	SH	Defined	12
LANDRYS RESTAURANTS INC	COM	51508L103	908	54050	SH	DEFINED	3
LANDRYS RESTAURANTS INC	COM	51508L103	0	4	SH	Defined	12
LANDSTAR SYS INC	COM	515098101	317	5520	SH	Defined	12
LANDSTAR SYS INC	COM	515098101	22597	392990	SH	DEFINED	3
LANGER INC	COM	515707107	0	100	SH	DEFINED	7
LANOPTICS LTD	ORD	M6706C103	113	24601	SH	Defined	12
LARGE SCALE BIOLOGY CORP	COM	517053104	0	1000	SH	Defined	12

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

LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	329	27505	SH	Defined	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	24	2000	SH	DEFINED	2
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	24	2602	SH	Defined	12
LATIN AMERN DISCOVERY FD INC	COM	51828C106	98	13000	SH	DEFINED	5
LATITUDE COMMUNICATIONS INC	COM	518292107	5	3450	SH	Defined	12
LATTICE SEMICONDUCTOR CORP	COM	518415104	936	124150	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	3	114	SH	DEFINED	11
LAUDER ESTEE COS INC	CL A	518439104	43	1400	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	320	10533	SH	Defined	12
LAUDER ESTEE COS INC	CL A	518439104	2046	67400	SH	DEFINED	3
LAUREL CAP GROUP INC	COM	518629100	133	6975	SH	Defined	12
LAZARE KAPLAN INTL INC	COM	521078105	48	9000	SH	Defined	12
LCA-VISION INC	COM PAR \$.001	501803308	2	511	SH	DEFINED	2
LCA-VISION INC	COM PAR \$.001	501803308	1	387	SH	Defined	12
LEAPFROG ENTERPRISES INC	CL A	52186N106	10	400	SH	DEFINED	2
LEAR CORP	COM	521865105	5	130	SH	DEFINED	6
LEAR CORP	COM	521865105	4	100	SH	Defined	12
LEAR CORP	COM	521865105	22045	623620	SH	DEFINED	3
LEAR CORP	COM	521865105	401	11350	SH	DEFINED	5
LEARNING TREE INTL INC	COM	522015106	8200	606530	SH	DEFINED	6
LEE ENTERPRISES INC	COM	523768109	25	800	SH	DEFINED	14
LEE ENTERPRISES INC	COM	523768109	73	2325	SH	DEFINED	11
LEE ENTERPRISES INC	COM	523768109	2443	77507	SH	Defined	12
LEESPORT FINANCIAL CORP	COM	524477106	4	200	SH	Defined	12
LEGATO SYS INC	COM	524651106	26	5022	SH	Defined	12
LEGG MASON INC	COM	524901105	2881	59100	SH	DEFINED	2
LEGG MASON INC	COM	524901105	6650	136435	SH	DEFINED	11
LEGG MASON INC	COM	524901105	1283	26325	SH	DEFINED	7
LEGG MASON INC	COM	524901105	18359	376682	SH	Defined	12
LEGGETT & PLATT INC	COM	524660107	2	90	SH	DEFINED	6
LEGGETT & PLATT INC	COM	524660107	44	2400	SH	Defined	12
LEGGETT & PLATT INC	COM	524660107	8809	481912	SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	590	32300	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	3481	190450	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	182	3148	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	6	110	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	358	6194	SH	Defined	12
LEHMAN BROS HLDGS INC	COM	524908100	2323	40220	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	834	14450	SH	DEFINED	5
LENDINGTREE INC	COM	52602Q105	297	25470	SH	DEFINED	3
LENNAR CORP	COM	526057104	197	2500	SH	DEFINED	14
LENNAR CORP	COM	526057104	36353	678870	SH	DEFINED	3
LENNAR CORP	COM	526057104	27	500	SH	DEFINED	4
LENNAR CORP	COM	526057104	216	4035	SH	Defined	12
LENNOX INTL INC	COM	526107107	55	3805	SH	Defined	12
LENNOX INTL INC	COM	526107107	10689	742260	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	5	375	SH	DEFINED	11
LEUCADIA NATL CORP	COM	527288104	947	26495	SH	Defined	12
LEUCADIA NATL CORP	COM	527288104	4	100	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	4	120	SH	DEFINED	6
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	90300	17500000	SH	Defined	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	78563	15225300	SH	Defined	10
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	26	5000	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	5	1000	SH	DEFINED	2
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	10027	1943300	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1844	357289	SH	Defined	12
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	15	2000	SH	DEFINED	14
LEXICON GENETICS INC	COM	528872104	0	20	SH	Defined	12
LEXINGTON CORP PPTYS TR	COM	529043101	24	1415	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	31	1800	SH	Defined	12
LEXINGTON CORP PPTYS TR	COM	529043101	540	31700	SH	DEFINED	3
LEXMARK INTL NEW	CL A	529771107	9373	140000	SH	Defined	10

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

LEXMARK INTL NEW	CL A	529771107	17	250	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	116	1735	SH	Defined	12
LEXMARK INTL NEW	CL A	529771107	465	6950	SH	DEFINED	5
LEXMARK INTL NEW	CL A	529771107	13166	196660	SH	DEFINED	3
LEXMARK INTL NEW	CL A	529771107	80	1200	SH	DEFINED	4
LIBBEY INC	COM	529898108	5663	230200	SH	DEFINED	6
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	518	76996	SH	Defined	12
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	38	7441	SH	Defined	12
LIBERTY CORP S C	COM	530370105	17	400	SH	DEFINED	3
LIBERTY CORP S C	COM	530370105	9	200	SH	Defined	12
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	43354	77970000	PRN	DEFINED	15
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	18331	31130000	PRN	DEFINED	15
LIBERTY MEDIA CORP NEW	COM SER A	530718105	10315	1060119	SH	DEFINED	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	6513	669394	SH	Defined	12
LIBERTY MEDIA CORP NEW	COM SER A	530718105	92	9460	SH	DEFINED	2
LIBERTY MEDIA CORP NEW	COM SER A	530718105	23	2356	SH	DEFINED	7
LIBERTY MEDIA CORP NEW	COM SER A	530718105	25512	2622000	SH	Defined	10
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1209	119135	SH	DEFINED	9
LIBERTY MEDIA CORP NEW	COM SER A	530718105	42	4350	SH	DEFINED	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	5445	559597	SH	DEFINED	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	11	1100	SH	DEFINED	4
LIBERTY PPTY TR	SH BEN INT	531172104	330	10559	SH	Defined	12
LIBERTY PPTY TR	SH BEN INT	531172104	378	11947	SH	DEFINED	9
LIBERTY PPTY TR	SH BEN INT	531172104	47	1500	SH	DEFINED	3
LIBERTY PPTY TR	SH BEN INT	531172104	56	1800	SH	DEFINED	11
LIFECCELL CORP	COM	531927101	5	2000	SH	Defined	12
LIFECORE BIOMEDICAL INC	COM	532187101	2	500	SH	Defined	12
LIFEPOINT HOSPITALS INC	COM	53219L109	76	3028	SH	Defined	12
LIFEPOINT HOSPITALS INC	COM	53219L109	5	200	SH	DEFINED	11
LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEFINED	2
LIGAND PHARMACEUTICALS INC	CL B	53220K207	3	400	SH	Defined	12
LILLY ELI & CO	COM	532457108	773	13525	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	196	3425	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	1574	26324	SH	DEFINED	9
LILLY ELI & CO	COM	532457108	29	500	SH	DEFINED	4
LILLY ELI & CO	COM	532457108	6314	110477	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	8851	154871	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	8470	148207	SH	Defined	12
LILLY ELI & CO	COM	532457108	422	7392	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	17	200	SH	DEFINED	14
LILLY ELI & CO	COM	532457108	1333	23322	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	331	25700	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	303	23511	SH	Defined	12
LIMITED BRANDS INC	COM	532716107	8	615	SH	DEFINED	6
LINCARE HLDGS INC	COM	532791100	1203	39207	SH	Defined	12
LINCOLN BANCORP IND	COM	532879103	15	900	SH	DEFINED	2
LINCOLN ELEC HLDGS INC	COM	533900106	1180	65360	SH	Defined	12
LINCOLN ELEC HLDGS INC	COM	533900106	9146	506400	SH	DEFINED	6
LINCOLN NATL CONV SECS FD IN	COM	534183108	118	9200	SH	Defined	12
LINCOLN NATL CORP IND	COM	534187109	1538	54915	SH	DEFINED	5
LINCOLN NATL CORP IND	COM	534187109	5388	192429	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	13	480	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	786	28072	SH	Defined	12
LINCOLN NATL CORP IND	COM	534187109	338	12054	SH	DEFINED	11
LINCOLN NATL INCOME FD	COM	534217104	42	3000	SH	Defined	12
LINDSAY MFG CO	COM	535555106	16	724	SH	Defined	12
LINEAR TECHNOLOGY CORP	COM	535678106	754	24439	SH	Defined	12
LINEAR TECHNOLOGY CORP	COM	535678106	1324	42879	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	5796	187750	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	232	7500	SH	DEFINED	5
LINEAR TECHNOLOGY CORP	COM	535678106	9	277	SH	DEFINED	2
LINENS N THINGS INC	COM	535679104	35	1722	SH	Defined	12

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

LIONBRIDGE TECHNOLOGIES INC	COM	536252109	0	76	SH	Defined	12
LITHIA MTRS INC	CL A	536797103	2221	180600	SH	DEFINED	6
LITTELFUSE INC	COM	537008104	491	27430	SH	Defined	12
LITTELFUSE INC	COM	537008104	18	1000	SH	DEFINED	2
LIVEPERSON INC	COM	538146101	17	20162	SH	DEFINED	1
LIVEPERSON INC	COM	538146101	1	700	SH	Defined	12
LIZ CLAIBORNE INC	COM	539320101	397	12850	SH	DEFINED	5
LIZ CLAIBORNE INC	COM	539320101	386	12474	SH	Defined	12
LIZ CLAIBORNE INC	COM	539320101	21353	690580	SH	DEFINED	3
LIZ CLAIBORNE INC	COM	539320101	8847	286120	SH	DEFINED	6
LL & E RTY TR	UNIT BEN INT	502003106	3	1050	SH	Defined	12
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	1	60	SH	DEFINED	2
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	3226	155100	SH	Defined	10
LMI AEROSPACE INC	COM	502079106	28	11600	SH	DEFINED	6
LNR PPTY CORP	COM	501940100	24	700	SH	Defined	12
LNR PPTY CORP	COM	501940100	2	50	SH	DEFINED	6
LOCAL FINL CORP	COM	539553107	3521	244200	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	2276	47855	SH	DEFINED	11
LOCKHEED MARTIN CORP	COM	539830109	2094	44039	SH	Defined	12
LOCKHEED MARTIN CORP	COM	539830109	458	9639	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	13874	291768	SH	DEFINED	1
LOEWS CORP	COM	540424108	1298	32590	SH	DEFINED	2
LOEWS CORP	COM	540424108	18814	472244	SH	DEFINED	6
LOEWS CORP	COM	540424108	231	5810	SH	Defined	12
LOEWS CORP	CAROLNA GP STK	540424207	11	580	SH	Defined	12
LOEWS CORP	NOTE 3.125% 9/1	540424AL2	38409	41800000	PRN	DEFINED	15
LONE STAR STEAKHOUSE SALOON	COM	542307103	23503	1109156	SH	DEFINED	6
LONE STAR STEAKHOUSE SALOON	COM	542307103	1095	51670	SH	DEFINED	3
LONE STAR STEAKHOUSE SALOON	COM	542307103	243	11485	SH	Defined	12
LONE STAR TECHNOLOGIES INC	COM	542312103	21	1000	SH	Defined	12
LONGS DRUG STORES CORP	COM	543162101	3	180	SH	Defined	12
LOOKSMART LTD	COM	543442107	358	129560	SH	DEFINED	3
LOOKSMART LTD	COM	543442107	1	350	SH	Defined	12
LORAL SPACE & COMMUNICATIONS	COM	G56462107	2	6200	SH	DEFINED	2
LORAL SPACE & COMMUNICATIONS	COM	G56462107	7	20045	SH	Defined	12
LOUISIANA PAC CORP	COM	546347105	25	3170	SH	DEFINED	2
LOUISIANA PAC CORP	COM	546347105	1	75	SH	Defined	12
LOWES COS INC	COM	548661107	3757	92030	SH	DEFINED	2
LOWES COS INC	COM	548661107	643	15752	SH	DEFINED	11
LOWES COS INC	COM	548661107	24	600	SH	DEFINED	4
LOWES COS INC	COM	548661107	23	570	SH	DEFINED	7
LOWES COS INC	COM	548661107	1004	24590	SH	DEFINED	5
LOWES COS INC	COM	548661107	5974	146355	SH	Defined	12
LSI INDS INC	COM	50216C108	6	652	SH	Defined	12
LSI INDS INC	COM	50216C108	33	3600	SH	DEFINED	2
LSI LOGIC CORP	COM	502161102	275	57745	SH	DEFINED	9
LSI LOGIC CORP	COM	502161102	56	12363	SH	Defined	12
LSI LOGIC CORP	COM	502161102	3	770	SH	DEFINED	6
LSI LOGIC CORP	COM	502161102	22	5000	SH	DEFINED	
LSI LOGIC CORP	COM	502161102	9	2100	SH	DEFINED	2
LTC PPTYS INC	COM	502175102	17	2700	SH	Defined	12
LTWC CORP	COM	502386105	0	474	SH	Defined	12
LTX CORP	COM	502392103	38	7670	SH	Defined	12
LTX CORP	COM	502392103	2	315	SH	DEFINED	11
LUBRIZOL CORP	COM	549271104	10	340	SH	DEFINED	11
LUBRIZOL CORP	COM	549271104	257	8575	SH	DEFINED	5
LUBRIZOL CORP	COM	549271104	33	1100	SH	Defined	12
LUBRIZOL CORP	COM	549271104	385	12400	SH	DEFINED	9
LUBRIZOL CORP	COM	549271104	356	11850	SH	DEFINED	3
LUBYS INC	COM	549282101	3	2535	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	14	10000	SH	DEFINED	
LUCENT TECHNOLOGIES INC	COM	549463107	1701	1157065	SH	DEFINED	6

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

LUCENT TECHNOLOGIES INC	COM	549463107	13	8867	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	12	7930	SH	DEFINED	11
LUCENT TECHNOLOGIES INC	COM	549463107	962	654359	SH	Defined	12
LUCENT TECHNOLOGIES INC	COM	549463107	21	14048	SH	DEFINED	9
LUFKIN INDS INC	COM	549764108	1121	58528	SH	DEFINED	6
LUMENIS LTD	SHS	M6778Q105	6	4470	SH	Defined	12
LUMENON INNOV LIGHTWAVE TECH	COM	55024L109	0	1300	SH	Defined	12
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	11	1000	SH	DEFINED	2
LYDALL INC DEL	COM	550819106	2	262	SH	Defined	12
LYON WILLIAM HOMES	COM	552074106	1	40	SH	Defined	12
LYONDELL CHEMICAL CO	COM	552078107	382	27370	SH	Defined	12
LYONDELL CHEMICAL CO	COM	552078107	9501	681080	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	28	2000	SH	DEFINED	11
M & T BK CORP	COM	55261F104	51	650	SH	DEFINED	11
M & T BK CORP	COM	55261f104	15798	201041	SH	DEFINED	4
M & T BK CORP	COM	55261F104	455	5793	SH	Defined	12
M & T BK CORP	COM	55261F104	7129	90725	SH	DEFINED	7
M D C HLDGS INC	COM	552676108	19	500	SH	Defined	12
M D C HLDGS INC	COM	552676108	1989	51826	SH	DEFINED	6
M D C HLDGS INC	COM	552676108	112	2920	SH	DEFINED	3
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	4	600	SH	Defined	12
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	10598	369530	SH	DEFINED	3
MACDERMID INC	COM	554273102	15	725	SH	Defined	12
MACERICH CO	COM	554382101	29269	923890	SH	DEFINED	3
MACERICH CO	COM	554382101	24	750	SH	Defined	12
MACK CALI RLTY CORP	COM	554489104	356	11500	SH	DEFINED	2
MACK CALI RLTY CORP	COM	554489104	31	1000	SH	DEFINED	7
MACK CALI RLTY CORP	COM	554489104	751	24240	SH	Defined	12
MACKIE DESIGNS INC	COM	554541102	0	200	SH	Defined	12
MACROCHEM CORP DEL	COM	555903103	0	500	SH	Defined	12
MACROMEDIA INC	COM	556100105	1	52	SH	Defined	12
MACROMEDIA INC	COM	556100105	916	75740	SH	DEFINED	3
MACROVISION CORP	COM	555904101	0	20	SH	Defined	12
MADDEN STEVEN LTD	COM	556269108	957	61090	SH	DEFINED	3
MADDEN STEVEN LTD	COM	556269108	2086	133100	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	77	2299	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	10883	323431	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	7	200	SH	Defined	12
MAF BANCORP INC	COM	55261R108	509	15125	SH	DEFINED	5
MAF BANCORP INC	COM	55261R108	1389	41270	SH	DEFINED	3
MAF BANCORP INC	COM	55261R108	6156	182950	SH	DEFINED	6
MAGELLAN PETE CORP	COM	559091301	3	3000	SH	Defined	12
MAGNA ENTMT CORP	CL A	559211107	4	1000	SH	Defined	12
MAGNA INTL INC	CL A	559222401	52	1000	SH	Defined	12
MAGNA INTL INC	CL A	559222401	302	5775	SH	DEFINED	3
MAGNA INTL INC	CL A	559222401	9433	180430	SH	DEFINED	5
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	4	750	SH	Defined	12
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	559778402	29	7000	SH	DEFINED	3
MAIL-WELL INC	COM	560321200	98	48458	SH	Defined	12
MAIN STR BKS INC NEW	COM	56034R102	11	586	SH	DEFINED	2
MAINE PUB SVC CO	COM	560483109	214	7700	SH	DEFINED	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	60	2546	SH	Defined	12
MAJOR AUTOMOTIVE COS INC	COM	560775108	1	1000	SH	Defined	12
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	88	12675	SH	Defined	12
MANAGED HIGH YIELD PLUS FD I	COM	561911108	212	43081	SH	Defined	12
MANAGED MUNS PORTFOLIO INC	COM	561662107	45	4303	SH	Defined	12
MANCHESTER TECHNOLOGIES INC	COM	562398107	99	47600	SH	DEFINED	6
MANDALAY RESORT GROUP	COM	562567107	68900	2500000	SH	Defined	10
MANDALAY RESORT GROUP	COM	562567107	4	150	SH	DEFINED	6
MANDALAY RESORT GROUP	COM	562567107	2121	76971	SH	DEFINED	8
MANDALAY RESORT GROUP	COM	562567107	359	13025	SH	Defined	12
MANDALAY RESORT GROUP	COM	562567107	4	150	SH	DEFINED	2

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

MANDALAY RESORT GROUP	COM	562567107	44	1600	SH	DEFINED	3
MANHATTAN ASSOCS INC	COM	562750109	468	26700	SH	DEFINED	3
MANITOWOC INC	COM	563571108	12	700	SH	DEFINED	2
MANITOWOC INC	COM	563571108	57	3375	SH	DEFINED	11
MANITOWOC INC	COM	563571108	5275	313795	SH	DEFINED	6
MANNATECH INC	COM	563771104	1	200	SH	Defined	12
MANOR CARE INC NEW	COM	564055101	71	3700	SH	Defined	12
MANOR CARE INC NEW	COM	564055101	26	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	501	25600	SH	DEFINED	9
MANPOWER INC	COM	56418H100	1447	48414	SH	DEFINED	8
MANPOWER INC	COM	56418H100	169	5655	SH	Defined	12
MANPOWER INC	COM	56418H100	47838	1601000	SH	Defined	10
MANTECH INTL CORP	CL A	564563104	53	3600	SH	Defined	12
MANUFACTURED HOME CMNTYS INC	COM	564682102	59	2000	SH	DEFINED	7
MANUFACTURED HOME CMNTYS INC	COM	564682102	9	300	SH	Defined	12
MANUGISTICS GROUP INC	COM	565011103	9	3817	SH	Defined	12
MANULIFE FINL CORP	COM	56501R106	287	12000	SH	DEFINED	2
MANULIFE FINL CORP	COM	56501R106	123	5144	SH	Defined	12
MAPICS INC	COM	564910107	0	60	SH	Defined	12
MAPINFO CORP	COM	565105103	35	9000	SH	Defined	12
MARATHON OIL CORP	COM	565849106	2244	93633	SH	Defined	12
MARATHON OIL CORP	COM	565849106	18184	758621	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	8	350	SH	DEFINED	11
MARATHON OIL CORP	COM	565849106	81	3400	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	176	5000	SH	DEFINED	14
MARINEMAX INC	COM	567908108	1703	188800	SH	DEFINED	6
MARKEL CORP	COM	570535104	104	467	SH	DEFINED	11
MARKEL CORP	COM	570535104	134	600	SH	Defined	12
MARKEL CORP	COM	570535104	45	200	SH	DEFINED	2
MARKET 2000+ HOLDRS TR	DEPOSITARY RCT	57059Y204	116	2700	SH	Defined	12
MARKETWATCH COM INC	COM	570619106	2	300	SH	Defined	12
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	26	1000	SH	Defined	12
MARLTON TECHNOLOGIES INC	COM	571263102	0	250	SH	Defined	12
MARRIOTT INTL INC NEW	CL A	571903202	6	200	SH	DEFINED	11
MARRIOTT INTL INC NEW	CL A	571903202	1188	37346	SH	Defined	12
MARSH & MCLENNAN COS INC	COM	571748102	2205	47739	SH	DEFINED	9
MARSH & MCLENNAN COS INC	COM	571748102	387	9083	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	85	2000	SH	DEFINED	7
MARSH & MCLENNAN COS INC	COM	571748102	486	11400	SH	DEFINED	1
MARSH & MCLENNAN COS INC	COM	571748102	4045	94883	SH	Defined	12
MARSH & MCLENNAN COS INC	COM	571748102	5	75	SH	DEFINED	14
MARSH & MCLENNAN COS INC	COM	571748102	3847	90240	SH	DEFINED	3
MARSH & MCLENNAN COS INC	COM	571748102	326	7652	SH	DEFINED	2
MARSH & MCLENNAN COS INC	COM	571748102	13	315	SH	DEFINED	4
MARSH & MCLENNAN COS INC	COM	571748102	17	400	SH	DEFINED	6
MARSH SUPERMARKETS INC	CL A	571783307	170	14800	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	4	150	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	142	5540	SH	Defined	12
MARSHALL & ILSLEY CORP	COM	571834100	464	18150	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	593	23201	SH	DEFINED	7
MARTEK BIOSCIENCES CORP	COM	572901106	37	1311	SH	DEFINED	11
MARTEK BIOSCIENCES CORP	COM	572901106	69	2410	SH	Defined	12
MARTHA STEWART LIVING OMNIME	CL A	573083102	8	1000	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	320	11573	SH	Defined	12
MARTIN MARIETTA MATLS INC	COM	573284106	7429	269080	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	2472	89527	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	63	2272	SH	DEFINED	11
MARTIN MIDSTREAM PRTRNS L P	UNIT L P INT	573331105	17	900	SH	Defined	12
MARVEL ENTERPRISES INC	COM	57383M108	1	100	SH	Defined	12
MARVEL ENTERPRISES INC	COM	57383M108	2317	167650	SH	DEFINED	3
MARVEL ENTERPRISES INC	COM	57383M108	7	500	SH	DEFINED	2
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	15	718	SH	Defined	12

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

MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	8943	422040	SH	DEFINED	3
MASCO CORP	COM	574599106	6	300	SH	DEFINED	11
MASCO CORP	COM	574599106	3	150	SH	DEFINED	6
MASCO CORP	COM	574599106	924	49624	SH	Defined	12
MASCO CORP	COM	574599106	224	12014	SH	DEFINED	2
MASSBANK CORP READ MASS	COM	576152102	33	1200	SH	DEFINED	7
MASSBANK CORP READ MASS	COM	576152102	409	14858	SH	DEFINED	6
MASSBANK CORP READ MASS	COM	576152102	17	600	SH	Defined	12
MASSEY ENERGY CORP	COM	576206106	31	3347	SH	Defined	12
MASSMUTUAL CORPORATE INVS IN	COM	576292106	70	3548	SH	Defined	12
MASTEC INC	COM	576323109	122	54300	SH	DEFINED	6
MASTEC INC	COM	576323109	7	2895	SH	Defined	12
MATRITECH INC	COM	576818108	1	300	SH	Defined	12
MATRIX BANCORP INC	COM	576819106	566	66600	SH	DEFINED	6
MATRIX SVC CO	COM	576853105	768	72756	SH	DEFINED	6
MATRIX INITIATIVES INC	COM	57685L105	28	3800	SH	Defined	12
MATSUSHITA ELEC INDL	ADR	576879209	27	3150	SH	DEFINED	2
MATTEL INC	COM	577081102	577	25666	SH	Defined	12
MATTEL INC	COM	577081102	58	2596	SH	DEFINED	2
MATTEL INC	COM	577081102	18	792	SH	DEFINED	11
MATTEL INC	COM	577081102	17	747	SH	DEFINED	7
MATTSON TECHNOLOGY INC	COM	577223100	5	3000	SH	Defined	12
MAVERICK TUBE CORP	COM	577914104	298	10900	SH	DEFINED	14
MAVERICK TUBE CORP	COM	577914104	12	630	SH	Defined	12
MAXIM INTEGRATED PRODS INC	COM	57772K101	524	14511	SH	Defined	12
MAXIM INTEGRATED PRODS INC	COM	57772K101	11	315	SH	DEFINED	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	1087	30100	SH	DEFINED	6
MAXIM PHARMACEUTICALS INC	COM	57772M107	2	750	SH	Defined	12
MAXIMUS INC	COM	577933104	96	4505	SH	Defined	12
MAXIMUS INC	COM	577933104	8	400	SH	DEFINED	11
MAXIMUS INC	COM	577933104	3790	178600	SH	DEFINED	6
MAXTOR CORP	COM NEW	577729205	7	1200	SH	DEFINED	4
MAXTOR CORP	COM NEW	577729205	11	1939	SH	Defined	12
MAXWELL SHOE INC	CL A	577766108	1918	172050	SH	DEFINED	6
MAXWELL TECHNOLOGIES INC	COM	577767106	1	225	SH	Defined	12
MAY DEPT STORES CO	COM	577778103	6564	330000	SH	Defined	10
MAY DEPT STORES CO	COM	577778103	411	20667	SH	DEFINED	2
MAY DEPT STORES CO	COM	577778103	381	19135	SH	DEFINED	5
MAY DEPT STORES CO	COM	577778103	1202	60444	SH	Defined	12
MAY DEPT STORES CO	COM	577778103	13680	687773	SH	DEFINED	6
MAY DEPT STORES CO	COM	577778103	829	40201	SH	DEFINED	9
MAY DEPT STORES CO	COM	577778103	43	2150	SH	DEFINED	11
MAYS J W INC	COM	578473100	0	0	SH	Defined	12
MAYTAG CORP	COM	578592107	19	980	SH	DEFINED	2
MAYTAG CORP	COM	578592107	433	22750	SH	DEFINED	6
MAYTAG CORP	COM	578592107	287	15075	SH	Defined	12
MB FINANCIAL INC NEW	COM	55264U108	4800	134080	SH	DEFINED	3
MBIA INC	COM	55262C100	460	11903	SH	Defined	12
MBIA INC	COM	55262C100	323	8349	SH	DEFINED	1
MBIA INC	COM	55262C100	3202	77918	SH	DEFINED	9
MBIA INC	COM	55262C100	281	7260	SH	DEFINED	2
MBIA INC	COM	55262C100	15	380	SH	DEFINED	6
MBNA CORP	COM	55262L100	663	44078	SH	DEFINED	5
MBNA CORP	COM	55262L100	5538	367978	SH	Defined	12
MBNA CORP	COM	55262L100	1673	111181	SH	DEFINED	2
MBNA CORP	COM	55262L100	717	47650	SH	DEFINED	6
MBNA CORP	COM	55262L100	6988	464350	SH	DEFINED	3
MBNA CORP	COM	55262L100	341	22649	SH	DEFINED	11
MBNA CORP	COM	552621100	34	2289.69	SH	DEFINED	4
MBNA CORP	COM	55262L100	19	880	SH	DEFINED	14
MCCLATCHY CO	CL A	579489105	11	200	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	32	600	SH	DEFINED	14

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

MCCLATCHY CO	CL A	579489105	14954	279050	SH	DEFINED	3
MCCLATCHY CO	CL A	579489105	547	10211	SH	Defined	12
MCCORMICK & CO INC	COM VTG	579780107	593	24808	SH	Defined	12
MCCORMICK & CO INC	COM NON VTG	579780206	247	10221	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	3090	128012	SH	Defined	12
MCCORMICK & CO INC	COM NON VTG	579780206	14706	609206	SH	DEFINED	2
MCCORMICK & CO INC	COM NON VTG	579780206	4526	187500	SH	DEFINED	7
MCDATA CORP	CL B	580031102	44	5000	SH	Defined	12
MCDATA CORP	CL A	580031201	14	1630	SH	Defined	12
MCDATA CORP	CL A	580031201	0	52	SH	DEFINED	2
MCDERMOTT INTL INC	COM	580037109	1	300	SH	Defined	12
MCDERMOTT INTL INC	COM	580037109	21	7500	SH	DEFINED	
MCDONALDS CORP	COM	580135101	1742	82000	SH	DEFINED	14
MCDONALDS CORP	COM	580135101	2102	145345	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	4944	341880	SH	Defined	12
MCDONALDS CORP	COM	580135101	258	17824	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	6001	415012	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	9	600	SH	DEFINED	4
MCDONALDS CORP	COM	580135101	3258	225340	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	1106	76520	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	1237	78261	SH	DEFINED	9
MCG CAPITAL CORP	COM	58047P107	143	14300	SH	Defined	12
MCGRATH RENTCORP	COM	580589109	1290	57100	SH	DEFINED	6
MCGRAW HILL COS INC	COM	580645109	2994	53862	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	469	8440	SH	Defined	12
MCGRAW HILL COS INC	COM	580645109	242	4170	SH	DEFINED	9
MCGRAW HILL COS INC	COM	580645109	6	100	SH	DEFINED	3
MCGRAW HILL COS INC	COM	580645109	178	3200	SH	DEFINED	7
MCK COMMUNICATIONS INC	COM	581243102	1	1000	SH	Defined	12
MCKESSON CORP	COM	58155Q103	269	10800	SH	DEFINED	9
MCKESSON CORP	COM	58155Q103	4135	165847	SH	Defined	12
MCKESSON CORP	COM	58155Q103	270793	10862141	SH	Defined	10
MCKESSON CORP	COM	58155Q103	159360	6392316	SH	DEFINED	8
MCKESSON CORP	COM	58155Q103	25	1000	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	5	200	SH	DEFINED	6
MCKESSON CORP	COM	58155Q103	670	26456	SH	DEFINED	
MCKESSON CORP	COM	58155Q103	7	200	SH	DEFINED	14
MCKESSON CORP	COM	58155Q103	232	9300	SH	DEFINED	11
MCLEODUSA INC	CL A	582266706	0	469	SH	Defined	12
MCMORAN EXPLORATION CO	COM	582411104	9	743	SH	Defined	12
MCRAE INDS INC	CL A	582757209	3	400	SH	Defined	12
MCSI INC	COM	55270M108	0	400	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	14	500	SH	DEFINED	11
MDU RES GROUP INC	COM	552690109	166	5930	SH	Defined	12
MDU RES GROUP INC	COM	552690109	50	1800	SH	DEFINED	2
MEADE INSTRUMENTS CORP	COM	583062104	36	13600	SH	Defined	12
MEADWESTVACO CORP	COM	583334107	652	28642	SH	DEFINED	2
MEADWESTVACO CORP	COM	583334107	764	33545	SH	DEFINED	5
MEADWESTVACO CORP	COM	583334107	31	1382	SH	DEFINED	11
MEADWESTVACO CORP	COM	583334107	1538	67520	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	70	2100	SH	DEFINED	14
MEADWESTVACO CORP	COM	583334107	441	19371	SH	Defined	12
MEASUREMENT SPECIALTIES INC	COM	583421102	3	1000	SH	DEFINED	2
MECHANICAL TECHNOLOGY INC	COM	583538103	155	81381	SH	Defined	12
MECHANICAL TECHNOLOGY INC	COM	583538103	76	40000	SH	DEFINED	
MED-DESIGN CORP	COM	583926100	8	2650	SH	DEFINED	12
MEDAMICUS INC	COM	584027106	1	200	SH	Defined	12
MEDAREX INC	COM	583916101	32	9900	SH	Defined	12
MEDIA ARTS GROUP INC	COM	58439C102	1	300	SH	Defined	12
MEDIA GEN INC	CL A	584404107	167	3385	SH	Defined	12
MEDIA GEN INC	CL A	584404107	11	215	SH	DEFINED	11
MEDIA GEN INC	CL A	584404107	39	800	SH	DEFINED	2

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

MEDIA GEN INC	CL A	584404107	25	500	SH	DEFINED	3
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	0	34	SH	Defined	12
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	5	500	SH	Defined	12
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	96	1723	SH	Defined	12
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	11	200	SH	DEFINED	11
MEDIMMUNE INC	COM	584699102	65	1975	SH	DEFINED	11
MEDIMMUNE INC	COM	584699102	2350	71585	SH	DEFINED	2
MEDIMMUNE INC	COM	584699102	919	27990	SH	Defined	12
MEDIMMUNE INC	COM	584699102	44	1350	SH	DEFINED	4
MEDIS TECHNOLOGIES LTD	COM	58500P107	12	2430	SH	Defined	12
MEDQUIST INC	COM	584949101	0	1	SH	Defined	12
MEDQUIST INC	COM	584949101	5925	347280	SH	DEFINED	6
MEDTRONIC INC	COM	585055106	1094	23624	SH	DEFINED	9
MEDTRONIC INC	COM	585055106	186	2800	SH	DEFINED	14
MEDTRONIC INC	COM	585055106	6826	151278	SH	Defined	12
MEDTRONIC INC	COM	585055106	3942	87376	SH	DEFINED	7
MEDTRONIC INC	COM	585055106	20716	459133	SH	DEFINED	2
MEDTRONIC INC	COM	585055106	28284	626865	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	3913	86728	SH	DEFINED	5
MEDTRONIC INC	COM	585055106	109	2408.91	SH	DEFINED	4
MEDTRONIC INC	COM	585055106	5798	128494	SH	DEFINED	3
MEDTRONIC INC	COM	585055106	2352	52132	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	2359	110981	SH	DEFINED	5
MELLON FINL CORP	COM	58551A108	3626	155506	SH	DEFINED	9
MELLON FINL CORP	COM	58551A108	8548	402091	SH	DEFINED	4
MELLON FINL CORP	COM	58551A108	8384	394376	SH	DEFINED	2
MELLON FINL CORP	COM	58551A108	182	8550	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	1026	48272	SH	Defined	12
MELLON FINL CORP	COM	58551A108	268	12600	SH	DEFINED	1
MEMBERWORKS INC	COM	586002107	4663	225150	SH	DEFINED	3
MEMRY CORP	COM NEW	586263204	132	132469	SH	Defined	12
MENS WEARHOUSE INC	COM	587118100	1	55	SH	Defined	12
MENTOR CORP MINN	COM	587188103	18862	1101730	SH	DEFINED	3
MENTOR CORP MINN	COM	587188103	106	6200	SH	Defined	12
MENTOR GRAPHICS CORP	COM	587200106	142	15858	SH	Defined	12
MERCANTILE BANKSHARES CORP	COM	587405101	81	2400	SH	DEFINED	11
MERCANTILE BANKSHARES CORP	COM	587405101	882	26000	SH	DEFINED	7
MERCANTILE BANKSHARES CORP	COM	587405101	6566	193456	SH	Defined	12
MERCANTILE BANKSHARES CORP	COM	587405101	122	3600	SH	DEFINED	2
MERCANTILE BANKSHARES CORP	COM	587405101	14	400	SH	DEFINED	14
MERCATOR SOFTWARE INC	COM	587587106	2	1200	SH	Defined	12
MERCHANTS BANCSHARES	COM	588448100	1335	54400	SH	DEFINED	6
MERCK & CO INC	COM	589331107	2838	51802	SH	DEFINED	11
MERCK & CO INC	COM	589331107	10345	188841	SH	DEFINED	5
MERCK & CO INC	COM	589331107	27110	494881	SH	DEFINED	2
MERCK & CO INC	COM	589331107	16949	210580	SH	DEFINED	12
MERCK & CO INC	COM	589331107	28655	523100	SH	DEFINED	6
MERCK & CO INC	COM	589331107	2465	43382	SH	DEFINED	9
MERCK & CO INC	COM	589331107	19777	361028	SH	DEFINED	4
MERCK & CO INC	COM	589331107	6738	123000	SH	Defined	10
MERCK & CO INC	COM	589331107	1939	35400	SH	DEFINED	7
MERCK & CO INC	COM	589331107	8042	146805	SH	DEFINED	1
MERCK & CO INC	COM	589331107	45727	834736	SH	DEFINED	3
MERCK & CO INC	COM	589331107	35438	646920	SH	Defined	12
MERCURY COMPUTER SYS	COM	589378108	59	2185	SH	Defined	12
MERCURY GENL CORP NEW	COM	589400100	80	2100	SH	Defined	12
MERCURY INTERACTIVE CORP	COM	589405109	50	1680	SH	Defined	12
MEREDITH CORP	COM	589433101	34	900	SH	Defined	12
MEREDITH CORP	COM	589433101	9335	244500	SH	DEFINED	3
MERGE TECHNOLOGIES INC	COM	589981109	49	5000	SH	DEFINED	14
MERIDIAN BIOSCIENCE INC	COM	589584101	17	2173	SH	DEFINED	2
MERIDIAN GOLD INC	COM	589975101	22	2300	SH	Defined	12

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

MERIDIAN RESOURCE CORP	COM	58977Q109	1	1000	SH	Defined	12
MERISEL INC	COM PAR \$.01	589849306	0	100	SH	Defined	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	86	25365	SH	Defined	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	5	1400	SH	DEFINED	2
MERIT MED SYS INC	COM	589889104	6042	317190	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	416	11740	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM	590188108	13	370	SH	DEFINED	4
MERRILL LYNCH & CO INC	COM	590188108	20188	570286	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	124	3500	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	1278	36099	SH	Defined	12
MERRILL LYNCH & CO INC	COM	590188108	2543	65277	SH	DEFINED	9
MERRILL LYNCH & CO INC	COM	590188108	7196	138350	SH	DEFINED	14
MERRILL LYNCH & CO INC	COM	590188108	3050	86170	SH	DEFINED	3
MERRILL MERCHANTS BANC	COM	59021H103	155	10300	SH	DEFINED	7
MERRY LAND PROPERTIES INC	COM	590441101	1	57	SH	Defined	12
MESA AIR GROUP INC	COM	590479101	271	54600	SH	DEFINED	6
MESA LABS INC	COM	59064R109	177	28700	SH	DEFINED	6
MESA RTY TR	UNIT BEN INT	590660106	78	1750	SH	Defined	12
MESABA HLDGS INC	COM	59066B102	5104	923173	SH	DEFINED	6
MET PRO CORP	COM	590876306	8	600	SH	Defined	12
METASOLV INC	COM	59139P104	1	547	SH	Defined	12
METASOLV INC	COM	59139P104	15	10500	SH	DEFINED	5
METHODE ELECTRS INC	CL A	591520200	4290	529650	SH	DEFINED	3
METLIFE INC	COM	59156R108	157	5943	SH	DEFINED	11
METLIFE INC	COM	59156R108	535	20274	SH	DEFINED	5
METLIFE INC	COM	59156R108	13594	515300	SH	DEFINED	3
METLIFE INC	COM	59156R108	16284	617267	SH	DEFINED	6
METLIFE INC	COM	59156R108	537	20351	SH	Defined	12
METRO GOLDWYN MAYER INC	COM	591610100	5	500	SH	DEFINED	6
METRO GOLDWYN MAYER INC	COM	591610100	6	600	SH	Defined	12
METRO GOLDWYN MAYER INC	COM	591610100	3	200	SH	DEFINED	14
METRO ONE TELECOMMUNICATIONS	COM	59163F105	1321	265200	SH	DEFINED	6
METROMEDIA INTL GROUP INC	COM	591695101	0	2	SH	Defined	12
METRON TECHNOLOGY N V	ORD	N5665B105	1	500	SH	Defined	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	4	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	20	680	SH	Defined	12
MEXICO EQUITY & INCOME FD	COM	592834105	8	1055	SH	Defined	12
MEXICO FD INC	COM	592835102	17	1544	SH	Defined	12
MFA MTG INVTS INC	COM	55272X102	54	6300	SH	DEFINED	11
MFA MTG INVTS INC	COM	55272X102	1625	187815	SH	Defined	12
MFS CHARTER INCOME TR	SH BEN INT	552727109	175	20432	SH	Defined	12
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	17	2425	SH	DEFINED	11
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	250	36292	SH	Defined	12
MFS INTER INCOME TR	SH BEN INT	55273C107	878	119594	SH	Defined	12
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	133	21732	SH	Defined	12
MFS MUN INCOME TR	SH BEN INT	552738106	359	48668	SH	Defined	12
MGE ENERGY INC	COM	55277P104	12	450	SH	DEFINED	11
MGE ENERGY INC	COM	55277P104	9	337	SH	Defined	12
MGI PHARMA INC	COM	552880106	35	2750	SH	Defined	12
MGIC INVT CORP WIS	COM	552848103	1250	31828	SH	Defined	12
MGIC INVT CORP WIS	COM	552848103	832	20956	SH	DEFINED	
MGIC INVT CORP WIS	COM	552848103	198490	5054489	SH	DEFINED	8
MGIC INVT CORP WIS	COM	552848103	360360	9176481	SH	Defined	10
MGIC INVT CORP WIS	COM	552848103	10602	269970	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	220	5600	SH	DEFINED	11
MGIC INVT CORP WIS	COM	552848103	35	900	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	317	5500	SH	DEFINED	14
MGM MIRAGE	COM	552953101	377	12900	SH	Defined	12
MGM MIRAGE	COM	552953101	10	330	SH	DEFINED	6
MGM MIRAGE	COM	552953101	31	1000	SH	DEFINED	14
MGP INGREDIENTS INC	COM	55302G103	70	10700	SH	DEFINED	6
MICHAELS STORES INC	COM	594087108	66	2650	SH	Defined	12

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

MICREL INC	COM	594793101	0	15	SH	Defined	12
MICRO THERAPEUTICS INC	COM	59500W100	1	500	SH	Defined	12
MICROCHIP TECHNOLOGY INC	COM	595017104	22	1088	SH	DEFINED	2
MICROCHIP TECHNOLOGY INC	COM	595017104	196	9850	SH	DEFINED	3
MICROCHIP TECHNOLOGY INC	COM	595017104	3	150	SH	Defined	12
MICROMUSE INC	COM	595094103	1113	214100	SH	DEFINED	3
MICROMUSE INC	COM	595094103	20	3800	SH	Defined	12
MICRON TECHNOLOGY INC	COM	595112103	92	11323	SH	Defined	12
MICRON TECHNOLOGY INC	COM	595112103	4	460	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	1766	217000	SH	DEFINED	6
MICROS SYS INC	COM	594901100	543	23105	SH	Defined	12
MICROS SYS INC	COM	594901100	1722	73230	SH	DEFINED	3
MICROSEMI CORP	COM	595137100	490	44780	SH	Defined	12
MICROSOFT CORP	COM	594918104	10783	305270	SH	DEFINED	14
MICROSOFT CORP	COM	594918104	8570	354000	SH	Defined	10
MICROSOFT CORP	COM	594918104	12056	497964.4	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	33912	1400741	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	4560	188361	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	27683	1143472	SH	Defined	12
MICROSOFT CORP	COM	594918104	3785	150355	SH	DEFINED	9
MICROSOFT CORP	COM	594918104	78692	3250398	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	31271	1291675	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	9727	401768	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	48	2000	SH	DEFINED	7
MICROSTRATEGY INC	CL A NEW	594972408	3864	160250	SH	DEFINED	3
MICROSTRATEGY INC	CL A NEW	594972408	12	500	SH	DEFINED	2
MICROSTRATEGY INC	CL A NEW	594972408	5	212	SH	Defined	12
MICROTUNE INC DEL	COM	59514P109	58	27650	SH	Defined	12
MID ATLANTIC MED SVCS INC	COM	59523C107	2391	58960	SH	Defined	12
MID ATLANTIC MED SVCS INC	COM	59523C107	31863	785780	SH	DEFINED	3
MID PENN BANCORP INC	COM	59540G107	266	12528	SH	Defined	12
MID-AMER APT CMNTYS INC	COM	59522J103	631	26634	SH	Defined	12
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	1062	58271	SH	Defined	12
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	1695	92970	SH	DEFINED	3
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	330	18125	SH	DEFINED	11
MID-STATE BANCSHARES	COM	595440108	418	25000	SH	DEFINED	7
MIDAS GROUP INC	COM	595626102	1477	202300	SH	DEFINED	6
MIDAS GROUP INC	COM	595626102	2	300	SH	Defined	12
MIDCAP SPDR TR	UNIT SER 1	595635103	33	300	SH	DEFINED	14
MIDCAP SPDR TR	UNIT SER 1	595635103	88	1175	SH	DEFINED	2
MIDCAP SPDR TR	UNIT SER 1	595635103	1255	16777	SH	Defined	12
MIDDLEBURG FINANCIAL CORP	COM	596094102	473	10490	SH	Defined	12
MIDDLESEX WATER CO	COM	596680108	323	14627	SH	Defined	12
MIDLAND CO	COM	597486109	1562	87246	SH	DEFINED	6
MIDSOUTH BANCORP INC	COM	598039105	24	1378	SH	Defined	12
MIDWAY GAMES INC	COM	598148104	2	500	SH	Defined	12
MIDWAY GAMES INC	COM	598148104	3	770	SH	DEFINED	11
MILACRON INC	COM	598709103	1	300	SH	Defined	12
MILACRON INC	COM	598709103	93	22401	SH	DEFINED	2
MILLEA HOLDINGS INC	ADR	60032R106	4560	148298	SH	DEFINED	6
MILLENNIUM BANKSHARES CORP	COM	60037B106	63	9000	SH	Defined	12
MILLENNIUM CELL INC	COM	60038B105	294	163404	SH	Defined	12
MILLENNIUM CHEMICALS INC	COM	599903101	8	700	SH	Defined	12
MILLENNIUM CHEMICALS INC	COM	599903101	0	14	SH	DEFINED	7
MILLENNIUM PHARMACEUTICALS I	COM	599902103	331	42141	SH	Defined	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	32	4100	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	6981	433580	SH	DEFINED	6
MILLER HERMAN INC	COM	600544100	71	4400	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	19	1150	SH	Defined	12
MILLER HERMAN INC	COM	600544100	4	275	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	52	1600	SH	Defined	12
MILLS CORP	COM	601148109	1801	57718	SH	Defined	12

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

MILLS CORP	COM	601148109	2789	89400	SH	DEFINED	3
MIM CORP	COM	553044108	7	1000	SH	Defined	12
MIM CORP	COM	553044108	185	24990	SH	DEFINED	6
MINE SAFETY APPLIANCES CO	COM	602720104	1431	40200	SH	DEFINED	6
MINE SAFETY APPLIANCES CO	COM	602720104	64	1805	SH	Defined	12
MINERALS TECHNOLOGIES INC	COM	603158106	4375	114800	SH	DEFINED	3
MIPS TECHNOLOGIES INC	CL B	604567206	0	48	SH	Defined	12
MIRANT CORP	COM	604675108	1	315	SH	DEFINED	11
MIRANT CORP	COM	604675108	3	1192	SH	DEFINED	14
MIRANT CORP	COM	604675108	1054	658800	SH	DEFINED	6
MIRANT CORP	COM	604675108	114	71000	SH	Defined	12
MIRANT TR I	PFD CV SER A	60467Q102	58	4125	SH	Defined	12
MIRANT TR I	PFD CV SER A	60467Q102	42	3000	SH	DEFINED	11
MISONIX INC	COM	604871103	8	3000	SH	Defined	12
MISSION WEST PPTYS INC	COM	605203108	26	2750	SH	Defined	12
MISSISSIPPI CHEM CORP	COM NEW	605288208	1	6000	SH	Defined	12
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	592	159030	SH	DEFINED	6
MITY ENTERPRISES INC	COM	606850105	106	9600	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	19	1500	SH	Defined	12
MOBILE MINI INC	COM	60740F105	2679	167661	SH	DEFINED	6
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	2863	69603	SH	DEFINED	3
MOBIUS MGMT SYSTEMS INC	COM	606925105	1	200	SH	Defined	12
MODTECH HLDGS INC	COM	60783C100	58	8304	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	1679	35020	SH	Defined	12
MOLECULAR DEVICES CORP	COM	60851C107	71	5900	SH	DEFINED	3
MOLECULAR DEVICES CORP	COM	60851C107	6	500	SH	Defined	12
MOLEX INC	COM	608554101	27	1258	SH	DEFINED	11
MOLEX INC	CL A	608554200	111	6013	SH	Defined	12
MOLEX INC	CL A	608554200	24	1308	SH	DEFINED	11
MOLEX INC	CL A	608554200	272	14790	SH	DEFINED	2
MOLEX INC	COM	608554101	29	1340	SH	Defined	12
MOLEX INC	COM	608554101	273	12701	SH	DEFINED	2
MOLEX INC	CL A	608554200	28	1500	SH	DEFINED	7
MONACO COACH CORP	COM	60886R103	4	400	SH	Defined	12
MONARCH SERVICES INC	COM	609176102	0	258	SH	Defined	12
MONDAVI ROBERT CORP	CL A	609200100	40	2000	SH	Defined	12
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	7	1000	SH	Defined	12
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	204	29000	SH	DEFINED	3
MONRO MUFFLER BRAKE INC	COM	610236101	642	30550	SH	DEFINED	6
MONSANTO CO NEW	COM	61166W101	1892	115373	SH	DEFINED	6
MONSANTO CO NEW	COM	61166W101	36	2185	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	261	15900	SH	DEFINED	3
MONSANTO CO NEW	COM	61166W101	3	206	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	187	11406	SH	Defined	12
MONTANA MLS BREAD INC	COM	612071100	1	160	SH	Defined	12
MONTGOMERY STR INCOME SECS I	COM	614115103	126	6430	SH	Defined	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2457	87120	SH	DEFINED	3
MONY GROUP INC	COM	615337102	6	299	SH	Defined	12
MONY GROUP INC	COM	615337102	2	100	SH	DEFINED	6
MOODYS CORP	COM	615369105	544	11777	SH	DEFINED	2
MOODYS CORP	COM	615369105	115	2493	SH	Defined	12
MOOG INC	CL A	615394202	55	1800	SH	Defined	12
MOOG INC	CL A	615394202	4074	133150	SH	DEFINED	6
MOOG INC	CL A	615394202	3372	110190	SH	DEFINED	3
MORGAN STANLEY	QULTY MUN SECS	61745P585	21	1500	SH	Defined	12
MORGAN STANLEY	MUN PREM INCOM	61745P429	41	4600	SH	Defined	12
MORGAN STANLEY	MUN INCOME III	61745P437	60	6906	SH	Defined	12
MORGAN STANLEY	COM NEW	617446448	103	1824	SH	DEFINED	14
MORGAN STANLEY	MUN INC OPP II	61745P445	24	3131	SH	Defined	12
MORGAN STANLEY	MUN INCM OPPTN	61745P452	101	13500	SH	Defined	12
MORGAN STANLEY	QLT MUN INV TR	61745P668	177	12470	SH	Defined	12
MORGAN STANLEY	QUALT MUN INCM	61745P734	56	4015	SH	Defined	12

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

MORGAN STANLEY	INSD MUN INCM	61745P791	116	7900	SH	Defined	12
MORGAN STANLEY	INSD MUN SECS	61745P833	0	4	SH	Defined	12
MORGAN STANLEY	INCOME SEC INC	61745P874	5	295	SH	Defined	12
MORGAN STANLEY	GOVT INCOME TR	61745P106	18	2000	SH	Defined	12
MORGAN STANLEY	INSD MUN TR	61745P866	57	3833	SH	Defined	12
MORGAN STANLEY	COM NEW	617446448	3	85	SH	DEFINED	11
MORGAN STANLEY	COM NEW	617446448	16375	426997	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	381	9946	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	4968	129545	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	56	1470	SH	DEFINED	4
MORGAN STANLEY	COM NEW	617446448	2094	54604	SH	Defined	12
MORGAN STANLEY	COM NEW	617446448	746	19450	SH	DEFINED	5
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	12	1683	SH	Defined	12
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	96	11750	SH	Defined	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	332	42100	SH	Defined	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	2566	325240	SH	DEFINED	5
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	10	1642	SH	Defined	12
MOSSIMO INC	COM	619696107	1	150	SH	Defined	12
MOTHERS WK INC	COM	619903107	97	4390	SH	DEFINED	3
MOTHERS WK INC	COM	619903107	122	5500	SH	Defined	12
MOTOROLA INC	COM	620076109	66	8015	SH	DEFINED	11
MOTOROLA INC	COM	620076109	5163	625000	SH	DEFINED	8
MOTOROLA INC	COM	620076109	22	1800	SH	DEFINED	14
MOTOROLA INC	COM	620076109	59	7100	SH	DEFINED	
MOTOROLA INC	COM	620076109	306	37073	SH	DEFINED	2
MOTOROLA INC	COM	620076109	19610	2374100	SH	Defined	10
MOTOROLA INC	COM	620076109	2241	271298	SH	Defined	12
MOTOROLA INC	COM	620076109	781	91583	SH	DEFINED	9
MOVADO GROUP INC	COM	624580106	2162	113800	SH	DEFINED	6
MOVIE GALLERY INC	COM	624581104	11464	658080	SH	DEFINED	3
MPS GROUP INC	COM	553409103	9	1725	SH	Defined	12
MRO SOFTWARE INC	COM	55347W105	63	9200	SH	DEFINED	3
MRV COMMUNICATIONS INC	COM	553477100	0	350	SH	Defined	12
MSC INDL DIRECT INC	CL A	553530106	5917	370050	SH	DEFINED	3
MSC SOFTWARE CORP	COM	553531104	23	3000	SH	Defined	12
MTC TECHNOLOGIES INC	COM	55377A106	579	30000	SH	DEFINED	
MTC TECHNOLOGIES INC	COM	55377A106	1013	52450	SH	Defined	12
MUELLER INDS INC	COM	624756102	4814	192800	SH	DEFINED	6
MUELLER INDS INC	COM	624756102	18	725	SH	Defined	12
MULTI COLOR CORP	COM	625383104	36	2250	SH	Defined	12
MULTIMEDIA GAMES INC	COM	625453105	576	29950	SH	DEFINED	3
MUNIASSETS FD INC	COM	62618Q106	14	1159	SH	Defined	12
MUNICIPAL ADVANTAGE FD INC	COM	626189104	62	4500	SH	Defined	12
MUNICIPAL HIGH INCOME FD INC	COM	626214100	97	13100	SH	Defined	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	2737	115102	SH	Defined	12
MUNICIPAL PARTNERS FD II INC	COM	62622E107	24	1800	SH	Defined	12
MUNIENHANCED FD INC	COM	626243109	520	47400	SH	Defined	12
MUNI HOLDINGS INSD FD II INC	COM	62625A102	61	4680	SH	Defined	12
MUNI HOLDINGS INSD FD INC	COM	625930102	26	2000	SH	Defined	12
MUNI HOLDINGS N J INSD FD INC	COM	625936109	29	2000	SH	Defined	12
MUNIVEST FD INC	COM	626295109	67	7468	SH	Defined	12
MUNIYIELD CALIF FD INC	COM	626296107	59	4100	SH	Defined	12
MUNIYIELD CALIF INS FD	COM	62629L104	7	483	SH	Defined	12
MUNIYIELD FD INC	COM	626299101	38	3000	SH	Defined	12
MUNIYIELD INSD FD INC	COM	62630E107	13	915	SH	Defined	12
MUNIYIELD QUALITY FD II	COM	62630T104	22	1844	SH	Defined	12
MUNIYIELD QUALITY FD INC	COM	626302103	15	1034	SH	Defined	12
MURPHY OIL CORP	COM	626717102	514	11628	SH	Defined	12
MURPHY OIL CORP	COM	626717102	88	2000	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	9404	212910	SH	DEFINED	6
MUTUALFIRST FINL INC	COM	62845B104	10	465	SH	DEFINED	2
MVC CAP	COM	553829102	2	250	SH	Defined	12

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

MYERS INDS INC	COM	628464109	1	143	SH	DEFINED	2
MYERS INDS INC	COM	628464109	3663	383543	SH	Defined	12
MYKROLIS CORP	COM	62852P103	480	57460	SH	DEFINED	3
MYKROLIS CORP	COM	62852P103	9	1082	SH	Defined	12
MYLAN LABS INC	COM	628530107	266	6300	SH	DEFINED	14
MYLAN LABS INC	COM	628530107	27356	951512	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	1295	45055	SH	Defined	12
MYRIAD GENETICS INC	COM	62855J104	12	1200	SH	DEFINED	2
MYRIAD GENETICS INC	COM	62855J104	3	305	SH	Defined	12
NABI BIOPHARMACEUTICALS	COM	629519109	128	21400	SH	Defined	12
NABORS INDUSTRIES LTD	SHS	G6359F103	105	2626	SH	Defined	12
NABORS INDUSTRIES LTD	SHS	G6359F103	60	1500	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	911	22850	SH	DEFINED	5
NABORS INDUSTRIES LTD	SHS	G6359F103	3700	92805	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	23	500	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	16993	369421	SH	DEFINED	6
NACCO INDS INC	CL A	629579103	3284	71393	SH	DEFINED	6
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	81	3200	SH	DEFINED	3
NANOGEN INC	COM	630075109	2	1550	SH	Defined	12
NAPRO BIOTHERAPUTICS INC	COM	630795102	1	1000	SH	Defined	12
NASDAQ 100 TR	UNIT SER 1	631100104	8	325	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	79	3116	SH	DEFINED	11
NASDAQ 100 TR	UNIT SER 1	631100104	2932	116138	SH	Defined	12
NASDAQ 100 TR	UNIT SER 1	631100104	131	5200	SH	DEFINED	2
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	369	3850	SH	DEFINED	2
NATIONAL BANKSHARES INC VA	COM	634865109	16	400	SH	Defined	12
NATIONAL CITY CORP	COM	635405103	22	800	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	8	300	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	4241	152283	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	2328	83574	SH	Defined	12
NATIONAL CITY CORP	COM	635405103	949	34073	SH	DEFINED	5
NATIONAL COMMERCE FINL CORP	COM	63545P104	56	2349	SH	DEFINED	11
NATIONAL COMMERCE FINL CORP	COM	63545P104	1356	57227	SH	Defined	12
NATIONAL COMMERCE FINL CORP	COM	63545P104	904	38155	SH	DEFINED	2
NATIONAL COMMERCE FINL CORP	COM	63545P104	4302	181525	SH	DEFINED	7
NATIONAL DENTEX CORP	COM	63563H109	580	31700	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM	636180101	5040	230470	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM	636180101	91	4175	SH	Defined	12
NATIONAL FUEL GAS CO N J	COM	636180101	1640	74970	SH	DEFINED	3
NATIONAL HEALTH INVS INC	COM	63633D104	109	7100	SH	Defined	12
NATIONAL HEALTH INVS INC	COM	63633D104	15	1000	SH	DEFINED	11
NATIONAL HEALTH INVS INC	COM	63633D104	89	5800	SH	DEFINED	3
NATIONAL HEALTH REALTY INC	COM	635905102	18	1335	SH	Defined	12
NATIONAL INSTRS CORP	COM	636518102	11	300	SH	Defined	12
NATIONAL PENN BANCSHARES INC	COM	637138108	18	648	SH	Defined	12
NATIONAL PRESTO INDS INC	COM	637215104	92	3500	SH	Defined	12
NATIONAL RESEARCH CORP	COM	637372103	6	500	SH	Defined	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	77	4538	SH	Defined	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3	150	SH	DEFINED	6
NATIONAL SVC INDS INC	COM NEW	637657206	3177	615757	SH	DEFINED	6
NATIONAL SVC INDS INC	COM NEW	637657206	5	924	SH	Defined	12
NATIONAL WESTN LIFE INS CO	CL A	638522102	3875	41400	SH	DEFINED	6
NATIONAL WESTN LIFE INS CO	CL A	638522102	9	100	SH	Defined	12
NATIONAL-OILWELL INC	COM	637071101	4	170	SH	DEFINED	6
NATIONAL-OILWELL INC	COM	637071101	-67	-3000	SH	DEFINED	
NATIONAL-OILWELL INC	COM	637071101	22414	1001080	SH	DEFINED	3
NATIONAL-OILWELL INC	COM	637071101	0	12	SH	Defined	12
NATIONS BALANCED TARGET MAT	COM	63857K107	17	1700	SH	Defined	12
NATIONWIDE FINL SVCS INC	CL A	638612101	67	2765	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	10113	414990	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	27	1090	SH	Defined	12
NATIONWIDE FINL SVCS INC	CL A	638612101	2123	87112	SH	DEFINED	6

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

NATIONWIDE HEALTH PPTYS INC	COM	638620104	154	11200	SH	DEFINED	9
NATIONWIDE HEALTH PPTYS INC	COM	638620104	5	400	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2345	182485	SH	Defined	12
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	695	30390	SH	Defined	12
NATURES SUNSHINE PRODUCTS IN	COM	639027101	33	3800	SH	DEFINED	6
NATUZZI S P A	ADR	63905A101	7472	925929	SH	DEFINED	6
NAUTICA ENTERPRISES INC	COM	639089101	142	14625	SH	Defined	12
NAUTICA ENTERPRISES INC	COM	639089101	3473	358020	SH	DEFINED	3
NAUTILUS GROUP INC	COM	63910B102	7512	526800	SH	DEFINED	6
NAUTILUS GROUP INC	COM	63910B102	680	47687	SH	DEFINED	3
NAUTILUS GROUP INC	COM	63910B102	250	17539	SH	Defined	12
NAVARRE CORP	COM	639208107	1	660	SH	Defined	12
NAVIGANT CONSULTING INC	COM	63935N107	30	5750	SH	Defined	12
NAVIGANT INTL INC	COM	63935R108	1762	166970	SH	DEFINED	6
NAVISTAR INTL CORP NEW	COM	63934E108	2	80	SH	Defined	12
NCI BUILDING SYS INC	COM	628852105	17399	1121794	SH	DEFINED	6
NCO GROUP INC	COM	628858102	2	150	SH	Defined	12
NCO GROUP INC	COM	628858102	5907	407400	SH	DEFINED	6
NCO PORTFOLIO MANAGEMENT INC	COM	62885J108	802	136106	SH	DEFINED	6
NCR CORP NEW	COM	62886E108	4	200	SH	DEFINED	6
NCR CORP NEW	COM	62886E108	766	41780	SH	Defined	12
NCR CORP NEW	COM	62886E108	41	2227	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	26	1400	SH	DEFINED	14
NCR CORP NEW	COM	62886E108	0	18	SH	DEFINED	7
NEIMAN MARCUS GROUP INC	CL B	640204301	169	6300	SH	DEFINED	6
NEIMAN MARCUS GROUP INC	CL B	640204301	11	401	SH	Defined	12
NEIMAN MARCUS GROUP INC	CL B	640204301	4	156	SH	DEFINED	2
NEIMAN MARCUS GROUP INC	CL A	640204202	171	5900	SH	DEFINED	6
NEIMAN MARCUS GROUP INC	CL A	640204202	30	1023	SH	Defined	12
NEOFORMA COM INC	COM NEW	640475505	1	50	SH	Defined	12
NEON SYS INC	COM	640509105	6	3000	SH	Defined	12
NEOPHARM INC	COM	640919106	3	220	SH	Defined	12
NEORX CORP	COM PAR \$0.02	640520300	28	36820	SH	Defined	12
NEOWARE SYS INC	COM	64065P102	266	21265	SH	Defined	12
NETBANK INC	COM	640933107	48	5200	SH	Defined	12
NETEGRITY INC	COM	64110P107	4	1000	SH	Defined	12
NETFLIX COM INC	COM	64110L106	6	300	SH	Defined	12
NETFLIX COM INC	COM	64110L106	478	23496	SH	DEFINED	5
NETIQ CORP	COM	64115P102	6	510	SH	Defined	12
NETMANAGE INC	COM NEW	641144308	4	2913	SH	Defined	12
NETOPIA INC	COM	64114K104	1	500	SH	Defined	12
NETWORK APPLIANCE INC	COM	641201104	2	199	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	2	100	SH	DEFINED	14
NETWORK APPLIANCE INC	COM	64120L104	13	1200	SH	DEFINED	2
NETWORK APPLIANCE INC	COM	64120L104	635	56718	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	359	32064	SH	Defined	12
NETWORKS ASSOCS INC	COM	640938106	27	1950	SH	Defined	12
NEUBERGER BERMAN INC	COM	641234109	492	17425	SH	Defined	12
NEUBERGER BERMAN INC	COM	641234109	42	1500	SH	DEFINED	11
NEUBERGER BERMAN INTER MUNI	COM	64124P101	76	5402	SH	Defined	12
NEUBERGER BERMAN REAL INCM F	COM	64126D106	9	553	SH	Defined	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	71	1700	SH	Defined	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	374	8980	SH	DEFINED	3
NEUROGEN CORP	COM	64124E106	1	300	SH	Defined	12
NEW AMER HIGH INCOME FD INC	COM	641876107	16	7000	SH	Defined	12
NEW CENTURY FINANCIAL CORP	COM	64352D101	7702	247000	SH	DEFINED	6
NEW CENTURY FINANCIAL CORP	COM	64352D101	22	700	SH	Defined	12
NEW CENTURY FINANCIAL CORP	COM	64352D101	6719	215490	SH	DEFINED	3
NEW CENTY EQUITY HLDGS CORP	COM	64353J107	2	5200	SH	Defined	12
NEW ENGLAND BUSINESS SVC INC	COM	643872104	827	32300	SH	DEFINED	3
NEW ENGLAND BUSINESS SVC INC	COM	643872104	5	200	SH	Defined	12
NEW ENGLAND BUSINESS SVC INC	COM	643872104	51	2000	SH	DEFINED	2

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

NEW ENGLAND BUSINESS SVC INC	COM		643872104	5143	200900	SH	DEFINED	6
NEW ENGLAND BUSINESS SVC INC	COM		643872104	5120	200017	SH	DEFINED	5
NEW JERSEY RES	COM		646025106	1120	34300	SH	DEFINED	3
NEW JERSEY RES	COM		646025106	15	460	SH	Defined	12
NEW JERSEY RES	COM		646025106	25	771	SH	DEFINED	4
NEW PLAN EXCEL RLTY TR INC	COM		648053106	141	7200	SH	DEFINED	3
NEW PLAN EXCEL RLTY TR INC	COM		648053106	8	400	SH	DEFINED	7
NEW PLAN EXCEL RLTY TR INC	COM		648053106	498	25442	SH	Defined	12
NEW YORK CMNTY BANCORP INC	COM		649445103	173	5810	SH	DEFINED	3
NEW YORK CMNTY BANCORP INC	COM		649445103	30	1000	SH	DEFINED	4
NEW YORK TIMES CO	CL A		650111107	109	2520	SH	DEFINED	11
NEW YORK TIMES CO	CL A		650111107	58	1350	SH	DEFINED	2
NEW YORK TIMES CO	CL A		650111107	22	500	SH	DEFINED	14
NEW YORK TIMES CO	CL A		650111107	1864	43204	SH	Defined	12
NEW YORK TIMES CO	CL A		650111107	13039	302167	SH	DEFINED	5
NEWELL RUBBERMAID INC	COM		651229106	364	12835	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM		651229106	1294	45628	SH	Defined	12
NEWELL RUBBERMAID INC	COM		651229106	15	525	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM		651229106	129	4250	SH	DEFINED	9
NEWFIELD EXPL CO	COM		651290108	28304	835180	SH	DEFINED	3
NEWFIELD EXPL CO	COM		651290108	27	791	SH	Defined	12
NEWMIL BANCORP INC	COM		651633109	23	1000	SH	Defined	12
NEWMONT MINING CORP	COM		651639106	1431	54717	SH	Defined	12
NEWMONT MINING CORP	COM		651639106	59	2250	SH	DEFINED	11
NEWMONT MINING CORP	COM		651639106	94	2446	SH	DEFINED	14
NEWMONT MINING CORP	COM		651639106	100	3821	SH	DEFINED	2
NEWMONT MINING CORP	COM		651639106	2466	94300	SH	DEFINED	3
NEWMONT MINING CORP	COM		651639106	1	50	SH	DEFINED	7
NEWPARK RES INC	COM PAR \$.01NEW		651718504	2	400	SH	Defined	12
NEWPARK RES INC	COM PAR \$.01NEW		651718504	158	34932	SH	DEFINED	2
NEWPORT CORP	COM		651824104	6	500	SH	DEFINED	11
NEWPORT CORP	COM		651824104	95	8052	SH	Defined	12
NEWPORT CORP	COM		651824104	13	1100	SH	DEFINED	14
NEWS CORP LTD	ADR NEW		652487703	9	365	SH	DEFINED	2
NEXMED INC	COM		652903105	0	246	SH	Defined	12
NEXPRISE INC NEW	COM NEW		65333Q202	0	65	SH	DEFINED	6
NEXT LEVEL COMM INC	COM		65333U104	0	140	SH	Defined	12
NEXTEL COMMUNICATIONS INC	CL A		65332V103	84	6300	SH	DEFINED	6
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/1		65332VAY9	6088	7000000	PRN	DEFINED	15
NEXTEL COMMUNICATIONS INC	CL A		65332V103	36	2700	SH	DEFINED	2
NEXTEL COMMUNICATIONS INC	CL A		65332v103	44	3300	SH	DEFINED	4
NEXTEL COMMUNICATIONS INC	CL A		65332V103	1654	122055	SH	DEFINED	
NEXTEL COMMUNICATIONS INC	CL A		65332V103	9185	685963	SH	Defined	12
NEXTEL COMMUNICATIONS INC	CL A		65332v103	247	40700	SH	DEFINED	9
NEXTEL COMMUNICATIONS INC	CL A		65332V103	486	24700	SH	DEFINED	14
NEXTEL COMMUNICATIONS INC	CL A		65332V103	431	32185	SH	DEFINED	11
NEXTEL COMMUNICATIONS INC	CL A		65332V103	358494	26773290	SH	DEFINED	8
NEXTEL COMMUNICATIONS INC	CL A		65332V103	823919	61532403	SH	Defined	10
NEXTEL PARTNERS INC	CL A		65333F107	1859	368850	SH	Defined	12
NIC INC	COM		62914B100	37	21200	SH	Defined	12
NICOR INC	COM		654086107	10338	378400	SH	DEFINED	6
NICOR INC	COM		654086107	336	12306	SH	Defined	12
NIKE INC	CL B		654106103	749	14574	SH	Defined	12
NIKE INC	CL B		654106103	5	100	SH	DEFINED	7
NIKE INC	CL B		654106103	4911	65000	SH	DEFINED	14
NIKE INC	CL B		654106103	3	50	SH	DEFINED	6
NIKE INC	CL B		654106103	273	5300	SH	DEFINED	2
NISOURCE INC	COM		65473P105	1832	100647	SH	Defined	12
NISOURCE INC	COM		65473P105	7280	400000	SH	DEFINED	
NISOURCE INC	COM		65473P105	8	430	SH	DEFINED	6
NISOURCE INC	COM		65473P105	14	750	SH	DEFINED	2
NL INDS INC	COM NEW		629156407	5	329	SH	Defined	12

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

NN INC	COM	629337106	658	75116	SH	Defined	12
NN INC	COM	629337106	17	2000	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	421	13388	SH	Defined	12
NOBLE ENERGY INC	COM	655044105	421	12280	SH	Defined	12
NOBLE INTL LTD	COM	655053106	522	92200	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	35	2485.43	SH	DEFINED	4
NOKIA CORP	SPONSORED ADR	654902204	2567	183219	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	192	13700	SH	DEFINED	1
NOKIA CORP	SPONSORED ADR	654902204	934	66665	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	796	56821	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	1149	82000	SH	DEFINED	3
NOKIA CORP	SPONSORED ADR	654902204	773	55205	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	10087	720000	SH	Defined	10
NOKIA CORP	SPONSORED ADR	654902204	581	28110	SH	DEFINED	9
NOKIA CORP	SPONSORED ADR	654902204	121	5900	SH	DEFINED	14
NOLAND CO	COM	655286102	36	905	SH	Defined	12
NOMURA HLDGS INC	SPONSORED ADR	65535H208	2332	225710	SH	DEFINED	6
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	6	400	SH	Defined	12
NORDSTROM INC	COM	655664100	16	1000	SH	DEFINED	2
NORDSTROM INC	COM	655664100	166	10240	SH	Defined	12
NORDSTROM INC	COM	655664100	5	280	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	2400	129309	SH	Defined	12
NORFOLK SOUTHERN CORP	COM	655844108	2710	146022	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	18	990	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	25	1350	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	1477	79565	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	67	3588	SH	DEFINED	11
NORSK HYDRO A S	SPONSORED ADR	656531605	184	4850	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	598	287575	SH	DEFINED	5
NORTEL NETWORKS CORP NEW	COM	656568102	33	15700	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	805	387104	SH	Defined	12
NORTH CENT BANCSHARES INC	COM	658418108	401	11800	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	27	1300	SH	Defined	12
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	6	315	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	99	3350	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	8817	299381	SH	DEFINED	7
NORTH FORK BANCORPORATION NY	COM	659424105	218	7400	SH	DEFINED	5
NORTH FORK BANCORPORATION NY	COM	659424105	59	2000	SH	DEFINED	11
NORTH FORK BANCORPORATION NY	COM	659424105	2792	94800	SH	DEFINED	3
NORTH FORK BANCORPORATION NY	COM	659424105	5231	177625	SH	Defined	12
NORTH PITTSBURGH SYS INC	COM	661562108	950	70348	SH	Defined	12
NORTH VALLEY BANCORP	COM	66304M105	777	37906	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	14	1021	SH	Defined	12
NORTHEAST UTILS	COM	664397106	4	280	SH	DEFINED	6
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	428	11206	SH	Defined	12
NORTHERN TR CORP	COM	665859104	73	2400	SH	DEFINED	7
NORTHERN TR CORP	COM	665859104	936	30748	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	1765	57956	SH	Defined	12
NORTHERN TR CORP	COM	665859104	13	425	SH	DEFINED	11
NORTHFIELD LABS INC	COM	666135108	9	1000	SH	Defined	12
NORTHRIM BANCORP INC	COM	666762109	870	59788	SH	DEFINED	6
NORTHRIM BANCORP INC	COM	666762109	1219	83802	SH	DEFINED	7
NORTHROP GRUMMAN CORP	COM	666807102	834	9930	SH	DEFINED	9
NORTHROP GRUMMAN CORP	COM	666807102	1514	17642	SH	Defined	12
NORTHROP GRUMMAN CORP	COM	666807102	60	704	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	25947	302407	SH	DEFINED	6
NORTHWEST AIRLS CORP	CL A	667280101	0	50	SH	Defined	12
NORTHWEST NAT GAS CO	COM	667655104	7377	293900	SH	DEFINED	6
NORTHWEST NAT GAS CO	COM	667655104	5069	201950	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	15	600	SH	Defined	12
NORTHWEST PIPE CO	COM	667746101	1028	82900	SH	DEFINED	6
NORTHWESTERN CORP	COM	668074107	8	3839	SH	Defined	12

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

NOVADIGM INC	COM	669937104	0	200	SH	Defined	12
NOVARTIS A G	SPONSORED ADR	66987V109	56	1500	SH	DEFINED	7
NOVARTIS A G	SPONSORED ADR	66987V109	3	110	SH	DEFINED	9
NOVARTIS A G	SPONSORED ADR	66987V109	12402	334650	SH	DEFINED	6
NOVARTIS A G	SPONSORED ADR	66987V109	426	11500	SH	DEFINED	2
NOVASTAR FINL INC	COM	669947400	5620	164560	SH	DEFINED	3
NOVASTAR FINL INC	COM	669947400	51	1504	SH	Defined	12
NOVAVAX INC	COM	670002104	11	2675	SH	Defined	12
NOVELL INC	COM	670006105	1	400	SH	DEFINED	11
NOVELL INC	COM	670006105	2	760	SH	DEFINED	6
NOVELL INC	COM	670006105	2	1000	SH	DEFINED	2
NOVELL INC	COM	670006105	81	37610	SH	Defined	12
NOVELLUS SYS INC	COM	670008101	12	450	SH	DEFINED	2
NOVELLUS SYS INC	COM	670008101	111	4060	SH	Defined	12
NOVEN PHARMACEUTICALS INC	COM	670009109	475	33650	SH	DEFINED	3
NOVO-NORDISK A S	ADR	670100205	340	10300	SH	DEFINED	2
NOVO-NORDISK A S	ADR	670100205	31	950	SH	DEFINED	6
NOVOSTE CORP	COM	67010C100	16	1800	SH	Defined	12
NPS PHARMACEUTICALS INC	COM	62936P103	3	200	SH	Defined	12
NSTAR	COM	67019E107	16	400	SH	DEFINED	11
NSTAR	COM	67019E107	4633	115755	SH	DEFINED	6
NSTOR TECHNOLOGIES INC	COM	67018N108	23	72000	SH	Defined	12
NTELOS INC	COM	67019U101	0	2400	SH	Defined	12
NTN COMMUNICATIONS INC	COM NEW	629410309	13	7500	SH	DEFINED	
NU SKIN ENTERPRISES INC	CL A	67018T105	7	700	SH	Defined	12
NU SKIN ENTERPRISES INC	CL A	67018T105	8332	827380	SH	DEFINED	3
NUANCE COMMUNICATIONS INC	COM	669967101	8	3760	SH	Defined	12
NUCOR CORP	COM	670346105	11	300	SH	DEFINED	11
NUCOR CORP	COM	670346105	31	822	SH	DEFINED	2
NUCOR CORP	COM	670346105	1213	31777	SH	Defined	12
NUCOR CORP	COM	670346105	782	20480	SH	DEFINED	6
NUEVO ENERGY CO	COM	670509108	171	12600	SH	DEFINED	3
NUEVO ENERGY CO	COM	670509108	7	500	SH	Defined	12
NUEVO ENERGY CO	COM	670509108	379	28000	SH	DEFINED	6
NUI CORP	COM	629431107	19	1300	SH	Defined	12
NUTRACEUTICAL INTL CORP	COM	67060Y101	214	27600	SH	DEFINED	6
NUVEEN ARIZ PREM INCOME MUN	COM	67061W104	8	500	SH	Defined	12
NUVEEN CALIF QUALITY INCM MU	COM	670985100	11	700	SH	Defined	12
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	17	1000	SH	Defined	12
NUVEEN CT DIV ADV MUN FD 3	COM	67071Y108	246	16635	SH	Defined	12
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	2714	195280	SH	Defined	12
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	3190	218614	SH	Defined	12
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	492	33169	SH	Defined	12
NUVEEN FLA INVT QUALITY MUN	COM	670970102	65	4000	SH	Defined	12
NUVEEN FLA QUALITY INCOME MU	COM	670978105	54	3375	SH	Defined	12
NUVEEN GA DIV ADV MUN FD 2	COM	67072B107	7	500	SH	Defined	12
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	13	800	SH	Defined	12
NUVEEN INS FL TX FR ADV MUN	COM	670655109	15	1000	SH	Defined	12
NUVEEN INS MA TX FR ADV MUNF	COM	67072F108	15	1000	SH	Defined	12
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	723	47935	SH	Defined	12
NUVEEN INSD FLA PREM INCOME	COM	67101V108	78	4737	SH	Defined	12
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	947	59688	SH	Defined	12
NUVEEN INSD NEW YORK DIVID	COM	67071N102	5	367	SH	Defined	12
NUVEEN INSD NY PREM INCOME F	COM	67101R107	34	2200	SH	Defined	12
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	225	15599	SH	Defined	12
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	359	21740	SH	Defined	12
NUVEEN MASS DIVID ADVANTAG M	COM SH BEN INT	67069P101	22	1345	SH	Defined	12
NUVEEN MD DIV ADV MUN FD 3	COM	67072A109	121	8528	SH	Defined	12
NUVEEN MD DIV ADV MUNI FD 2	COM SH BEN INT	67070V105	83	5533	SH	Defined	12
NUVEEN MD DIVID ADVANTAGE MU	COM SH BEN INT	67069R107	818	51306	SH	Defined	12
NUVEEN MD PREM INCOME MUN FD	COM	67061Q107	567	34569	SH	Defined	12
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	2374	158175	SH	Defined	12

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

NUVEEN MUN INCOME FD INC	COM	67062J102	90	8337	SH	Defined	12
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	1986	140185	SH	Defined	12
NUVEEN MUN VALUE FD INC	COM	670928100	706	76770	SH	Defined	12
NUVEEN N C DIV ADV FD 2	COM	67071D104	261	16937	SH	Defined	12
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	177	10926	SH	Defined	12
NUVEEN N Y INVT QUALITY MUN	COM	67062X101	66	4230	SH	Defined	12
NUVEEN NC DIV ADV MUN FD 3	COM	67072D103	56	3760	SH	Defined	12
NUVEEN NC DIVID ADVANTAGE MU	COM SH BEN INT	67069N106	62	4000	SH	Defined	12
NUVEEN NEW JERSEY DIVID	COM	67071T109	15	1000	SH	Defined	12
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	36	2500	SH	Defined	12
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	124	8067	SH	Defined	12
NUVEEN NJ PREM INCOME MUN FD	COM	67101N106	20	1340	SH	Defined	12
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	7	500	SH	Defined	12
NUVEEN NY QUALITY INCM MUN F	COM	670986108	149	10139	SH	Defined	12
NUVEEN NY SELECT QUALITY MUN	COM	670976109	84	5570	SH	Defined	12
NUVEEN OH DIV ADV MUNI FD 2	COM SH BEN INT	67070R104	20	1350	SH	Defined	12
NUVEEN OH DIV ADVANTAGE MUN	COM	67070C107	144	9366	SH	Defined	12
NUVEEN OHIO DIVID ADVANTAGE	COM	67071V104	79	5215	SH	Defined	12
NUVEEN OHIO QUALITY INCOME M	COM	670980101	280	16007	SH	Defined	12
NUVEEN PA DIV ADVANTAGE MUN	COM	67070E103	75	4862	SH	Defined	12
NUVEEN PA DIVID ADVANTAGE MU	COM	67071W102	39	2599	SH	Defined	12
NUVEEN PA INVT QUALITY MUN F	COM	670972108	396	26043	SH	Defined	12
NUVEEN PA PREM INCOME MUN FD	COM	67061F101	107	7199	SH	Defined	12
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	2370	162536	SH	Defined	12
NUVEEN PREM INCOME MUN FD	COM	67062T100	3662	256077	SH	Defined	12
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	872	60189	SH	Defined	12
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	296	22871	SH	Defined	12
NUVEEN PREMIER INSD MUN INCO	COM	670987106	62	3904	SH	Defined	12
NUVEEN PREMIER MUN INCOME FD	COM	670988104	244	16835	SH	Defined	12
NUVEEN QUALITY INCOME MUN FD	COM	670977107	692	48178	SH	Defined	12
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	2318	153937	SH	Defined	12
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	970	64677	SH	Defined	12
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	1052	67231	SH	Defined	12
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	202	20499	SH	Defined	12
NUVEEN SELECT QUALITY MUN FD	COM	670973106	2598	178423	SH	Defined	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	168	11905	SH	Defined	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	56	4300	SH	Defined	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	390	28915	SH	Defined	12
NUVEEN SR INCOME FD	COM	67067Y104	301	37850	SH	Defined	12
NUVEEN TAX FREE ADV MUN FD	COM	670657105	246	16264	SH	Defined	12
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	201	13206	SH	Defined	12
NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M108	722	46311	SH	Defined	12
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	213	12927	SH	Defined	12
NVIDIA CORP	COM	67066G104	37	2865	SH	Defined	12
NVIDIA CORP	COM	67066G104	2836	220150	SH	DEFINED	6
NVR INC	COM	62944T105	20375	61930	SH	DEFINED	3
NVR INC	COM	62944T105	37	113	SH	Defined	12
NYFIX INC	COM	670712108	10	2662	SH	Defined	12
NYMOX PHARMACEUTICAL CORP	COM	67076P102	8	2000	SH	Defined	12
O REILLY AUTOMOTIVE INC	COM	686091109	23	850	SH	Defined	12
OAK TECHNOLOGY INC	COM	671802106	1	175	SH	Defined	12
OAKLEY INC	COM	673662102	8	1004	SH	Defined	12
OAO TECHNOLOGY SOLUTIONS INC	COM	67082B105	0	100	SH	Defined	12
OAO TECHNOLOGY SOLUTIONS INC	COM	67082B105	15	10000	SH	DEFINED	
OCCIDENTAL PETE CORP DEL	COM	674599105	5	180	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	60	2000	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	25889	864130	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	286	9559	SH	Defined	12
OCCIDENTAL PETE CORP DEL	COM	674599105	774	25850	SH	DEFINED	5
OCEAN ENERGY INC DEL	COM	67481E106	20	1000	SH	DEFINED	11
OCEAN ENERGY INC DEL	COM	67481E106	193	9641	SH	Defined	12
OCEANEERING INTL INC	COM	675232102	10267	469890	SH	DEFINED	3

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

OCEANFIRST FINL CORP	COM	675234108	2135	100320	SH	DEFINED	3
OCEANFIRST FINL CORP	COM	675234108	16	750	SH	Defined	12
OCWEN FINL CORP	COM	675746101	33	11060	SH	DEFINED	2
ODETICS INC DEL	CL A	676065204	0	100	SH	Defined	12
ODYSSEY HEALTHCARE INC	COM	67611V101	0	7	SH	Defined	12
ODYSSEY RE HLDGS CORP	COM	67612W108	1	50	SH	DEFINED	6
ODYSSEY RE HLDGS CORP	COM	67612W108	2100	116320	SH	DEFINED	3
ODYSSEY RE HLDGS CORP	COM	67612W108	0	10	SH	Defined	12
OFFICE DEPOT INC	COM	676220106	705	59592	SH	Defined	12
OFFICE DEPOT INC	COM	676220106	13943	1178600	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	3	250	SH	DEFINED	6
OFFICEMAX INC	COM	67622M108	225	43700	SH	DEFINED	3
OFFICEMAX INC	COM	67622M108	10282	1996504	SH	DEFINED	6
OFFICEMAX INC	COM	67622M108	20	3900	SH	Defined	12
OFFSHORE LOGISTICS INC	COM	676255102	12	650	SH	DEFINED	11
OFFSHORE LOGISTICS INC	COM	676255102	6213	344200	SH	DEFINED	6
OFFSHORE LOGISTICS INC	COM	676255102	1621	89800	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	14	800	SH	DEFINED	11
OGE ENERGY CORP	COM	670837103	13	712	SH	DEFINED	2
OGE ENERGY CORP	COM	670837103	180	10000	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	584	32522	SH	Defined	12
OGE ENERGY CORP	COM	670837103	5341	297210	SH	DEFINED	6
OHIO CAS CORP	COM	677240103	815	63075	SH	Defined	12
OHIO CAS CORP	COM	677240103	173	13380	SH	DEFINED	2
OIL STS INTL INC	COM	678026105	8788	732350	SH	DEFINED	3
OIL SVC HLDERS TR	DEPOSTRY RCPT	678002106	94	1700	SH	Defined	12
OILGEAR CO	COM	678042102	1	512	SH	Defined	12
OLD DOMINION FGHT LINES INC	COM	679580100	17	540	SH	DEFINED	3
OLD DOMINION FGHT LINES INC	COM	679580100	169	5350	SH	Defined	12
OLD NATL BANCORP IND	COM	680033107	143	6667	SH	DEFINED	6
OLD POINT FINL CORP	COM	680194107	392	10585	SH	Defined	12
OLD REP INTL CORP	COM	680223104	20	750	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	5692	212800	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	31	1175	SH	Defined	12
OLD REP INTL CORP	COM	680223104	15692	586600	SH	DEFINED	3
OLIN CORP	COM PAR \$1	680665205	129	7116	SH	Defined	12
OM GROUP INC	COM	670872100	35	4028	SH	Defined	12
OMEGA FINL CORP	COM	682092101	104	3000	SH	Defined	12
OMEGA HEALTHCARE INVS INC	COM	681936100	3	1281	SH	Defined	12
OMEGA PROTEIN CORP	COM	68210P107	6	1100	SH	Defined	12
OMI CORP NEW	COM	Y6476W104	12	2500	SH	Defined	12
OMNI ENERGY SERVICES	COM NEW	68210T208	3	3333	SH	Defined	12
OMNICARE INC	COM	681904108	411	15105	SH	Defined	12
OMNICARE INC	COM	681904108	51699	1900000	SH	Defined	13
OMNICARE INC	COM	681904108	5	190	SH	DEFINED	6
OMNICARE INC	COM	681904108	6657	244660	SH	DEFINED	3
OMNICARE INC	COM	681904108	11883	436700	SH	DEFINED	8
OMNICOM GROUP INC	COM	681919106	79	1450	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	1240	22891	SH	Defined	12
OMNICOM GROUP INC	COM	681919106	931	17186	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	10	185	SH	DEFINED	2
OMNICOM GROUP INC	COM	681919106	6	80	SH	DEFINED	14
OMNICOM GROUP INC	COM	681919106	430	7935	SH	DEFINED	4
OMNOVA SOLUTIONS INC	COM	682129101	1	475	SH	Defined	12
ON ASSIGNMENT INC	COM	682159108	274	65000	SH	DEFINED	6
ON ASSIGNMENT INC	COM	682159108	926	218938	SH	DEFINED	6
ON ASSIGNMENT INC	COM	682159108	358	84670	SH	Defined	12
ON SEMICONDUCTOR CORP	COM	682189105	0	100	SH	DEFINED	2
ON SEMICONDUCTOR CORP	COM	682189105	0	300	SH	Defined	12
ON TECHNOLOGY CORP	COM	68219P108	2	800	SH	Defined	12
ON-SITE SOURCING INC	COM	682195102	2	1000	SH	Defined	12
ONE LIBERTY PPTYS INC	COM	682406103	115	6985	SH	Defined	12

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

ONE LIBERTY PPTYS INC	PFD CONV \$1.60	682406202	16	900	SH	Defined	12
ONEIDA LTD	COM	682505102	0	16	SH	Defined	12
ONEIDA LTD	COM	682505102	5	500	SH	DEFINED	2
ONEIDA LTD	COM	682505102	17	1608	SH	DEFINED	11
ONEOK INC NEW	COM	682680103	1	50	SH	DEFINED	6
ONEOK INC NEW	COM	682680103	6645	362350	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	29	1600	SH	Defined	12
ONVIA COM INC	COM NEW	68338T403	0	30	SH	Defined	12
ONYX ACCEP CORP	COM	682914106	241	65000	SH	DEFINED	6
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	2819	81700	SH	DEFINED	3
OPEN TEXT CORP	COM	683715106	17124	615300	SH	DEFINED	3
OPEN TEXT CORP	COM	683715106	16	400	SH	DEFINED	14
OPENWAVE SYS INC	COM	683718100	1917	1350000	SH	DEFINED	5
OPENWAVE SYS INC	COM	683718100	3	1950	SH	Defined	12
OPINION RESH CORP	COM	683755102	72	18300	SH	DEFINED	6
OPNET TECHNOLOGIES INC	COM	683757108	6	1100	SH	Defined	12
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	22	2855	SH	Defined	12
OPSWARE INC	COM	68383A101	4	2000	SH	Defined	12
OPTI INC	COM	683960108	3	2000	SH	Defined	12
OPTICAL COMMUNICATION PRODS	CL A	68382T101	0	500	SH	Defined	12
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	17	3000	SH	Defined	12
OPTION CARE INC	COM	683948103	0	13	SH	Defined	12
ORACLE CORP	COM	68389X105	21	1979	SH	DEFINED	4
ORACLE CORP	COM	68389X105	5142	473921	SH	DEFINED	1
ORACLE CORP	COM	68389X105	134	12375	SH	DEFINED	11
ORACLE CORP	COM	68389X105	8293	764441	SH	Defined	12
ORACLE CORP	COM	68389X105	2446	225483	SH	DEFINED	5
ORACLE CORP	COM	68389X105	194	12500	SH	DEFINED	14
ORACLE CORP	COM	68389X105	17425	1606148	SH	DEFINED	3
ORACLE CORP	COM	68389X105	982	83876	SH	DEFINED	9
ORACLE CORP	COM	68389X105	4438	409080	SH	DEFINED	2
ORASURE TECHNOLOGIES INC	COM	68554V108	64	11000	SH	Defined	12
ORBITAL SCIENCES CORP	COM	685564106	3	500	SH	Defined	12
ORBOTECH LTD	ORD	M75253100	355	31900	SH	DEFINED	3
ORBOTECH LTD	ORD	M75253100	7913	710365	SH	DEFINED	6
ORBOTECH LTD	ORD	M75253100	6	500	SH	DEFINED	11
ORCHID BIOSCIENCES INC	COM	68571P100	6	15832	SH	Defined	12
OREGON STL MLS INC	COM	686079104	524	222900	SH	DEFINED	6
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	10	1000	SH	Defined	12
ORIENTAL FINL GROUP INC	COM	68618W100	1852	85750	SH	DEFINED	6
ORIENTAL FINL GROUP INC	COM	68618W100	2872	132985	SH	DEFINED	3
ORIX CORP	SPONSORED ADR	686330101	4120	156963	SH	DEFINED	6
ORPHAN MED INC	COM	687303107	51	6050	SH	Defined	12
ORTHODONTIC CTRS AMER INC	COM	68750P103	3254	624600	SH	DEFINED	6
ORTHODONTIC CTRS AMER INC	COM	68750P103	12	2300	SH	Defined	12
OSHKOSH B GOSH INC	CL A	688222207	2430	93450	SH	DEFINED	6
OSHKOSH B GOSH INC	CL A	688222207	143	5500	SH	DEFINED	3
OSHKOSH B GOSH INC	CL A	688222207	8268	318000	SH	DEFINED	6
OSHKOSH TRUCK CORP	COM	688239201	19540	313640	SH	DEFINED	3
OSHKOSH TRUCK CORP	COM	688239201	174	2800	SH	DEFINED	2
OSI SYSTEMS INC	COM	671044105	3	200	SH	Defined	12
OSI SYSTEMS INC	COM	671044105	5771	365000	SH	DEFINED	3
OTTER TAIL CORP	COM	689648103	21	800	SH	Defined	12
OUTBACK STEAKHOUSE INC	COM	689899102	918	25940	SH	Defined	12
OUTBACK STEAKHOUSE INC	COM	689899102	2	50	SH	DEFINED	6
OUTBACK STEAKHOUSE INC	COM	689899102	10	275	SH	DEFINED	11
OUTBACK STEAKHOUSE INC	COM	689899102	171	4820	SH	DEFINED	3
OUTLOOK GROUP CORP	COM	690113105	124	25600	SH	DEFINED	6
OVERLAND STORAGE INC	COM	690310107	9	650	SH	Defined	12
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	182	10925	SH	Defined	12
OVERTURE SVCS INC	COM	69039R100	319	21011	SH	Defined	12
OWENS & MINOR INC NEW	COM	690732102	1269	72296	SH	Defined	12

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

OWENS & MINOR INC NEW	COM	690732102	4	200	SH	DEFINED	11
OWENS & MINOR INC NEW	COM	690732102	21	1200	SH	DEFINED	3
OWENS & MINOR INC NEW	COM	690732102	1625	92900	SH	DEFINED	9
OWENS & MINOR INC NEW	COM	690732102	4498	256300	SH	DEFINED	6
OWENS CORNING	COM	69073F103	1	15765	SH	Defined	12
OWENS ILL INC	PFD CONV \$.01	690768502	115	5000	SH	Defined	12
OWENS ILL INC	COM NEW	690768403	91	10060	SH	Defined	12
OWENS ILL INC	COM NEW	690768403	7705	852345	SH	DEFINED	3
OWOSSO CORP	COM	691217103	50	227738	SH	Defined	12
OXFORD HEALTH PLANS INC	COM	691471106	14093	464210	SH	DEFINED	3
OXFORD HEALTH PLANS INC	COM	691471106	6	190	SH	DEFINED	6
OXFORD HEALTH PLANS INC	COM	691471106	9108	300000	SH	Defined	13
OXFORD HEALTH PLANS INC	COM	691471106	170	5591	SH	Defined	12
OXFORD HEALTH PLANS INC	COM	691471106	8	256	SH	DEFINED	7
OXFORD INDS INC	COM	691497309	1945	78900	SH	DEFINED	6
P F CHANGS CHINA BISTRO INC	COM	69333Y108	73	1979	SH	Defined	12
P-COM INC	COM NEW	693262206	0	160	SH	Defined	12
PAC-WEST TELECOM INC	COM	69371Y101	7	15130	SH	Defined	12
PACCAR INC	COM	693718108	2	39	SH	Defined	12
PACCAR INC	COM	693718108	173	3450	SH	DEFINED	2
PACCAR INC	COM	693718108	3	60	SH	DEFINED	6
PACER TECHNOLOGY	COM NEW	693905200	0	100	SH	Defined	12
PACHOLDER HIGH YIELD FD INC	COM	693742108	16	2000	SH	Defined	12
PACIFIC AMERN INCOME SHS INC	COM	693796104	1906	130575	SH	Defined	12
PACIFIC CAP BANCORP NEW	COM	69404P101	10251	340920	SH	DEFINED	3
PACIFIC CAP BANCORP NEW	COM	69404P101	48	1600	SH	DEFINED	11
PACIFIC CAP BANCORP NEW	COM	69404P101	6247	207760	SH	DEFINED	7
PACIFIC CREST CAP INC	COM	694166109	576	34300	SH	DEFINED	6
PACIFIC CREST CAP INC	COM	694166109	1	42	SH	Defined	12
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	23	1100	SH	Defined	12
PACIFIC INTERNET LTD	ORD	Y66183107	0	100	SH	Defined	12
PACIFIC NORTHWEST BANCORP	COM	69466M103	264	9500	SH	Defined	12
PACIFIC NORTHWEST BANCORP	COM	69466M103	36	1300	SH	DEFINED	11
PACIFIC NORTHWEST BANCORP	COM	69466M103	5560	200366	SH	DEFINED	7
PACIFIC SUNWEAR CALIF INC	COM	694873100	1938	95237	SH	DEFINED	3
PACIFIC UN BK CALIF	COM	695025106	488	42200	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	COM	695112102	1421	58860	SH	Defined	12
PACIFICARE HEALTH SYS DEL	COM	695112102	20451	847166	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	COM	695112102	3921	162420	SH	DEFINED	3
PACKAGING CORP AMER	COM	695156109	18	1000	SH	DEFINED	11
PACKAGING CORP AMER	COM	695156109	179	9950	SH	Defined	12
PACTIV CORP	COM	695257105	35	1725	SH	DEFINED	11
PACTIV CORP	COM	695257105	885	43613	SH	Defined	12
PAIN THERAPEUTICS INC	COM	69562K100	1	500	SH	Defined	12
PALL CORP	COM	696429307	48	2400	SH	DEFINED	2
PALL CORP	COM	696429307	4408	150000	SH	DEFINED	12
PALL CORP	COM	696429307	2	100	SH	DEFINED	6
PALL CORP	COM	696429307	929	46461	SH	Defined	12
PALL CORP	COM	696429307	128	6400	SH	DEFINED	9
PALL CORP	COM	696429307	4	200	SH	DEFINED	11
PALL CORP	COM	696429307	1116	55800	SH	DEFINED	3
PALM INC	COM NEW	696642206	11	1133	SH	Defined	12
PALM INC	COM NEW	696642206	1	50	SH	DEFINED	14
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	2	607	SH	Defined	12
PAMRAPO BANCORP INC	COM	697738102	15	800	SH	Defined	12
PAN AMERICAN SILVER CORP	COM	697900108	49	8000	SH	Defined	12
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	1	39	SH	Defined	12
PANAMSAT CORP NEW	COM	697933109	4	310	SH	DEFINED	6
PANERA BREAD CO	CL A	69840W108	12	400	SH	DEFINED	2
PANERA BREAD CO	CL A	69840W108	576	18890	SH	Defined	12
PAPA JOHNS INTL INC	COM	698813102	3358	134170	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	3	100	SH	Defined	12

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

PAPA JOHNS INTL INC	COM	698813102	6550	261700	SH	DEFINED	6
PARADIGM GENETICS INC	COM	69900R106	1	1806	SH	Defined	12
PARADIGM MED INDS INC DEL	COM	69900Q108	8	50000	SH	Defined	12
PARADYNE NETWORKS INC	COM	69911G107	1	1000	SH	Defined	12
PARAGON TECHNOLOGIES INC	COM	69912T108	3	300	SH	Defined	12
PARAMETRIC TECHNOLOGY CORP	COM	699173100	11	5050	SH	Defined	12
PAREXEL INTL CORP	COM	699462107	44	3200	SH	DEFINED	3
PAREXEL INTL CORP	COM	699462107	14	1000	SH	Defined	12
PARK ELECTROCHEMICAL CORP	COM	700416209	39	2600	SH	Defined	12
PARK NATL CORP	COM	700658107	15	160	SH	DEFINED	2
PARK NATL CORP	COM	700658107	438	4695	SH	Defined	12
PARK PL ENTMT CORP	COM	700690100	34	4815	SH	Defined	12
PARK PL ENTMT CORP	COM	700690100	4	620	SH	DEFINED	6
PARKER DRILLING CO	COM	701081101	11	5000	SH	DEFINED	
PARKER DRILLING CO	COM	701081101	10	4200	SH	Defined	12
PARKER HANNIFIN CORP	COM	701094104	9	220	SH	DEFINED	9
PARKER HANNIFIN CORP	COM	701094104	485	12529	SH	Defined	12
PARKER HANNIFIN CORP	COM	701094104	2	60	SH	DEFINED	6
PARKER HANNIFIN CORP	COM	701094104	234	6050	SH	DEFINED	5
PARKER HANNIFIN CORP	COM	701094104	39	1012	SH	DEFINED	2
PARKVALE FINL CORP	COM	701492100	553	25128	SH	Defined	12
PARKVALE FINL CORP	COM	701492100	1506	68449	SH	DEFINED	6
PARTHUSCEVA INC	COM	70212E106	0	100	SH	DEFINED	11
PARTNERRE LTD	COM	G6852T105	266	5300	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	19	375	SH	Defined	12
PARTNERS TRUST FINCL GROUP I	COM	70213A103	13	755	SH	Defined	12
PATINA OIL & GAS CORP	COM	703224105	14149	430050	SH	DEFINED	3
PATRIOT BANK CORP PA	COM	70335P103	2	100	SH	Defined	12
PATRIOT BANK CORP PA	COM	70335P103	407	23700	SH	DEFINED	6
PATTERSON DENTAL CO	COM	703412106	60	1300	SH	DEFINED	11
PATTERSON DENTAL CO	COM	703412106	4615	100475	SH	DEFINED	7
PATTERSON DENTAL CO	COM	703412106	599	13045	SH	Defined	12
PATTERSON UTI ENERGY INC	COM	703481101	20	612	SH	Defined	12
PAXAR CORP	COM	704227107	7340	641090	SH	DEFINED	3
PAXAR CORP	COM	704227107	46	4000	SH	Defined	12
PAXSON COMMUNICATIONS CORP	COM	704231109	89	40600	SH	Defined	12
PAYCHEX INC	COM	704326107	4	100	SH	DEFINED	14
PAYCHEX INC	COM	704326107	584	21249	SH	Defined	12
PAYCHEX INC	COM	704326107	109	3817	SH	DEFINED	9
PAYCHEX INC	COM	704326107	4664	169800	SH	DEFINED	1
PAYLESS SHOESOURCE INC	COM	704379106	1103	70500	SH	DEFINED	3
PAYLESS SHOESOURCE INC	COM	704379106	2	150	SH	Defined	12
PAYLESS SHOESOURCE INC	COM	704379106	17137	1095000	SH	DEFINED	6
PEABODY ENERGY CORP	COM	704549104	3	100	SH	Defined	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	12	472	SH	Defined	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1750	69862	SH	DEFINED	1
PEARSON PLC	SPONSORED ADR	705015105	1594	204305	SH	DEFINED	6
PECHINEY	SPONSORED ADR	705151207	93	7540	SH	DEFINED	6
PEDIATRIC SVCS OF AMERICA	COM	705323103	266	53729	SH	DEFINED	6
PEDIATRIX MED GROUP	COM	705324101	66	2640	SH	Defined	12
PEDIATRIX MED GROUP	COM	705324101	2441	97090	SH	DEFINED	3
PEERLESS MFG CO	COM	705514107	115	13718	SH	DEFINED	6
PEETS COFFEE & TEA INC	COM	705560100	70	4200	SH	DEFINED	2
PEGASUS SOLUTIONS INC	COM	705906105	289	25800	SH	DEFINED	3
PEGASYSTEMS INC	COM	705573103	745	186619	SH	DEFINED	6
PENGROWTH ENERGY TR	COM	706902103	10	1000	SH	Defined	12
PENN NATL GAMING INC	COM	707569109	109	6150	SH	Defined	12
PENN VA CORP	COM	707882106	963	25070	SH	DEFINED	3
PENN VA CORP	COM	707882106	1492	38865	SH	Defined	12
PENN VA RESOURCES PARTNERS L	COM	707884102	1086	45331	SH	Defined	12
PENNEY J C INC	COM	708160106	16	800	SH	DEFINED	2
PENNEY J C INC	COM	708160106	69	3500	SH	DEFINED	11

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

PENNEY J C INC	COM	708160106	3637	185200	SH	DEFINED	3
PENNEY J C INC	COM	708160106	2233	113720	SH	DEFINED	6
PENNEY J C INC	COM	708160106	153	7772	SH	Defined	12
PENNFED FINL SVCS INC	COM	708167101	1111	42000	SH	DEFINED	6
PENNRCK FINL SVCS CORP	COM	708352109	3	115	SH	Defined	12
PENNS WOODS BANCORP INC	COM	708430103	420	9251	SH	Defined	12
PENNSYLVANIA COMM BANCORP IN	COM	708677109	59	1608	SH	Defined	12
PENNSYLVANIA COMM BANCORP IN	COM	708677109	601	16517	SH	DEFINED	7
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	71	2478	SH	Defined	12
PENTAIR INC	COM	709631105	733	20742	SH	Defined	12
PENTAIR INC	COM	709631105	3499	98970	SH	DEFINED	3
PENTAIR INC	COM	709631105	4	100	SH	DEFINED	6
PENTAIR INC	COM	709631105	257	7000	SH	DEFINED	9
PENTAIR INC	COM	709631105	31815	900000	SH	Defined	13
PENWEST PHARMACEUTICALS CO	COM	709754105	2	100	SH	Defined	12
PEOPLES BANCORP INC	COM	709789101	764	33000	SH	DEFINED	6
PEOPLES BANCORP INC	COM	709789101	55	2389	SH	Defined	12
PEOPLES BK BRIDGEPORT CONN	COM	710198102	162	6415	SH	Defined	12
PEOPLES BK N C	COM	710577107	4	297	SH	Defined	12
PEOPLES ENERGY CORP	COM	711030106	21	600	SH	DEFINED	2
PEOPLES ENERGY CORP	COM	711030106	18797	525500	SH	DEFINED	6
PEOPLES ENERGY CORP	COM	711030106	112	3119	SH	Defined	12
PEOPLES ENERGY CORP	COM	711030106	1647	46050	SH	DEFINED	3
PEOPLESOFT INC	COM	712713106	9	600	SH	DEFINED	2
PEOPLESOFT INC	COM	712713106	222	14500	SH	DEFINED	1
PEOPLESOFT INC	COM	712713106	58	3770	SH	Defined	12
PEP BOYS MANNY MOE & JACK	COM	713278109	1589	209100	SH	DEFINED	6
PEP BOYS MANNY MOE & JACK	COM	713278109	17	2215	SH	Defined	12
PEP BOYS MANNY MOE & JACK	COM	713278109	5332	701610	SH	DEFINED	3
PEPCO HOLDINGS INC	COM	713291102	1496	85966	SH	Defined	12
PEPCO HOLDINGS INC	COM	713291102	68	3921	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	13	741	SH	DEFINED	11
PEPCO HOLDINGS INC	COM	713291102	4	230	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	3	140	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	49	2750	SH	Defined	12
PEPSIAMERICAS INC	COM	71343P200	21	1767	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	4	330	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	119	10100	SH	Defined	12
PEPSICO INC	COM	713448108	644	16100	SH	DEFINED	7
PEPSICO INC	COM	713448108	16921	423017	SH	DEFINED	3
PEPSICO INC	COM	713448108	18192	454792	SH	DEFINED	2
PEPSICO INC	COM	713448108	4258	72450	SH	DEFINED	14
PEPSICO INC	COM	713448108	4260	106505	SH	DEFINED	5
PEPSICO INC	COM	713448108	2534	65117	SH	DEFINED	9
PEPSICO INC	COM	713448108	73	1816.48	SH	DEFINED	4
PEPSICO INC	COM	713448108	11129	278235	SH	DEFINED	1
PEPSICO INC	COM	713448108	15015	375368	SH	Defined	12
PEPSICO INC	COM	713448108	13836	345898	SH	DEFINED	11
PEPSICO INC	COM	713448108	719	17970	SH	DEFINED	6
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	24	SH	Defined	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	1000	SH	Defined	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	1000	SH	DEFINED	7
PERFORMANCE FOOD GROUP CO	COM	713755106	263	8585	SH	Defined	12
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	2	500	SH	Defined	12
PERINI CORP	COM	713839108	450	112900	SH	DEFINED	6
PERKINELMER INC	COM	714046109	47	5289	SH	Defined	12
PERKINELMER INC	COM	714046109	206	22693	SH	DEFINED	9
PERKINELMER INC	COM	714046109	2	176	SH	DEFINED	2
PERKINELMER INC	COM	714046109	383	43060	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	361	35200	SH	Defined	12
PEROT SYS CORP	CL A	714265105	513	50000	SH	DEFINED	
PERRIGO CO	COM	714290103	12180	1025280	SH	DEFINED	3

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

PERRIGO CO	COM	714290103	564	47515	SH	Defined	12
PERRIGO CO	COM	714290103	18	1500	SH	DEFINED	11
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	23202	1686200	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	3	240	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	1566	103368	SH	DEFINED	6
PETROLEUM & RES CORP	COM	716549100	372	19379	SH	Defined	12
PETROLEUM DEV CORP	COM	716578109	6	1000	SH	Defined	12
PETROLEUM DEV CORP	COM	716578109	1267	201100	SH	DEFINED	6
PETROQUEST ENERGY INC	COM	716748108	23	15200	SH	Defined	12
PETSMART INC	COM	716768106	40	3138	SH	Defined	12
PETSMART INC	COM	716768106	260	20640	SH	DEFINED	3
PFF BANCORP INC	COM	69331W104	2134	66500	SH	DEFINED	3
PFF BANCORP INC	COM	69331W104	5972	186100	SH	DEFINED	6
PFIZER INC	COM	717081103	3137	100661	SH	DEFINED	11
PFIZER INC	COM	717081103	14352	460593	SH	DEFINED	6
PFIZER INC	COM	717081103	48718	1563476	SH	DEFINED	3
PFIZER INC	COM	717081103	40639	1304200	SH	Defined	12
PFIZER INC	COM	717081103	2119	68000	SH	Defined	10
PFIZER INC	COM	717081103	11425	366653	SH	DEFINED	5
PFIZER INC	COM	717081103	30171	968254	SH	DEFINED	1
PFIZER INC	COM	717081103	1712	54950	SH	DEFINED	7
PFIZER INC	COM	717081103	27021	867171	SH	DEFINED	2
PFIZER INC	COM	717081103	5146	158353	SH	DEFINED	9
PFIZER INC	COM	717081103	17176	375325	SH	DEFINED	14
PG&E CORP	COM	69331C108	5	394	SH	Defined	12
PG&E CORP	COM	69331C108	13620	1012653	SH	DEFINED	6
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	185	2500	SH	Defined	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	546	20351	SH	Defined	12
PHARMACEUTICAL RES INC	COM	717125108	325	7650	SH	Defined	12
PHARMACIA CORP	COM	71713U102	5327	123031	SH	DEFINED	5
PHARMACIA CORP	COM	71713U102	180	2833	SH	DEFINED	14
PHARMACIA CORP	COM	71713U102	17824	411639	SH	DEFINED	3
PHARMACIA CORP	COM	71713U102	4220	97463	SH	Defined	12
PHARMACIA CORP	COM	71713U102	2939	67875	SH	DEFINED	6
PHARMACIA CORP	COM	71713U102	308	7121	SH	DEFINED	11
PHARMACIA CORP	COM	71713U102	27	625	SH	DEFINED	4
PHARMACIA CORP	COM	71713U102	6057	139875	SH	DEFINED	2
PHARMACIA CORP	COM	71713U102	22	500	SH	DEFINED	7
PHARMACOPEIA INC	COM	71713B104	8	925	SH	Defined	12
PHARMACOPEIA INC	COM	71713B104	369	44347	SH	DEFINED	9
PHARMANETICS INC	COM	71713J107	52	5450	SH	Defined	12
PHELPS DODGE CORP	COM	717265102	5	157	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	11281	347310	SH	DEFINED	6
PHELPS DODGE CORP	COM	717265102	185	5699	SH	Defined	12
PHELPS DODGE CORP	PFD A CV 6.75%	717265508	402	4640	SH	Defined	12
PHILADELPHIA CONS HLDG CORP	COM	717528103	50	1400	SH	DEFINED	11
PHILADELPHIA CONS HLDG CORP	COM	717528103	6840	190000	SH	DEFINED	7
PHILADELPHIA CONS HLDG CORP	COM	717528103	36	1000	SH	Defined	12
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	227	10352	SH	Defined	12
PHILLIPS VAN HEUSEN CORP	COM	718592108	51	4100	SH	Defined	12
PHOENIX COS INC NEW	COM	71902E109	7	941	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	0	18	SH	DEFINED	11
PHOENIX COS INC NEW	COM	71902E109	24	3250	SH	Defined	12
PHOSPHATE RESOURCE PARTNERS	DEPOSITARY UNT	719217101	2	1500	SH	Defined	12
PHOTON DYNAMICS INC	COM	719364101	7	435	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	927	78000	SH	DEFINED	3
PIEDMONT NAT GAS INC	COM	720186105	12	325	SH	DEFINED	11
PIEDMONT NAT GAS INC	COM	720186105	649	18202	SH	Defined	12
PIEDMONT NAT GAS INC	COM	720186105	29	800	SH	DEFINED	2
PIER 1 IMPORTS INC	COM	720279108	100	6330	SH	Defined	12
PIER 1 IMPORTS INC	COM	720279108	75	4700	SH	DEFINED	2
PIER 1 IMPORTS INC	COM	720279108	2444	154110	SH	DEFINED	3

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

PIMCO CA MUNICIPAL INCOME FD	COM	72200N106	28	2000	SH	Defined	12
PIMCO COML MTG SECS TR INC	COM	693388100	105	7450	SH	Defined	12
PIMCO CORPORATE INCOME FD	COM	72200U100	246	16644	SH	Defined	12
PIMCO MUNICIPAL INCOME FD	COM	72200R107	7	500	SH	Defined	12
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	300	26045	SH	Defined	12
PINNACLE ENTMT INC	COM	723456109	8593	1760900	SH	Defined	13
PINNACLE ENTMT INC	COM	723456109	4	900	SH	DEFINED	11
PINNACLE ENTMT INC	COM	723456109	292	59770	SH	Defined	12
PINNACLE SYS INC	COM	723481107	1653	158790	SH	DEFINED	3
PINNACLE SYS INC	COM	723481107	6	603	SH	Defined	12
PINNACLE WEST CAP CORP	COM	723484101	3	100	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	165	4952	SH	Defined	12
PINNACLE WEST CAP CORP	COM	723484101	6	180	SH	DEFINED	6
PINNACOR INC	COM	723487104	13	10500	SH	Defined	12
PIONEER HIGH INCOME TR	COM	72369H106	56	3865	SH	Defined	12
PIONEER INTREST SHS	COM	723703104	62	5250	SH	Defined	12
PIONEER NAT RES CO	COM	723787107	50	2000	SH	DEFINED	11
PIONEER NAT RES CO	COM	723787107	5	200	SH	DEFINED	2
PIONEER NAT RES CO	COM	723787107	155	6176	SH	Defined	12
PIONEER NAT RES CO	COM	723787107	5888	234575	SH	DEFINED	7
PIONEER RAILCORP	COM	723839106	1	1000	SH	Defined	12
PIONEER STD ELECTRS INC	COM	723877106	2340	277290	SH	DEFINED	3
PIONEER STD ELECTRS INC	COM	723877106	4	500	SH	DEFINED	2
PIONEER STD ELECTRS INC	COM	723877106	2	250	SH	Defined	12
PITNEY BOWES INC	COM	724479100	419	13129	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	1340	41980	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	1115	34938	SH	Defined	12
PITNEY BOWES INC	COM	724479100	4713	100500	SH	DEFINED	14
PITNEY BOWES INC	COM	724479100	2850	85915	SH	DEFINED	9
PITTSBURGH & W VA RR	SH BEN INT	724819107	9	1000	SH	Defined	12
PITTSBURGH FINL CORP	COM	725098107	72	5500	SH	Defined	12
PITTSTON CO	COM BRINKS GRP	725701106	6252	451100	SH	DEFINED	6
PITTSTON CO	COM BRINKS GRP	725701106	11724	845900	SH	DEFINED	3
PIXAR	COM	725811103	702	12990	SH	Defined	12
PIXAR	COM	725811103	43	800	SH	DEFINED	11
PLACER DOME INC	COM	725906101	20	2042	SH	DEFINED	2
PLACER DOME INC	COM	725906101	106	10800	SH	Defined	12
PLACER DOME INC	COM	725906101	94	9630	SH	DEFINED	3
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	70	2826	SH	Defined	12
PLAINS EXPL & PRODTN CO L P	COM	726505100	198	24000	SH	DEFINED	2
PLAINS EXPL & PRODTN CO L P	COM	726505100	1199	145340	SH	DEFINED	3
PLAINS RES INC	COM PAR \$0.10	726540503	256	24000	SH	DEFINED	2
PLANAR SYS INC	COM	726900103	614	52210	SH	DEFINED	3
PLANTRONICS INC NEW	COM	727493108	12	800	SH	Defined	12
PLANTRONICS INC NEW	COM	727493108	518	35450	SH	DEFINED	3
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	15374	606480	SH	DEFINED	6
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	5	200	SH	Defined	12
PLAYTEX PRODS INC	COM	72813P100	5698	706900	SH	DEFINED	6
PLAYTEX PRODS INC	COM	72813P100	3	375	SH	Defined	12
PLEXUS CORP	COM	729132100	5	500	SH	Defined	12
PLUG POWER INC	COM	72919P103	4	799	SH	Defined	12
PLUM CREEK TIMBER CO INC	COM	729251108	60	2800	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	126	5830	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	371	17200	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	15	708	SH	DEFINED	7
PLUM CREEK TIMBER CO INC	COM	729251108	1708	79117	SH	Defined	12
PLUM CREEK TIMBER CO INC	COM	729251108	26	1200	SH	DEFINED	4
PMC CAP INC	COM	693430100	6	1400	SH	DEFINED	2
PMC COML TR	SH BEN INT	693434102	7	495	SH	Defined	12
PMC-SIERRA INC	COM	69344F106	9	1550	SH	Defined	12
PMI GROUP INC	COM	69344M101	4708	184257	SH	DEFINED	5
PMI GROUP INC	COM	69344M101	3432	134330	SH	DEFINED	2

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

PMI GROUP INC	COM	69344M101	196	7690	SH	Defined	12
PMI GROUP INC	COM	69344M101	24028	940420	SH	DEFINED	3
PMI GROUP INC	COM	69344M101	235	9200	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	3040	118980	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	8815	208000	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	97	2280	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	2836	66915	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	56	900	SH	DEFINED	14
PNC FINL SVCS GROUP INC	COM	693475105	1044	24625	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	3039	69924	SH	DEFINED	9
PNC FINL SVCS GROUP INC	COM	693475105	6282	148236	SH	DEFINED	4
PNC FINL SVCS GROUP INC	PFD CV D \$1.80	693475501	2	34	SH	Defined	12
PNC FINL SVCS GROUP INC	COM	693475105	4450	105012	SH	Defined	12
PNM RES INC	COM	69349H107	12750	566900	SH	DEFINED	6
PNM RES INC	COM	69349H107	490	21800	SH	DEFINED	3
PNM RES INC	COM	69349H107	2	102	SH	Defined	12
POGO PRODUCING CO	COM	730448107	22412	563530	SH	DEFINED	3
POGO PRODUCING CO	COM	730448107	61	1543	SH	Defined	12
POLARIS INDS INC	COM	731068102	10	200	SH	DEFINED	11
POLARIS INDS INC	COM	731068102	37	750	SH	Defined	12
POLARIS INDS INC	COM	731068102	5822	117100	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	5151	103610	SH	DEFINED	3
POLO RALPH LAUREN CORP	CL A	731572103	5	210	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	5956	260090	SH	DEFINED	3
POLYCOM INC	COM	73172K104	124	15295	SH	Defined	12
POLYMEDICA CORP	COM	731738100	36	1192	SH	Defined	12
POLYONE CORP	COM	73179P106	904	231700	SH	DEFINED	6
POMEROY COMPUTER RES	COM	731822102	12	1695	SH	DEFINED	2
POMEROY COMPUTER RES	COM	731822102	1203	172600	SH	DEFINED	6
POPE & TALBOT INC	COM	732827100	73	5850	SH	Defined	12
POPULAR INC	COM	733174106	2	50	SH	DEFINED	6
POPULAR INC	COM	733174106	2330	68560	SH	Defined	12
PORT FINL CORP	COM	734119100	48	1000	SH	DEFINED	11
PORT FINL CORP	COM	734119100	4154	86950	SH	DEFINED	7
PORT FINL CORP	COM	734119100	60	1260	SH	Defined	12
PORTAL SOFTWARE INC	COM	736126103	8	11198	SH	Defined	12
PORTAL SOFTWARE INC	COM	736126103	73	100000	SH	DEFINED	4
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	2255	330658	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	3310	168000	SH	DEFINED	3
POSCO	SPONSORED ADR	693483109	318	16135	SH	DEFINED	6
POSSIS MEDICAL INC	COM	737407106	13	800	SH	DEFINED	2
POST PPTYS INC	COM	737464107	89	3705	SH	Defined	12
POST PPTYS INC	COM	737464107	523	21640	SH	DEFINED	2
POTASH CORP SASK INC	COM	73755L107	19	300	SH	Defined	12
POWELL INDS INC	COM	739128106	1908	138874	SH	DEFINED	6
POWER-ONE INC	COM	739308104	13	2915	SH	Defined	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	4	1100	SH	Defined	12
POZEN INC	COM	73941U102	38	10000	SH	Defined	12
PPG INDS INC	COM	693506107	30	675	SH	DEFINED	11
PPG INDS INC	COM	693506107	3049	67639	SH	Defined	12
PPG INDS INC	COM	693506107	596	13213	SH	DEFINED	2
PPG INDS INC	COM	693506107	17143	380280	SH	DEFINED	6
PPG INDS INC	COM	693506107	14466	320900	SH	DEFINED	3
PPL CORP	COM	69351T106	4	100	SH	DEFINED	2
PPL CORP	COM	69351T106	1442	40491	SH	Defined	12
PPL CORP	COM	69351T106	4273	120000	SH	DEFINED	
PPL CORP	COM	69351T106	445	12519	SH	DEFINED	9
PPL CORP	COM	69351T106	694	19500	SH	DEFINED	5
PPL CORP	COM	69351T106	13	370	SH	DEFINED	6
PPL CORP	COM	69351T106	64	1801	SH	DEFINED	11
PRAECIS PHARMACEUTICALS INC	COM	739421105	21	5550	SH	Defined	12
PRAECIS PHARMACEUTICALS INC	COM	739421105	18	4600	SH	DEFINED	2

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

PRAXAIR INC	COM	74005P104	6	100	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	7	125	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	273	4850	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	187	3312	SH	Defined	12
PRAXAIR INC	COM	74005P104	1329	23579	SH	DEFINED	6
PRE PAID LEGAL SVCS INC	COM	740065107	22	1300	SH	Defined	12
PRECISION CASTPARTS CORP	COM	740189105	446	18700	SH	DEFINED	3
PRECISION CASTPARTS CORP	COM	740189105	98	4110	SH	Defined	12
PRECISION CASTPARTS CORP	COM	740189105	26171	1098230	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	25	1050	SH	DEFINED	11
PRECISION DRILLING CORP	COM	74022D100	63	1900	SH	DEFINED	
PREFERRED INCOME OPPORTUNITY	COM	74037H104	35	2682	SH	Defined	12
PRESIDENTIAL LIFE CORP	COM	740884101	16	2535	SH	Defined	12
PRESIDENTIAL RLTY CORP NEW	CL B	741004204	1	100	SH	Defined	12
PRESSTEK INC	COM	741113104	1	300	SH	Defined	12
PRICE T ROWE GROUP INC	COM	74144T108	3970	146382	SH	Defined	12
PRICE T ROWE GROUP INC	COM	74144T108	8	200	SH	DEFINED	14
PRICE T ROWE GROUP INC	COM	74144T108	42	1550	SH	DEFINED	11
PRICELINE COM INC	COM	741503106	20	12400	SH	Defined	12
PRIDE INTL INC DEL	COM	74153Q102	47	3500	SH	Defined	12
PRIDE INTL INC DEL	COM	74153Q102	4	280	SH	DEFINED	6
PRIMEDIA INC	COM	74157K101	1	400	SH	Defined	12
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	12	5400	SH	Defined	12
PRINCETON REVIEW INC	COM	742352107	24	5800	SH	Defined	12
PRINCETON VIDEO IMAGE INC	COM	742476104	0	500	SH	Defined	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	4997	184110	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1721	63420	SH	DEFINED	5
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	314	11556	SH	Defined	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	4660	171700	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	111	4100	SH	DEFINED	11
PRINTCAFE SOFTWARE INC	COM	742562101	3	1000	SH	Defined	12
PRIORITY HEALTHCARE CORP	CL B	74264T102	0	10	SH	Defined	12
PRIORITY HEALTHCARE CORP	CL B	74264T102	11	400	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	33558	376841	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	37	421	SH	DEFINED	9
PROCTER & GAMBLE CO	COM	742718109	23162	260104	SH	Defined	12
PROCTER & GAMBLE CO	COM	742718109	274	3080	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	7477	83965	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	1683	18898	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	14947	167852	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	53443	600149	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	1615	18140	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	322	3621	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	713	5450	SH	DEFINED	14
PROGRESS ENERGY INC	COM	743263105	6	150	SH	DEFINED	4
PROGRESS ENERGY INC	COM	743263105	2198	56153	SH	Defined	12
PROGRESS ENERGY INC	COM	743263105	1504	38426	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	23	587	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	239	5900	SH	DEFINED	9
PROGRESS ENERGY INC	COM	743263105	545	13926	SH	DEFINED	2
PROGRESS SOFTWARE CORP	COM	743312100	5756	320660	SH	DEFINED	3
PROGRESS SOFTWARE CORP	COM	743312100	147	8200	SH	Defined	12
PROGRESS SOFTWARE CORP	COM	743312100	9	500	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	4	65	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	128	2162	SH	Defined	12
PROGRESSIVE CORP OHIO	COM	743315103	7096	119650	SH	DEFINED	3
PROLOGIS	SH BEN INT	743410102	233	9192	SH	Defined	12
PROLOGIS	SH BEN INT	743410102	77	3050	SH	DEFINED	2
PROLOGIS	SH BEN INT	743410102	476	18800	SH	DEFINED	3
PROQUEST COMPANY	COM	74346P102	4	200	SH	Defined	12
PROSOFTTRAINING	COM	743477101	0	650	SH	Defined	12
PROSPERITY BANCSHARES INC	COM	743606105	2536	152950	SH	DEFINED	7

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

PROSPERITY BANCSHARES INC	COM	743606105	33	2000	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	56	1952	SH	Defined	12
PROTECTIVE LIFE CORP	COM	743674103	4	140	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	328	11480	SH	DEFINED	3
PROTECTIVE LIFE CORP	COM	743674103	628	22000	SH	DEFINED	7
PROTECTIVE LIFE CORP	COM	743674103	34	1200	SH	DEFINED	11
PROTEIN DESIGN LABS INC	COM	74369L103	35	4725	SH	DEFINED	4
PROTEIN DESIGN LABS INC	COM	74369L103	12	1600	SH	Defined	12
PROVIDENT BANKSHARES CORP	COM	743859100	1412	61175	SH	Defined	12
PROVIDENT BANKSHARES CORP	COM	743859100	16	700	SH	DEFINED	11
PROVIDENT BANKSHARES CORP	COM	743859100	10	414	SH	DEFINED	4
PROVIDENT BANKSHARES CORP	COM	743859100	755	32700	SH	DEFINED	3
PROVIDENT ENERGY TR	TR UNIT	74386K104	7	1000	SH	Defined	12
PROVIDENT FINL GROUP INC	COM	743866105	102	4810	SH	DEFINED	2
PROVIDENT FINL GROUP INC	COM	743866105	538	25335	SH	DEFINED	4
PROVIDENT FINL GROUP INC	COM	743866105	7	325	SH	Defined	12
PROVIDENT FINL GROUP INC	COM	743866105	17	800	SH	DEFINED	6
PROVIDIAN FINL CORP	COM	74406A102	3	400	SH	DEFINED	2
PROVIDIAN FINL CORP	COM	74406A102	1155	176143	SH	Defined	12
PROVIDIAN FINL CORP	COM	74406A102	32	5000	SH	DEFINED	
PROVIDIAN FINL CORP	COM	74406A102	89708	13675000	SH	Defined	10
PROVIDIAN FINL CORP	COM	74406A102	13806	2104604	SH	DEFINED	8
PROVIDIAN FINL CORP	COM	74406A102	65600	10000000	SH	Defined	13
PROVINCE HEALTHCARE CO	COM	743977100	8	900	SH	Defined	12
PROVINCE HEALTHCARE CO	COM	743977100	4058	458500	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	4	130	SH	DEFINED	7
PRUDENTIAL FINL INC	COM	744320102	1603	54800	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	852	29124	SH	Defined	12
PRUDENTIAL FINL INC	COM	744320102	1	50	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	94	3215	SH	DEFINED	2
PS BUSINESS PKS INC CALIF	COM	69360J107	583	19600	SH	DEFINED	3
PSS WORLD MED INC	COM	69366A100	5	800	SH	Defined	12
PTEK HLDGS INC	COM	69366M104	238	63762	SH	Defined	12
PUBLIC STORAGE INC	COM	74460D109	15	500	SH	DEFINED	2
PUBLIC STORAGE INC	COM	74460D109	42	1371	SH	Defined	12
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	0	10	SH	Defined	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3120	85024	SH	Defined	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	53	1450	SH	DEFINED	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	740	19877	SH	DEFINED	9
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	8	210	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	17	450	SH	DEFINED	2
PUBLICCARD INC	COM	744627100	0	1200	SH	Defined	12
PUBLICIS S A NEW	SPONSORED ADR	74463M106	3377	199850	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	4	200	SH	DEFINED	7
PUGET ENERGY INC NEW	COM	745310102	5061	237481	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	4942	231900	SH	DEFINED	3
PUGET ENERGY INC NEW	COM	745310102	315	14783	SH	Defined	12
PULASKI FINL CORP	COM	745548107	323	15000	SH	Defined	12
PULITZER INC	COM	745769109	718	16470	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	37	744	SH	Defined	12
PULTE HOMES INC	COM	745867101	7	130	SH	DEFINED	6
PUMATECH INC	COM	745887109	1	200	SH	Defined	12
PURE WORLD INC	COM	74622C106	4	6017	SH	Defined	12
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	4	600	SH	Defined	12
PUTNAM HIGH INCOME OPP TR	SH BEN INT	746479104	93	5900	SH	Defined	12
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	31	4440	SH	Defined	12
PUTNAM INVT GRADE MUN TR	COM	746805100	16	1500	SH	Defined	12
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	38	4200	SH	Defined	12
PUTNAM MANAGED MUN INCOM TR	COM	746823103	141	18594	SH	Defined	12
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	665	104297	SH	Defined	12
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	1029	163326	SH	Defined	12
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	7	552	SH	Defined	12

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

PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	142	11700	SH	Defined	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	959	149634	SH	Defined	12
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	322	26558	SH	Defined	12
Q E P INC	COM	74727K102	191	27875	SH	DEFINED	6
QIAO XING UNIVERSAL TELEPHON	ORD	G7303A109	41	19000	SH	Defined	12
QLOGIC CORP	COM	747277101	86	2320	SH	Defined	12
QUAKER CHEM CORP	COM	747316107	59	2900	SH	Defined	12
QUAKER CITY BANCORP INC	COM	74731K106	787	23175	SH	DEFINED	6
QUAKER FABRIC CORP NEW	COM	747399103	1204	218900	SH	DEFINED	6
QUALCOMM INC	COM	747525103	3289	91220	SH	Defined	12
QUALCOMM INC	COM	747525103	5	100	SH	DEFINED	14
QUALCOMM INC	COM	747525103	7	200	SH	DEFINED	11
QUALCOMM INC	COM	747525103	497	13802	SH	DEFINED	2
QUALCOMM INC	COM	747525103	1112	30900	SH	DEFINED	3
QUALITY SYS INC	COM	747582104	523	20502	SH	Defined	12
QUANEX CORP	COM	747620102	6321	199400	SH	DEFINED	6
QUANEX CORP	COM	747620102	18806	593260	SH	DEFINED	3
QUANTA SVCS INC	COM	74762E102	1145	357900	SH	DEFINED	6
QUANTUM CORP	COM DSSG	747906204	5	1410	SH	DEFINED	4
QUANTUM CORP	COM DSSG	747906204	19	5241	SH	Defined	12
QUANTUM CORP	COM DSSG	747906204	64	17600	SH	DEFINED	5
QUEST DIAGNOSTICS INC	COM	74834L100	21	350	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	630	10557	SH	Defined	12
QUEST SOFTWARE INC	COM	74834T103	0	23	SH	Defined	12
QUESTAR CORP	COM	748356102	47	1600	SH	DEFINED	2
QUESTAR CORP	COM	748356102	17	590	SH	Defined	12
QUESTAR CORP	COM	748356102	136	4493	SH	DEFINED	9
QUESTAR CORP	COM	748356102	346	11700	SH	DEFINED	5
QUESTAR CORP	COM	748356102	83	2800	SH	DEFINED	11
QUESTAR CORP	COM	748356102	3310	111930	SH	DEFINED	3
QUIKSILVER INC	COM	74838C106	13	410	SH	Defined	12
QUIKSILVER INC	COM	74838C106	433	14150	SH	DEFINED	3
QUINTILES TRANSNATIONAL CORP	COM	748767100	3	250	SH	DEFINED	6
QUINTILES TRANSNATIONAL CORP	COM	748767100	1745	143465	SH	Defined	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	1	185	SH	DEFINED	7
QWEST COMMUNICATIONS INTL IN	COM	749121109	659	188825	SH	DEFINED	5
QWEST COMMUNICATIONS INTL IN	COM	749121109	697	194671	SH	DEFINED	
QWEST COMMUNICATIONS INTL IN	COM	749121109	272591	78106352	SH	Defined	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	147203	42178567	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	17	5000	SH	DEFINED	
QWEST COMMUNICATIONS INTL IN	COM	749121109	175	50010	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	1447	414551	SH	Defined	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	2	709	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	41	11828	SH	DEFINED	2
R & B INC	COM	749124103	757	77400	SH	DEFINED	6
R & G FINANCIAL CORP	CL B	749136107	21281	967340	SH	DEFINED	3
R H DONNELLEY CORP	COM NEW	74955W307	6	186	SH	Defined	12
R H DONNELLEY CORP	COM NEW	74955W307	193	6500	SH	DEFINED	9
R H DONNELLEY CORP	COM NEW	74955W307	66	2224	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	11121	374700	SH	DEFINED	6
RACING CHAMPIONS ERTL CORP	COM	750069106	4419	287900	SH	DEFINED	6
RACING CHAMPIONS ERTL CORP	COM	750069106	2765	180130	SH	DEFINED	3
RADA ELECTR INDS LTD	SHS NEW	M81863108	0	360	SH	Defined	12
RADIAN GROUP INC	COM	750236101	7	200	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	52	1555	SH	DEFINED	2
RADIAN GROUP INC	COM	750236101	6761	202540	SH	DEFINED	8
RADIAN GROUP INC	COM	750236101	218	6531	SH	Defined	12
RADIAN GROUP INC	COM	750236101	10180	304980	SH	DEFINED	3
RADIAN GROUP INC	COM	750236101	83450	2500000	SH	Defined	10
RADIANT SYSTEMS INC	COM	75025N102	7	950	SH	Defined	12
RADIO ONE INC	CL A	75040P108	0	20	SH	Defined	12
RADIO ONE INC	CL D NON VTG	75040P405	1	40	SH	Defined	12

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

RADIOLOGIX INC	COM	75040K109	547	242000	SH	DEFINED	6
RADIOSHACK CORP	COM	750438103	1341	60183	SH	Defined	12
RADIOSHACK CORP	COM	750438103	3	150	SH	DEFINED	6
RADVIEW SOFTWARE LTD	ORD	M81867109	0	900	SH	Defined	12
RADYNE COMSTREAM INC	COM NEW	750611402	1	500	SH	Defined	12
RAILAMERICA INC	COM	750753105	18	3030	SH	Defined	12
RAINBOW TECHNOLOGIES INC	COM	750862104	3877	410650	SH	DEFINED	3
RAINDANCE COMM	COM	75086X106	2	1018	SH	Defined	12
RAIT INVT TR	COM	749227104	11	500	SH	Defined	12
RALCORP HLDGS INC NEW	COM	751028101	12381	475450	SH	DEFINED	3
RAMBUS INC DEL	COM	750917106	48	3600	SH	Defined	12
RAMBUS INC DEL	COM	750917106	54	4100	SH	DEFINED	2
RAMTRON INTL CORP	COM NEW	751907304	0	100	SH	Defined	12
RAMTRON INTL CORP	COM NEW	751907304	1	400	SH	DEFINED	2
RANGE RES CORP	COM	75281A109	3721	651600	SH	DEFINED	6
RANGE RES CORP	COM	75281A109	178	31100	SH	DEFINED	3
RARE HOSPITALITY INTL INC	COM	753820109	0	7	SH	Defined	12
RAVEN INDS INC	COM	754212108	75	4500	SH	Defined	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	216	8359	SH	Defined	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	29	1125	SH	DEFINED	2
RAYONIER INC	COM	754907103	4	100	SH	DEFINED	7
RAYONIER INC	COM	754907103	30	680	SH	DEFINED	2
RAYONIER INC	COM	754907103	1658	37625	SH	Defined	12
RAYOVAC CORP	COM	755081106	10	900	SH	Defined	12
RAYOVAC CORP	COM	755081106	5310	489400	SH	DEFINED	6
RAYOVAC CORP	COM	755081106	926	85370	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	33428	1178298	SH	DEFINED	6
RAYTHEON CO	COM NEW	755111507	51	1793	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	188	6648	SH	DEFINED	9
RAYTHEON CO	COM NEW	755111507	2200	77546	SH	Defined	12
RAYTHEON CO	COM NEW	755111507	0	8	SH	DEFINED	7
RAYTHEON CO	COM NEW	755111507	289	10177	SH	DEFINED	2
RCM TECHNOLOGIES INC	COM NEW	749360400	342	124200	SH	DEFINED	6
RCN CORP	COM	749361101	31	43358	SH	Defined	12
RCN CORP	COM	749361101	5	6536	SH	DEFINED	4
READERS DIGEST ASSN INC	CL A NON VTG	755267101	6838	669700	SH	DEFINED	6
READERS DIGEST ASSN INC	CL A NON VTG	755267101	21	2064	SH	Defined	12
REAL ESTATE INCOME FUND INC	COM	755881109	83	5858	SH	Defined	12
REALNETWORKS INC	COM	75605L104	38	9110	SH	Defined	12
REALTY INCOME CORP	COM	756109104	300	8393	SH	Defined	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	257	13675	SH	Defined	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	8	400	SH	DEFINED	11
RECKSON ASSOCS RLTY CORP	CL B	75621K304	127	6548	SH	Defined	12
RED HAT INC	COM	756577102	43	7990	SH	Defined	12
REDBACK NETWORKS INC	COM	757209101	1	1100	SH	Defined	12
REDWOOD TR INC	COM	758075402	380	11700	SH	DEFINED	3
REDWOOD TR INC	COM	758075402	450	13838	SH	Defined	12
REEBOK INTL LTD	COM	758110100	26	800	SH	DEFINED	4
REEBOK INTL LTD	COM	758110100	341	10370	SH	DEFINED	6
REEBOK INTL LTD	COM	758110100	1610	49000	SH	DEFINED	3
REEBOK INTL LTD	COM	758110100	135	4113	SH	Defined	12
REEDS JEWELERS INC	COM	758341101	0	362	SH	Defined	12
REGAL BELOIT CORP	COM	758750103	25	1620	SH	Defined	12
REGAL ENTMT GROUP	CL A	758766109	157	8750	SH	Defined	12
REGENCY CTRS CORP	COM	758849103	119	3600	SH	Defined	12
REGENERATION TECH INC DEL	COM	75886N100	64	7100	SH	Defined	12
REGENERON PHARMACEUTICALS	COM	75886F107	4	500	SH	DEFINED	2
REGENERON PHARMACEUTICALS	COM	75886F107	22	2950	SH	DEFINED	11
REGENERON PHARMACEUTICALS	COM	75886F107	20	2605	SH	Defined	12
REGIONS FINL CORP	COM	758940100	319	9859	SH	DEFINED	5
REGIONS FINL CORP	COM	758940100	1181	36441	SH	Defined	12
REGIONS FINL CORP	COM	758940100	257	7920	SH	DEFINED	2

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

REGIONS FINL CORP	COM	758940100	19	590	SH	DEFINED	6
REGIONS FINL CORP	COM	758940100	190	4000	SH	DEFINED	14
REGIONS FINL CORP	COM	758940100	58	1800	SH	DEFINED	11
REGIS CORP MINN	COM	758932107	12416	498420	SH	DEFINED	3
REGIS CORP MINN	COM	758932107	3043	122147	SH	Defined	12
REGISTER COM INC	COM	75914G101	7	1345	SH	Defined	12
REINSURANCE GROUP AMER INC	COM	759351109	1230	46790	SH	DEFINED	3
RELIABILITY INC	COM	759903107	7	9000	SH	Defined	12
RELIANT RES INC	COM	75952B105	0	110	SH	DEFINED	6
RELIANT RES INC	COM	75952B105	38	10536	SH	DEFINED	2
RELIANT RES INC	COM	75952B105	36	10213	SH	Defined	12
RELM WIRELESS CORP	COM	759525108	0	83	SH	Defined	12
REMINGTON OIL & GAS CORP	COM	759594302	9	500	SH	Defined	12
RENAISSANCE RE HLDGS LTD	COM	G7496G103	17377	433890	SH	DEFINED	6
RENAISSANCE RE HLDGS LTD	COM	G7496G103	15275	381410	SH	DEFINED	3
RENAISSANCE RE HLDGS LTD	COM	G7496G103	168	4193	SH	Defined	12
RENAL CARE GROUP INC	COM	759930100	1657	53130	SH	DEFINED	3
RENAL CARE GROUP INC	COM	759930100	170	5455	SH	Defined	12
RENT A CTR INC NEW	COM	76009N100	27	500	SH	Defined	12
RENT A CTR INC NEW	COM	76009N100	18834	342865	SH	DEFINED	3
RENT A CTR INC NEW	COM	76009N100	12232	222690	SH	DEFINED	6
RENTECH INC	COM	760112102	60	116000	SH	Defined	12
REPLIGEN CORP	COM	759916109	6	1200	SH	Defined	12
REPSOL YPF S A	SPONSORED ADR	76026T205	248	17300	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	5623	392143	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	15	1300	SH	Defined	12
REPUBLIC BANCORP INC	COM	760282103	5387	457308	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	3	275	SH	DEFINED	11
REPUBLIC BANCORP KY	CL A	760281204	434	37711	SH	Defined	12
REPUBLIC FIRST BANCORP INC	COM	760416107	500	67600	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	112394	5665000	SH	Defined	10
REPUBLIC SVCS INC	COM	760759100	12753	642799	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	34674	1747700	SH	Defined	13
REPUBLIC SVCS INC	COM	760759100	967	48761	SH	Defined	12
REPUBLIC SVCS INC	COM	760759100	4569	230300	SH	DEFINED	3
RES-CARE INC	COM	760943100	839	287317	SH	DEFINED	6
RESEARCH FRONTIERS INC	COM	760911107	6	900	SH	Defined	12
RESEARCH IN MOTION LTD	COM	760975102	175	13400	SH	DEFINED	6
RESEARCH IN MOTION LTD	COM	760975102	71	5430	SH	Defined	12
RESEARCH IN MOTION LTD	COM	760975102	26120	2000000	SH	Defined	13
RESEARCH IN MOTION LTD	COM	760975102	30038	2300000	SH	Defined	10
RESEARCH IN MOTION LTD	COM	760975102	908	69500	SH	DEFINED	8
RESORTQUEST INTL INC	COM	761183102	6	2000	SH	Defined	12
RESOURCES BANKSHARES CORP	COM	76121R104	33	1450	SH	Defined	12
RESOURCES CONNECTION INC	COM	76122Q105	0	5	SH	Defined	12
RESPIRONICS INC	COM	761230101	19034	553795	SH	DEFINED	3
RETEK INC	COM	76128Q109	0	38	SH	Defined	12
REUTERS GROUP PLC	SPONSORED ADR	76132M102	12	1273	SH	DEFINED	2
REUTERS GROUP PLC	SPONSORED ADR	76132M102	1302	133170	SH	DEFINED	6
REVLON INC	CL A	761525500	2	700	SH	Defined	12
REX STORES CORP	COM	761624105	1591	156723	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	6046	238990	SH	DEFINED	3
REYNOLDS & REYNOLDS CO	CL A	761695105	536	21200	SH	DEFINED	5
REYNOLDS & REYNOLDS CO	CL A	761695105	204	8076	SH	Defined	12
REYNOLDS & REYNOLDS CO	CL A	761695105	4	150	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	38	1496	SH	DEFINED	2
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1605	49750	SH	DEFINED	3
REYNOLDS R J TOB HLDGS INC	COM	76182K105	6	180	SH	DEFINED	2
REYNOLDS R J TOB HLDGS INC	COM	76182K105	85	2621	SH	Defined	12
RF MICRODEVICES INC	COM	749941100	549	90977	SH	Defined	12
RFS HOTEL INVS INC	COM	74955J108	123	12721	SH	Defined	12
RGC RES INC	COM	74955L103	31	1600	SH	Defined	12

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

RIGGS NATL CORP WASH DC	COM	766570105	333	23200	SH	Defined	12
RIGHT MGMT CONSULTANTS INC	COM	766573109	511	39300	SH	DEFINED	6
RIGHT MGMT CONSULTANTS INC	COM	766573109	7340	565050	SH	DEFINED	3
RIMAGE CORP	COM	766721104	196	21600	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	4420	58390	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	1181	15595	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	76	1000	SH	DEFINED	11
RITE AID CORP	COM	767754104	30	13500	SH	DEFINED	2
RITE AID CORP	COM	767754104	216	96339	SH	Defined	12
RIVERSTONE NETWORKS INC	COM	769320102	39	27544	SH	Defined	12
RIVERSTONE NETWORKS INC	COM	769320102	114	81540	SH	DEFINED	6
RLI CORP	COM	749607107	7262	270275	SH	DEFINED	7
RLI CORP	COM	749607107	27	1000	SH	Defined	12
RLI CORP	COM	749607107	54	2000	SH	DEFINED	11
ROADWAY CORP	COM	769742107	21550	642890	SH	DEFINED	3
ROADWAY CORP	COM	769742107	12	350	SH	Defined	12
ROADWAY CORP	COM	769742107	6	175	SH	DEFINED	11
ROBERT HALF INTL INC	COM	770323103	4	300	SH	DEFINED	2
ROBERT HALF INTL INC	COM	770323103	189	14175	SH	Defined	12
ROBOTIC VISION SYS INC	COM	771074101	10	53650	SH	Defined	12
ROBOTIC VISION SYS INC	COM	771074101	22	123500	SH	DEFINED	
ROCK-TENN CO	CL A	772739207	2460	192200	SH	DEFINED	3
ROCK-TENN CO	CL A	772739207	6998	546700	SH	DEFINED	6
ROCKFORD CORP	COM	77316P101	405	74900	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	21	1000	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	12	600	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	13316	643280	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	166	8029	SH	Defined	12
ROCKWELL COLLINS INC	COM	774341101	1038	56393	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	2	90	SH	DEFINED	6
ROCKWELL COLLINS INC	COM	774341101	182	9887	SH	Defined	12
ROCKWELL COLLINS INC	COM	774341101	18	1000	SH	DEFINED	2
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	237	21400	SH	DEFINED	
ROGERS COMMUNICATIONS INC	CL B	775109200	448	42000	SH	Defined	12
ROGERS CORP	COM	775133101	30	1000	SH	Defined	12
ROHM & HAAS CO	COM	775371107	188	6325	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	57	1900	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	273	9181	SH	Defined	12
ROLLINS INC	COM	775711104	2822	122550	SH	DEFINED	3
ROLLINS INC	COM	775711104	9	384	SH	Defined	12
ROPER INDS INC NEW	COM	776696106	19	650	SH	Defined	12
ROSLYN BANCORP INC	COM	778162107	13	700	SH	DEFINED	14
ROSLYN BANCORP INC	COM	778162107	16221	902160	SH	DEFINED	3
ROSLYN BANCORP INC	COM	778162107	32	1782	SH	Defined	12
ROSLYN BANCORP INC	COM	778162107	4277	237890	SH	DEFINED	6
ROSLYN BANCORP INC	COM	778162107	22	1207	SH	DEFINED	4
ROSS STORES INC	COM	778296103	21	580	SH	Defined	12
ROSS STORES INC	COM	778296103	7540	208810	SH	DEFINED	3
ROSTELECOM OPEN JT STK LNG D	SPONSORED ADR	778529107	2872	360800	SH	DEFINED	3
ROUSE CO	COM	779273101	314	9090	SH	DEFINED	3
ROUSE CO	COM	779273101	12	350	SH	DEFINED	11
ROUSE CO	COM	779273101	476	13770	SH	Defined	12
ROUSE CO	COM	779273101	114	3292	SH	DEFINED	9
ROUSE CO	PFD CONV SER B	779273309	80	1600	SH	Defined	12
ROUSE CO	COM	779273101	41	800	SH	DEFINED	14
ROWAN COS INC	COM	779382100	477	24251	SH	Defined	12
ROWAN COS INC	COM	779382100	4	200	SH	DEFINED	6
ROWAN COS INC	COM	779382100	63	3200	SH	DEFINED	2
ROXIO INC	COM	780008108	1	180	SH	Defined	12
ROXIO INC	COM	780008108	0	5	SH	DEFINED	14
ROYAL APPLIANCE MFG CO	COM	780076105	1224	166700	SH	DEFINED	6
ROYAL BANCSHARES PA INC	CL A	780081105	731	37561	SH	DEFINED	6

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

ROYAL BK CDA MONTREAL QUE	COM		780087102	1888	48798	SH	Defined	12
ROYAL CARIBBEAN CRUISES LTD	NOTE	2/0	780153AK8	267	7000	SH	Defined	12
ROYAL CARIBBEAN CRUISES LTD	COM		V7780T103	3526	234569	SH	DEFINED	6
ROYAL CARIBBEAN CRUISES LTD	COM		V7780T103	176	11739	SH	Defined	12
ROYAL DUTCH PETE CO	NY REG EUR	.56	780257804	3046	74745	SH	DEFINED	2
ROYAL DUTCH PETE CO	NY REG EUR	.56	780257804	6504	159607	SH	Defined	12
ROYAL DUTCH PETE CO	NY REG EUR	.56	780257804	167	4108	SH	DEFINED	11
ROYAL DUTCH PETE CO	NY REG EUR	.56	780257804	609	14955	SH	DEFINED	1
ROYAL DUTCH PETE CO	NY REG EUR	.56	780257804	416	6950	SH	DEFINED	14
ROYAL DUTCH PETE CO	NY REG EUR	.56	780257804	720	17680	SH	DEFINED	5
ROYAL DUTCH PETE CO	NY REG EUR	.56	780257804	234	5742	SH	DEFINED	7
ROYAL DUTCH PETE CO	NY REG EUR	.56	780257804	1228	29017	SH	DEFINED	9
ROYAL DUTCH PETE CO	NY REG EUR	.56	780257804	874	21440	SH	DEFINED	4
ROYAL GOLD INC	COM		780287108	16	1100	SH	Defined	12
ROYAL GROUP TECHNOLOGIES LTD	SUB VTG SH		779915107	2	350	SH	Defined	12
ROYAL KPN NV	SPONSORED ADR		780641205	3182	489499	SH	DEFINED	6
ROYCE FOCUS TR	COM		78080N108	142	27400	SH	Defined	12
ROYCE MICRO-CAP TR INC	COM		780915104	700	91146	SH	Defined	12
ROYCE VALUE TR INC	COM		780910105	4365	357751	SH	Defined	12
RPM INTL INC	COM		749685103	2954	281340	SH	DEFINED	3
RPM INTL INC	COM		749685103	338	32227	SH	Defined	12
RPM INTL INC	COM		749685103	32	3050	SH	DEFINED	11
RSA SEC INC	COM		749719100	7	1025	SH	Defined	12
RSA SEC INC	COM		749719100	1	150	SH	DEFINED	2
RUBY TUESDAY INC	COM		781182100	4	200	SH	DEFINED	3
RUBY TUESDAY INC	COM		781182100	99	4847	SH	Defined	12
RUBY TUESDAY INC	COM		781182100	75	3680	SH	DEFINED	2
RUDDICK CORP	COM		781258108	1430	116260	SH	DEFINED	3
RUDDICK CORP	COM		781258108	65	5300	SH	Defined	12
RUDDICK CORP	COM		781258108	7326	595600	SH	DEFINED	6
RUSH ENTERPRISES INC	CL A		781846209	146	39000	SH	DEFINED	6
RUSH ENTERPRISES INC	CL B		781846308	214	57650	SH	DEFINED	6
RUSSELL CORP	COM		782352108	3497	199850	SH	DEFINED	3
RUSSELL CORP	COM		782352108	5166	295200	SH	DEFINED	6
RYANAIR HLDGS PLC	SPONSORED ADR		783513104	4205	100988	SH	DEFINED	6
RYANS FAMILY STEAK HOUSE INC	COM		783519101	36	3381	SH	Defined	12
RYANS FAMILY STEAK HOUSE INC	COM		783519101	7229	688400	SH	DEFINED	6
RYDER SYS INC	COM		783549108	149	7250	SH	DEFINED	3
RYDER SYS INC	COM		783549108	1	50	SH	DEFINED	6
RYDER SYS INC	COM		783549108	73	3550	SH	Defined	12
RYLAND GROUP INC	COM		783764103	33912	785180	SH	DEFINED	3
RYLAND GROUP INC	COM		783764103	18	408	SH	Defined	12
S & T BANCORP INC	COM		783859101	3369	131750	SH	DEFINED	3
S & T BANCORP INC	COM		783859101	20	800	SH	Defined	12
S Y BANCORP INC	COM		785060104	29	800	SH	Defined	12
S&K FAMOUS BRANDS INC	COM		783774102	263	29700	SH	DEFINED	6
S1 CORPORATION	COM		78463B101	8	1600	SH	Defined	12
SABRE HLDGS CORP	CL A		785905100	18297	1150000	SH	Defined	10
SABRE HLDGS CORP	CL A		785905100	2133	134050	SH	DEFINED	6
SABRE HLDGS CORP	CL A		785905100	181	11348	SH	Defined	12
SABRE HLDGS CORP	CL A		785905100	589	37000	SH	DEFINED	8
SAFECO CORP	COM		786429100	791	22630	SH	Defined	12
SAFECO CORP	COM		786429100	12	330	SH	DEFINED	6
SAFECO CORP	COM		786429100	2277	65110	SH	DEFINED	2
SAFECO CORP	COM		786429100	31	900	SH	DEFINED	11
SAFEGUARD SCIENTIFICS INC	COM		786449108	26	18740	SH	Defined	12
SAFENET INC	COM		78645R107	300	14689	SH	Defined	12
SAFEWAY INC	COM NEW		786514208	1104	58330	SH	DEFINED	5
SAFEWAY INC	COM NEW		786514208	3324	175599	SH	DEFINED	2
SAFEWAY INC	COM NEW		786514208	1024	54093	SH	Defined	12
SAFEWAY INC	COM NEW		786514208	1	50	SH	DEFINED	6
SAFEWAY INC	COM NEW		786514208	148	7793	SH	DEFINED	11

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

SAFEWAY INC	COM NEW	786514208	6	325	SH	DEFINED	4
SAGA COMMUNICATIONS	CL A	786598102	115	6656	SH	Defined	12
SAKS INC	COM	79377W108	100	13055	SH	Defined	12
SALISBURY BANCORP INC	COM	795226109	22	800	SH	Defined	12
SALIX PHARMACEUTICALS INC	COM	795435106	34	5000	SH	Defined	12
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	260	24779	SH	Defined	12
SALOMON BROS HIGH INCOME FD	COM	79547Q106	114	10300	SH	Defined	12
SALOMON BROS HIGH INCOME FD	COM	794907105	395	34752	SH	Defined	12
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	287	20800	SH	Defined	12
SALOMON BROTHERS FD INC	COM	795477108	92	10375	SH	Defined	12
SALTON INC	COM	795757103	1722	164000	SH	DEFINED	6
SALTON INC	COM	795757103	4	400	SH	Defined	12
SALTON INC	COM	795757103	56	5300	SH	DEFINED	3
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	74	5000	SH	Defined	12
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	147	10773	SH	DEFINED	2
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	119	29000	SH	Defined	12
SANDERSON FARMS INC	COM	800013104	573	29900	SH	DEFINED	6
SANDISK CORP	COM	80004C101	4	265	SH	DEFINED	2
SANDISK CORP	COM	80004C101	418	24877	SH	Defined	12
SANDISK CORP	COM	80004C101	923	54850	SH	DEFINED	3
SANDY SPRING BANCORP INC	COM	800363103	1176	36036	SH	Defined	12
SANDY SPRING BANCORP INC	COM	800363103	49	1500	SH	DEFINED	11
SANDY SPRING BANCORP INC	COM	800363103	4383	134325	SH	DEFINED	7
SANFILIPPO JOHN B & SON INC	COM	800422107	927	64600	SH	DEFINED	6
SANGAMO BIOSCIENCES INC	COM	800677106	14	4900	SH	Defined	12
SANGSTAT MED CORP	COM	801003104	6360	648310	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	90	22267	SH	Defined	12
SANMINA SCI CORP	COM	800907107	1	250	SH	DEFINED	6
SANMINA SCI CORP	COM	800907107	21	5304	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	219	11550	SH	DEFINED	2
SAPIENT CORP	COM	803062108	1	600	SH	Defined	12
SAPPI LTD	SPON ADR NEW	803069202	27657	2318278	SH	DEFINED	6
SARA LEE CORP	COM	803111103	664	35519	SH	DEFINED	5
SARA LEE CORP	COM	803111103	167	8950	SH	DEFINED	11
SARA LEE CORP	COM	803111103	30037	1606245	SH	DEFINED	6
SARA LEE CORP	COM	803111103	4104	219483	SH	Defined	12
SARA LEE CORP	COM	803111103	6777	362430	SH	DEFINED	3
SARA LEE CORP	COM	803111103	1850	98916	SH	DEFINED	2
SARA LEE CORP	COM	803111103	14	500	SH	DEFINED	14
SARA LEE CORP	COM	803111103	1015	51436	SH	DEFINED	9
SATCON TECHNOLOGY CORP	COM	803893106	1	1000	SH	Defined	12
SATYAM COMPUTER SERVICES LTD	ADR	804098101	116	14000	SH	DEFINED	3
SAUCONY INC	CL A	804120103	3	300	SH	Defined	12
SAUER-DANFOSS INC	COM	804137107	2	300	SH	Defined	12
SAUL CTRS INC	COM	804395101	437	18975	SH	Defined	12
SAUL CTRS INC	COM	804395101	58	2500	SH	DEFINED	11
SBA COMMUNICATIONS CORP	COM	78388J106	9	7200	SH	Defined	12
SBC COMMUNICATIONS INC	COM	78387G103	4706	159674	SH	DEFINED	14
SBC COMMUNICATIONS INC	COM	78387G103	872	39821	SH	DEFINED	9
SBC COMMUNICATIONS INC	COM	78387G103	1562	77869	SH	DEFINED	5
SBC COMMUNICATIONS INC	COM	78387G103	19968	995436	SH	DEFINED	6
SBC COMMUNICATIONS INC	COM	78387G103	567	28254	SH	DEFINED	1
SBC COMMUNICATIONS INC	COM	78387G103	10710	533877	SH	DEFINED	2
SBC COMMUNICATIONS INC	COM	78387G103	12	600	SH	DEFINED	7
SBC COMMUNICATIONS INC	COM	78387G103	695	34669	SH	DEFINED	11
SBC COMMUNICATIONS INC	COM	78387g103	33	1646	SH	DEFINED	4
SBC COMMUNICATIONS INC	COM	78387G103	20364	1015131	SH	DEFINED	3
SBC COMMUNICATIONS INC	COM	78387G103	2106	105000	SH	Defined	10
SBC COMMUNICATIONS INC	COM	78387G103	7335	365663	SH	Defined	12
SBS TECHNOLOGIES INC	COM	78387P103	1	100	SH	Defined	12
SCANA CORP NEW	COM	80589M102	7	220	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	5	160	SH	DEFINED	2

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

SCANA CORP NEW	COM	80589M102	180	6014	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	13262	443250	SH	DEFINED	3
SCANA CORP NEW	COM	80589M102	1664	55605	SH	Defined	12
SCANSOFT INC	COM	80603P107	7	1557	SH	Defined	12
SCANSOURCE INC	COM	806037107	1419	75700	SH	DEFINED	6
SCANSOURCE INC	COM	806037107	32	1700	SH	Defined	12
SCHEIN HENRY INC	COM	806407102	338	7500	SH	DEFINED	3
SCHEIN HENRY INC	COM	806407102	23	500	SH	Defined	12
SCHEIN HENRY INC	COM	806407102	81	1800	SH	DEFINED	4
SCHERING A G	SPONSORED ADR	806585204	3484	85181	SH	DEFINED	6
SCHERING PLOUGH CORP	COM	806605101	1130	63383	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	806605101	94	5300	SH	DEFINED	4
SCHERING PLOUGH CORP	COM	806605101	3555	199400	SH	DEFINED	6
SCHERING PLOUGH CORP	COM	806605101	390	21850	SH	DEFINED	5
SCHERING PLOUGH CORP	COM	806605101	164	9205	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	88	4911	SH	DEFINED	9
SCHERING PLOUGH CORP	COM	806605101	3086	173077	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	5	200	SH	DEFINED	14
SCHERING PLOUGH CORP	COM	806605101	2872	161094	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	7320	410519	SH	Defined	12
SCHLOTZSKYS INC	COM	806832101	12	4400	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	600	15795	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	1271	33450	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	4390	115491	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	4104	107983	SH	Defined	12
SCHLUMBERGER LTD	COM	806857108	476	12526	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	296	7800	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	4295	76900	SH	DEFINED	14
SCHLUMBERGER LTD	COM	806857108	8072	212354	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	1195	31696	SH	DEFINED	9
SCHOLASTIC CORP	COM	807066105	15	550	SH	Defined	12
SCHOLASTIC CORP	COM	807066105	1976	50000	SH	DEFINED	14
SCHOLASTIC CORP	COM	807066105	30	1130	SH	DEFINED	7
SCHOOL SPECIALTY INC	COM	807863105	2	99	SH	Defined	12
SCHOOL SPECIALTY INC	COM	807863105	4713	265200	SH	DEFINED	6
SCHULMAN A INC	COM	808194104	11465	789068	SH	DEFINED	3
SCHULMAN A INC	COM	808194104	125	8600	SH	Defined	12
SCHWAB CHARLES CORP NEW	COM	808513105	1732	239932	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	557	77187	SH	Defined	12
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	5150	228900	SH	DEFINED	6
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1967	329400	SH	Defined	12
SCIENTIFIC ATLANTA INC	COM	808655104	545	39635	SH	DEFINED	6
SCIENTIFIC ATLANTA INC	COM	808655104	4	300	SH	DEFINED	4
SCIENTIFIC ATLANTA INC	COM	808655104	986	71750	SH	DEFINED	3
SCIENTIFIC ATLANTA INC	COM	808655104	157	11400	SH	DEFINED	5
SCIENTIFIC ATLANTA INC	COM	808655104	33	2400	SH	DEFINED	14
SCIENTIFIC ATLANTA INC	COM	808655104	2328	169468	SH	Defined	12
SCIENTIFIC ATLANTA INC	COM	808655104	126	9200	SH	DEFINED	2
SCIENTIFIC GAMES CORP	CL A	80874P109	103	19100	SH	Defined	12
SCIOS INC	COM	808905103	468	10630	SH	DEFINED	3
SCIOS INC	COM	808905103	13	300	SH	Defined	12
SCIQUEST INC	COM	80908Q107	1	2000	SH	Defined	12
SCITEX LTD	ORD	809090103	9	4875	SH	Defined	12
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	5	206	SH	DEFINED	2
SCOTTS CO	CL A	810186106	36	700	SH	Defined	12
SCOTTS CO	CL A	810186106	3594	69390	SH	DEFINED	3
SCOTTS CO	CL A	810186106	285	5500	SH	DEFINED	2
SCP POOL CORP	COM	784028102	48	1600	SH	Defined	12
SCP POOL CORP	COM	784028102	764	25720	SH	DEFINED	3
SCRIPPS E W CO OHIO	CL A	811054204	233	3071	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	364	4800	SH	DEFINED	5
SCS TRANSN INC	COM	81111T102	625	59100	SH	DEFINED	3

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

SCUDDER GLOBAL HIGH INCOME F	COM	81115E101	3	500	SH	Defined	12
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	174	25805	SH	Defined	12
SCUDDER INTER GOVT TR	SH BEN INT	811163104	82	11753	SH	Defined	12
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	130	16015	SH	Defined	12
SCUDDER NEW ASIA FD INC	COM	811183102	19	2500	SH	Defined	12
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	346	23561	SH	Defined	12
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	83	6823	SH	Defined	12
SEA CONTAINERS LTD	CL B	811371103	4	632	SH	Defined	12
SEA CONTAINERS LTD	CL A	811371707	19	2735	SH	Defined	12
SEACOAST BKG CORP FLA	COM	811707306	1624	83779	SH	Defined	12
SEACOAST BKG CORP FLA	COM	811707306	105	5400	SH	DEFINED	7
SEACOAST BKG CORP FLA	COM	811707306	19	1000	SH	DEFINED	11
SEACOAST FINL SVCS CORP	COM	81170Q106	37	2000	SH	Defined	12
SEACOR SMIT INC	COM	811904101	4210	120275	SH	DEFINED	7
SEAGATE TECHNOLOGY HOLDINGS	SHS	G7945J104	5299	513465	SH	DEFINED	6
SEALED AIR CORP NEW	COM	81211K100	40	1000	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	134	3345	SH	Defined	12
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	11	242	SH	Defined	12
SEARS ROEBUCK & CO	COM	812387108	528	21850	SH	DEFINED	5
SEARS ROEBUCK & CO	COM	812387108	467	19337	SH	Defined	12
SEARS ROEBUCK & CO	COM	812387108	12068	499700	SH	DEFINED	6
SEARS ROEBUCK & CO	COM	812387108	57	2372	SH	DEFINED	2
SEARS ROEBUCK & CO	COM	812387108	153	6000	SH	DEFINED	9
SEATTLE GENETICS INC	COM	812578102	5	2500	SH	DEFINED	
SEATTLE GENETICS INC	COM	812578102	15	6300	SH	Defined	12
SECURE COMPUTING CORP	COM	813705100	5	1250	SH	Defined	12
SEI INVESTMENTS CO	COM	784117103	5	194	SH	Defined	12
SEITEL INC	COM NEW	816074306	1	2500	SH	Defined	12
SELECT MEDICAL CORP	COM	816196109	7	500	SH	Defined	12
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	1	75	SH	Defined	12
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	9	509	SH	Defined	12
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	438	30600	SH	Defined	12
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	50	2386	SH	Defined	12
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	48	2133	SH	Defined	12
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	1	39	SH	Defined	12
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	11	584	SH	Defined	12
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	1	30	SH	Defined	12
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	107	5832	SH	Defined	12
SELECTICA INC	COM	816288104	0	32	SH	Defined	12
SELECTIVE INS GROUP INC	COM	816300107	7	300	SH	Defined	12
SELECTIVE INS GROUP INC	COM	816300107	13	550	SH	DEFINED	11
SELIGMAN QUALITY MUN FD INC	COM	816343107	2	135	SH	Defined	12
SELIGMAN SELECT MUN FD INC	COM	816344105	72	6700	SH	Defined	12
SEMCO ENERGY INC	COM	78412D109	371	105400	SH	DEFINED	6
SEMCO ENERGY INC	COM	78412D109	1	236	SH	Defined	12
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	55	2400	SH	DEFINED	4
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	245	10600	SH	Defined	12
SEMOTUS SOLUTIONS INC	COM	81684P107	0	2600	SH	Defined	12
SEMPRA ENERGY	COM	816851109	4367	174963	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	574	22987	SH	Defined	12
SEMTECH CORP	COM	816850101	0	32	SH	Defined	12
SEMX CORP	COM	816854103	0	100	SH	Defined	12
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	99	17905	SH	Defined	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1959	169604	SH	Defined	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	655	32695	SH	Defined	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	999	49880	SH	DEFINED	3
SENSIENT TECHNOLOGIES CORP	COM	81725T100	426	21300	SH	DEFINED	5
SENSIENT TECHNOLOGIES CORP	COM	81725T100	28	1400	SH	DEFINED	2
SENSYTECH INC	COM	81726S101	38	3789	SH	Defined	12
SEPRACOR INC	COM	817315104	29	2150	SH	Defined	12
SEPRACOR INC	COM	817315104	6869	507300	SH	DEFINED	8
SEROLOGICALS CORP	COM	817523103	8143	957980	SH	DEFINED	3

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

SERVICE CORP INTL	COM	817565104	21	7500	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	49	17500	SH	DEFINED	3
SERVICE CORP INTL	COM	817565104	234	84350	SH	Defined	12
SERVICE CORP INTL	COM	817565104	7689	2765658	SH	DEFINED	6
SERVICEMASTER CO	COM	81760N109	4045	404540	SH	DEFINED	3
SERVICEMASTER CO	COM	81760N109	2353	235267	SH	Defined	12
SERVICEMASTER CO	COM	81760N109	54	5378	SH	DEFINED	11
SERVICEMASTER CO	COM	81760N109	238	23751	SH	DEFINED	2
SEVEN SEAS PETROLEUM INC	ORD	G80550109	0	2500	SH	Defined	12
SFBC INTL INC	COM	784121105	170	11000	SH	DEFINED	3
SHARPER IMAGE CORP	COM	820013100	5	300	SH	DEFINED	2
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	163	15500	SH	Defined	12
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	467	44400	SH	DEFINED	6
SHAW GROUP INC	COM	820280105	1080	107500	SH	Defined	12
SHAW GROUP INC	COM	820280105	6275	624400	SH	DEFINED	6
SHAW GROUP INC	COM	820280105	135	13400	SH	DEFINED	3
SHELBOURNE PPTYS I INC	COM	821373107	0	12	SH	Defined	12
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	565	15612	SH	DEFINED	2
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	613	16929	SH	Defined	12
SHENANDOAH TELECOMMUNICATION	COM	82312B106	92	3380	SH	Defined	12
SHERWIN WILLIAMS CO	COM	824348106	505	19100	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	21	800	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM	824348106	636	24080	SH	Defined	12
SHERWIN WILLIAMS CO	COM	824348106	11	400	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	13	500	SH	DEFINED	11
SHERWIN WILLIAMS CO	COM	824348106	8716	329770	SH	DEFINED	3
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	5149	277885	SH	DEFINED	6
SHOE CARNIVAL INC	COM	824889109	519	34100	SH	DEFINED	6
SHOE CARNIVAL INC	COM	824889109	8	500	SH	Defined	12
SHOPKO STORES INC	COM	824911101	25	2112	SH	Defined	12
SHOPKO STORES INC	COM	824911101	10163	872350	SH	DEFINED	3
SHOPKO STORES INC	COM	824911101	5420	465200	SH	DEFINED	6
SHORE BANCSHARES INC	COM	825107105	374	10544	SH	Defined	12
SHURGARD STORAGE CTRS INC	COM	82567D104	207	6651	SH	Defined	12
SI INTL INC	COM	78427V102	56	7050	SH	Defined	12
SICOR INC	COM	825846108	51	3065	SH	Defined	12
SICOR INC	COM	825846108	35	2105	SH	DEFINED	4
SICOR INC	COM	825846108	35834	2145760	SH	DEFINED	3
SIEBEL SYS INC	COM	826170102	107	13404	SH	Defined	12
SIEBEL SYS INC	COM	826170102	314	39200	SH	DEFINED	6
SIEBEL SYS INC	COM	826170102	8	1000	SH	DEFINED	7
SIEMENS A G	SPONSORED ADR	826197501	1500	36453	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	14172	1098590	SH	DEFINED	3
SIERRA HEALTH SVCS INC	COM	826322109	3	200	SH	Defined	12
SIERRA PAC RES NEW	COM	826428104	24	7609	SH	Defined	12
SIGMA ALDRICH CORP	COM	826552101	98	2200	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	107	2412	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	280	6300	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	1113	25017	SH	Defined	12
SILGAN HOLDINGS INC	COM	827048109	5401	243600	SH	DEFINED	6
SILGAN HOLDINGS INC	COM	827048109	9115	411140	SH	DEFINED	3
SILICON GRAPHICS INC	COM	827056102	1	354	SH	Defined	12
SILICON LABORATORIES INC	COM	826919102	8729	333800	SH	DEFINED	3
SILICON STORAGE TECHNOLOGY I	COM	827057100	1	300	SH	DEFINED	2
SILICON STORAGE TECHNOLOGY I	COM	827057100	3	1282	SH	Defined	12
SILICONIX INC	COM NEW	827079203	5	200	SH	Defined	12
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	1346	551500	SH	DEFINED	3
SILVER STD RES INC	COM	82823L106	9	2000	SH	Defined	12
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	1950	54100	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	3134	87469	SH	Defined	12
SIMON PPTY GROUP INC NEW	COM	828806109	19258	537470	SH	DEFINED	3
SIMON PPTY GROUP INC NEW	COM	828806109	142	3975	SH	DEFINED	11

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

SIMON PPTY GROUP INC NEW	COM	828806109	1331	35493	SH	DEFINED	9
SIMON PPTY GROUP INC NEW	PFD CV B 6.50%	828806406	29	300	SH	Defined	12
SIMON PPTY GROUP INC NEW	COM	828806109	502	10500	SH	DEFINED	14
SIMON PPTY GROUP INC NEW	COM	828806109	72	2000	SH	DEFINED	2
SIMPSON MANUFACTURING CO INC	COM	829073105	1575	46590	SH	DEFINED	3
SIMPSON MANUFACTURING CO INC	COM	829073105	47	1400	SH	Defined	12
SINA COM	ORD	G81477104	10724	1338800	SH	DEFINED	3
SINCLAIR BROADCAST GROUP INC	CL A	829226109	6	770	SH	Defined	12
SINCLAIR BROADCAST GROUP INC	PFD CV EXCH D	829226505	74	2045	SH	Defined	12
SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	7	400	SH	DEFINED	2
SIRIUS SATELLITE RADIO INC	COM	82966U103	8	10490	SH	Defined	12
SITEL CORP	COM	82980K107	2	1650	SH	Defined	12
SIX FLAGS INC	COM	83001P109	6	1000	SH	Defined	12
SK TELECOM LTD	SPONSORED ADR	78440P108	2813	206503	SH	DEFINED	3
SKECHERS U S A INC	CL A	830566105	1758	270900	SH	DEFINED	6
SKECHERS U S A INC	CL A	830566105	5	800	SH	Defined	12
SKECHERS U S A INC	CL A	830566105	754	116170	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	4	200	SH	DEFINED	11
SKY FINL GROUP INC	COM	83080P103	522	26557	SH	Defined	12
SKY FINL GROUP INC	COM	83080P103	53	2696	SH	DEFINED	2
SKY FINL GROUP INC	COM	83080P103	4604	234070	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	1	50	SH	DEFINED	6
SKYLINE CORP	COM	830830105	3	100	SH	Defined	12
SKYWEST INC	COM	830879102	2925	283128	SH	DEFINED	6
SKYWORKS SOLUTIONS INC	COM	83088M102	2	365	SH	DEFINED	11
SKYWORKS SOLUTIONS INC	COM	83088M102	194	31133	SH	Defined	12
SKYWORKS SOLUTIONS INC	COM	83088M102	0	52	SH	DEFINED	6
SL GREEN RLTY CORP	COM	78440X101	2806	91810	SH	DEFINED	3
SL GREEN RLTY CORP	COM	78440X101	9	300	SH	Defined	12
SLM CORP	COM	78442P106	58	527	SH	DEFINED	11
SLM CORP	COM	78442P106	324	2925	SH	DEFINED	2
SLM CORP	COM	78442P106	522	4708	SH	Defined	12
SLM CORP	COM	78442p106	113	1016.09	SH	DEFINED	4
SM&A	COM	78465D105	27	5000	SH	Defined	12
SMALLCAP FD INC	COM	831680103	11	1464	SH	Defined	12
SMARTDISK CORP	COM	83169Q105	0	335	SH	Defined	12
SMEDVIG A S	SPON ADR REP A	83169H105	377	89828	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	529	8490	SH	DEFINED	6
SMITH & WOLLENSKY RESTAURANT	COM	831758107	50	12600	SH	Defined	12
SMITH A O	COM	831865209	1	30	SH	Defined	12
SMITH A O	COM	831865209	51	1900	SH	DEFINED	3
SMITH A O	COM	831865209	29	1100	SH	DEFINED	2
SMITH INTL INC	COM	832110100	928	26337	SH	DEFINED	11
SMITH INTL INC	COM	832110100	1508	42800	SH	DEFINED	3
SMITHFIELD FOODS INC	COM	832248108	1	50	SH	DEFINED	6
SMITHFIELD FOODS INC	COM	832248108	3463	195401	SH	Defined	12
SMITHFIELD FOODS INC	COM	832248108	2604	100000	SH	DEFINED	14
SMITHFIELD FOODS INC	COM	832248108	89	5050	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	1320	37756	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	5	140	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	14	394	SH	DEFINED	7
SMUCKER J M CO	COM NEW	832696405	1115	31890	SH	Defined	12
SMURFIT-STONE CONTAINER CORP	COM	832727101	636	47622	SH	Defined	12
SMURFIT-STONE CONTAINER CORP	COM	832727101	23	1710	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	592	44500	SH	DEFINED	5
SNAP ON INC	COM	833034101	1	50	SH	DEFINED	6
SNAP ON INC	COM	833034101	591	23855	SH	Defined	12
SNAP ON INC	COM	833034101	18	725	SH	DEFINED	11
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	47	2000	SH	DEFINED	2
SOLA INTL INC	COM	834092108	4569	369700	SH	DEFINED	6
SOLETRON CORP	COM	834182107	248	82075	SH	DEFINED	5
SOLETRON CORP	COM	834182107	167	55300	SH	DEFINED	4

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

SOLECTRON CORP	COM	834182107	80	26550	SH	DEFINED	6
SOLECTRON CORP	COM	834182107	41	13633	SH	Defined	12
SOLECTRON CORP	COM	834182107	2	500	SH	DEFINED	2
SOLUTIA INC	COM	834376105	3	1936	SH	Defined	12
SOLUTIA INC	COM	834376105	0	50	SH	DEFINED	11
SOMERA COMMUNICATION	COM	834458101	370	398013	SH	DEFINED	6
SONIC AUTOMOTIVE INC	CL A	83545G102	7	500	SH	Defined	12
SONIC CORP	COM	835451105	5	200	SH	Defined	12
SONIC FDRY INC	COM	83545R108	0	200	SH	Defined	12
SONIC SOLUTIONS	COM	835460106	9	1500	SH	Defined	12
SONICBLUE INC	COM	83546Q109	0	2970	SH	Defined	12
SONICWALL INC	COM	835470105	8	2190	SH	Defined	12
SONOCO PRODS CO	COM	835495102	1121	53574	SH	Defined	12
SONOCO PRODS CO	COM	835495102	1928	92140	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	10	500	SH	DEFINED	11
SONOCO PRODS CO	COM	835495102	4	200	SH	DEFINED	6
SONOSITE INC	COM	83568G104	2	110	SH	Defined	12
SONUS NETWORKS INC	COM	835916107	1	300	SH	Defined	12
SONY CORP	ADR NEW	835699307	954	27160	SH	DEFINED	2
SORRENTO NETWORKS CORP	COM NEW	83586Q209	0	40	SH	Defined	12
SOTHEBYS HLDGS INC	CL A	835898107	115	12475	SH	Defined	12
SOUNDVIEW TECHNOLOGY GROUP N	COM	83611Q109	16	12700	SH	Defined	12
SOURCE INTERLINK COS INC	COM NEW	836151209	1	100	SH	Defined	12
SOURCE INTERLINK COS INC	COM NEW	836151209	70	13999	SH	DEFINED	6
SOURCECORP	COM	836167106	1482	105800	SH	DEFINED	6
SOUTH FINL GROUP INC	COM	837841105	77	3562	SH	Defined	12
SOUTH FINL GROUP INC	COM	837841105	16494	761860	SH	DEFINED	3
SOUTH JERSEY INDS INC	COM	838518108	0	0	SH	Defined	12
SOUTH JERSEY INDS INC	COM	838518108	19	592	SH	DEFINED	6
SOUTHERN CMNTY FINL CORP	COM	842632101	207	26708	SH	Defined	12
SOUTHERN CO	COM	842587107	2686	94460	SH	Defined	12
SOUTHERN CO	COM	842587107	392	13883	SH	DEFINED	9
SOUTHERN CO	COM	842587107	2464	86650	SH	DEFINED	3
SOUTHERN CO	COM	842587107	2633	63000	SH	DEFINED	14
SOUTHERN CO	COM	842587107	125	4402	SH	DEFINED	2
SOUTHERN CO	COM	842587107	9	300	SH	DEFINED	6
SOUTHERN CO	COM	842587107	28	975	SH	DEFINED	11
SOUTHERN FINL BANCORP INC	COM	842870107	932	31260	SH	DEFINED	7
SOUTHERN FINL BANCORP INC	COM	842870107	90	3010	SH	Defined	12
SOUTHERN PAC PETE NL	SPONS ADR NEW	843581406	0	68	SH	DEFINED	2
SOUTHERN UN CO NEW	COM	844030106	88	7241	SH	DEFINED	4
SOUTHERN UN CO NEW	COM	844030106	53	4332	SH	Defined	12
SOUTHERN UN CO NEW	COM	844030106	19	1600	SH	DEFINED	3
SOUTHTRUST CORP	COM	844730101	31	1200	SH	DEFINED	2
SOUTHTRUST CORP	COM	844730101	357	14000	SH	DEFINED	5
SOUTHTRUST CORP	COM	844730101	1848	72402	SH	Defined	12
SOUTHTRUST CORP	COM	844730101	4	160	SH	DEFINED	6
SOUTHTRUST CORP	COM	844730101	31	1200	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	57	4000	SH	DEFINED	4
SOUTHWEST AIRLS CO	COM	844741108	27	1861	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	59	4140	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	1281	89232	SH	Defined	12
SOUTHWEST BANCORP INC OKLA	COM	844767103	1294	56750	SH	DEFINED	6
SOUTHWEST BANCORPORATION TEX	COM	84476R109	164	5475	SH	Defined	12
SOUTHWEST BANCORPORATION TEX	COM	84476R109	52	1715	SH	DEFINED	11
SOUTHWEST BANCORPORATION TEX	COM	84476R109	3135	104400	SH	DEFINED	7
SOUTHWEST GAS CORP	COM	844895102	179	8805	SH	Defined	12
SOUTHWEST WTR CO	COM	845331107	22	1763	SH	Defined	12
SOUTHWESTERN ENERGY CO	COM	845467109	5083	388020	SH	DEFINED	3
SOUTHWESTERN ENERGY CO	COM	845467109	4	300	SH	Defined	12
SOVEREIGN BANCORP INC	COM	845905108	49860	3600000	SH	Defined	10
SOVEREIGN BANCORP INC	COM	845905108	5960	430320	SH	DEFINED	6

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

SOVEREIGN BANCORP INC	COM	845905108	30892	2230480	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	1661	119920	SH	Defined	12
SOVEREIGN BANCORP INC	COM	845905108	1554	112220	SH	DEFINED	8
SOVEREIGN BANCORP INC	COM	845905108	69	5000	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	847	61180	SH	DEFINED	4
SOVRAN SELF STORAGE INC	COM	84610H108	30	1040	SH	Defined	12
SPANISH BROADCASTING SYS INC	CL A	846425882	0	45	SH	Defined	12
SPARTAN MTRS INC	COM	846819100	420	48000	SH	DEFINED	6
SPARTECH CORP	COM NEW	847220209	4	200	SH	Defined	12
SPDR TR	UNIT SER 1	78462F103	1408	16619	SH	Defined	12
SPDR TR	UNIT SER 1	78462F103	403	4750	SH	DEFINED	5
SPDR TR	UNIT SER 1	78462F103	1125	9003	SH	DEFINED	14
SPDR TR	UNIT SER 1	78462F103	178	2100	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	463	5464	SH	DEFINED	2
SPECTRUM CTL INC	COM	847615101	3	700	SH	Defined	12
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	2	829	SH	Defined	12
SPECTRUM SIGNAL PROCESSING I	COM	84763F107	21	24500	SH	Defined	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	10	435	SH	Defined	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	159	6750	SH	DEFINED	3
SPHERION CORP	COM	848420105	231	58172	SH	Defined	12
SPHERIX INC	COM	84842R106	62	10330	SH	Defined	12
SPINNAKER EXPL CO	COM	84855W109	13349	687385	SH	DEFINED	6
SPINNAKER EXPL CO	COM	84855W109	19	972	SH	Defined	12
SPORTS AUTH INC	COM	849176102	1657	237400	SH	DEFINED	3
SPRINT CORP	PCS COM SER 1	852061506	278	63704	SH	Defined	12
SPRINT CORP	PCS COM SER 1	852061506	21	5000	SH	DEFINED	
SPRINT CORP	COM FON GROUP	852061100	53	4500	SH	DEFINED	11
SPRINT CORP	COM FON GROUP	852061100	411	35000	SH	DEFINED	5
SPRINT CORP	COM FON GROUP	852061100	1522	129563	SH	Defined	12
SPRINT CORP	COM FON GROUP	852061100	177	15100	SH	DEFINED	3
SPRINT CORP	COM FON GROUP	852061100	415	35313	SH	DEFINED	2
SPRINT CORP	COM FON GROUP	852061100	5514	469250	SH	DEFINED	6
SPRINT CORP	PCS COM SER 1	852061506	25	5722	SH	DEFINED	2
SPS TECHNOLOGIES INC	COM	784626103	15	600	SH	Defined	12
SPS TECHNOLOGIES INC	COM	784626103	698	28600	SH	DEFINED	6
SPSS INC	COM	78462K102	9	800	SH	Defined	12
SPX CORP	COM	784635104	2	50	SH	DEFINED	6
SPX CORP	COM	784635104	112	3522	SH	DEFINED	9
SPX CORP	COM	784635104	48	1414	SH	Defined	12
SRA INTL INC	CL A	78464R105	9	400	SH	Defined	12
SRA INTL INC	CL A	78464R105	575	24250	SH	DEFINED	3
ST FRANCIS CAP CORP	COM	789374105	2635	115400	SH	DEFINED	6
ST JOE CO	COM	790148100	845	31075	SH	Defined	12
ST JOE CO	COM	790148100	32	1175	SH	DEFINED	11
ST JUDE MED INC	COM	790849103	11608	238120	SH	DEFINED	3
ST JUDE MED INC	COM	790849103	393	8065	SH	Defined	12
ST JUDE MED INC	COM	790849103	686	14080	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	430	6000	SH	DEFINED	14
ST MARY LD & EXPL CO	COM	792228108	13	500	SH	Defined	12
ST MARY LD & EXPL CO	COM	792228108	286	11400	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	3355	133940	SH	DEFINED	3
ST PAUL COS INC	COM	792860108	117	3681	SH	Defined	12
ST PAUL COS INC	COM	792860108	4	112	SH	DEFINED	11
ST PAUL COS INC	COM	792860108	6	200	SH	DEFINED	4
ST PAUL COS INC	COM	792860108	971	30530	SH	DEFINED	6
STAGE STORES INC	COM NEW	85254C305	3374	159300	SH	DEFINED	6
STAGE STORES INC	COM NEW	85254C305	9824	463830	SH	DEFINED	3
STANCORP FINL GROUP INC	COM	852891100	52	1000	SH	DEFINED	11
STANCORP FINL GROUP INC	COM	852891100	7969	154597	SH	DEFINED	7
STANDARD COML CORP	COM	853258101	2179	138900	SH	DEFINED	6
STANDARD MANAGEMENT CORP	COM	853612109	1	420	SH	DEFINED	2
STANDARD MICROSYSTEMS CORP	COM	853626109	14	920	SH	DEFINED	4

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

STANDARD MTR PRODS INC	COM	853666105	17	1500	SH	DEFINED	2
STANDARD PAC CORP NEW	COM	85375C101	5	200	SH	Defined	12
STANDARD PAC CORP NEW	COM	85375C101	9701	380300	SH	DEFINED	6
STANDARD REGISTER CO	COM	853887107	1424	95600	SH	DEFINED	3
STANDEX INTL CORP	COM	854231107	3927	206150	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	1385	64600	SH	DEFINED	6
STANLEY WKS	COM	854616109	462	19246	SH	Defined	12
STANLEY WKS	COM	854616109	10	400	SH	DEFINED	11
STANLEY WKS	COM	854616109	1	50	SH	DEFINED	6
STAPLES INC	COM	855030102	6	336	SH	DEFINED	11
STAPLES INC	COM	855030102	15381	839100	SH	DEFINED	3
STAPLES INC	COM	855030102	286	15630	SH	Defined	12
STAPLES INC	COM	855030102	127	6950	SH	DEFINED	2
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C105	194	10060	SH	Defined	12
STAR SCIENTIFIC INC	COM	85517P101	8	7000	SH	Defined	12
STARBUCKS CORP	COM	855244109	64	2500	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	523	20310	SH	Defined	12
STARBUCKS CORP	COM	855244109	26	1000	SH	DEFINED	7
STARBUCKS CORP	COM	855244109	72	2800	SH	DEFINED	2
STARTECH ENVIRONMENTAL CORP	COM	855906103	2	1858	SH	Defined	12
STARTEK INC	COM	85569C107	555	24310	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	49	2068	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	225	9450	SH	Defined	12
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	7	200	SH	DEFINED	14
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	11	470	SH	DEFINED	6
STATE AUTO FINL CORP	COM	855707105	39	2330	SH	Defined	12
STATE FINL SVCS CORP	CL A	856855101	10	500	SH	Defined	12
STATE STR CORP	COM	857477103	22	702.34	SH	DEFINED	4
STATE STR CORP	COM	857477103	21926	693198	SH	DEFINED	1
STATE STR CORP	COM	857477103	71	2260	SH	DEFINED	2
STATE STR CORP	COM	857477103	366	11561	SH	DEFINED	11
STATE STR CORP	COM	857477103	2875	90879	SH	Defined	12
STATEN IS BANCORP INC	COM	857550107	33	2231	SH	Defined	12
STATEN IS BANCORP INC	COM	857550107	15837	1061490	SH	DEFINED	3
STATION CASINOS INC	COM	857689103	6	300	SH	Defined	12
STEAK N SHAKE CO	COM	857873103	5	503	SH	Defined	12
STEAK N SHAKE CO	COM	857873103	722	79000	SH	DEFINED	6
STEEL DYNAMICS INC	COM	858119100	2	200	SH	Defined	12
STEEL DYNAMICS INC	COM	858119100	2270	193821	SH	DEFINED	6
STEEL DYNAMICS INC	COM	858119100	1992	170140	SH	DEFINED	3
STEEL TECHNOLOGIES INC	COM	858147101	936	104400	SH	DEFINED	6
STEELCASE INC	CL A	858155203	3	300	SH	DEFINED	6
STEELCASE INC	CL A	858155203	12	1300	SH	Defined	12
STEIN MART INC	COM	858375108	104	20350	SH	DEFINED	6
STEIN MART INC	COM	858375108	134	26210	SH	Defined	12
STEINER LEISURE LTD	ORD	P8744Y102	23	2062	SH	Defined	12
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	1603	108500	SH	DEFINED	6
STEMCELLS INC	COM	85857R105	3	3000	SH	Defined	12
STEPAN CO	COM	858586100	2689	116700	SH	DEFINED	6
STERICYCLE INC	COM	858912108	305	8110	SH	DEFINED	3
STERIS CORP	COM	859152100	69	2622	SH	DEFINED	2
STERIS CORP	COM	859152100	26	1000	SH	Defined	12
STERIS CORP	COM	859152100	14720	562675	SH	DEFINED	3
STERLING BANCORP	COM	859158107	0	1	SH	DEFINED	6
STERLING BANCORP	COM	859158107	434	17600	SH	DEFINED	3
STERLING BANCSHARES INC	COM	858907108	1551	130430	SH	DEFINED	3
STERLING BANCSHARES INC	COM	858907108	48	4050	SH	Defined	12
STERLING FINL CORP	COM	859317109	171	7607	SH	Defined	12
STERLING FINL CORP WASH	COM	859319105	2921	137668	SH	DEFINED	6
STEWART & STEVENSON SVCS INC	COM	860342104	678	62165	SH	Defined	12
STEWART ENTERPRISES INC	CL A	860370105	43	15835	SH	Defined	12
STEWART ENTERPRISES INC	CL A	860370105	4277	1584000	SH	DEFINED	6

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

STEWART INFORMATION SVCS COR	COM	860372101	3255	140220	SH	DEFINED	3
STEWART INFORMATION SVCS COR	COM	860372101	6320	272300	SH	DEFINED	6
STILLWATER MNG CO	COM	86074Q102	4	1500	SH	Defined	12
STILLWATER MNG CO	COM	86074Q102	1662	664900	SH	DEFINED	6
STILLWATER MNG CO	COM	86074Q102	4	1000	SH	DEFINED	14
STMICROELECTRONICS N V	NY REGISTRY	861012102	44	2333	SH	Defined	12
STMICROELECTRONICS N V	NY REGISTRY	861012102	531	28100	SH	DEFINED	3
STMICROELECTRONICS N V	NY REGISTRY	861012102	6	300	SH	DEFINED	11
STONE ENERGY CORP	COM	861642106	1257	37426	SH	DEFINED	2
STONE ENERGY CORP	COM	861642106	872	25955	SH	Defined	12
STONE ENERGY CORP	COM	861642106	54	1600	SH	DEFINED	3
STONERIDGE INC	COM	86183P102	1341	139300	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	8588	929441	SH	DEFINED	5
STORA ENSO CORP	SPON ADR REP R	86210M106	10583	1145348	SH	DEFINED	6
STORAGE COMPUTER CORP	COM	86211A101	4	11400	SH	Defined	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	425	21000	SH	DEFINED	6
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	172	8512	SH	Defined	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	34664	1714320	SH	DEFINED	3
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	59	2900	SH	DEFINED	4
STORAGENETWORKS INC	COM	86211E103	99	109500	SH	Defined	12
STRATEGIC DISTR INC	COM NEW	862701307	0	3	SH	Defined	12
STRATOS LIGHTWAVE INC	COM NEW	863100202	1	458	SH	Defined	12
STRATTEC SEC CORP	COM	863111100	7	168	SH	Defined	12
STRATTEC SEC CORP	COM	863111100	1597	36300	SH	DEFINED	6
STRATTEC SEC CORP	COM	863111100	22	500	SH	DEFINED	2
STRATUS PPTYS INC	COM NEW	863167201	1	89	SH	Defined	12
STRAYER ED INC	COM	863236105	397	7238	SH	Defined	12
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	530	4785	SH	Defined	12
STRIDE RITE CORP	COM	863314100	26	3100	SH	DEFINED	6
STRIDE RITE CORP	COM	863314100	152	17850	SH	Defined	12
STRIDE RITE CORP	COM	863314100	887	104350	SH	DEFINED	3
STRYKER CORP	COM	863667101	17490	254774	SH	DEFINED	1
STRYKER CORP	COM	863667101	448	6519	SH	Defined	12
STRYKER CORP	COM	863667101	21	210	SH	DEFINED	14
STRYKER CORP	COM	863667101	14	200	SH	DEFINED	7
STRYKER CORP	COM	863667101	96	1400	SH	DEFINED	2
STRYKER CORP	COM	863667101	1315	19152	SH	DEFINED	11
STUDENT LN CORP	COM	863902102	285	2915	SH	Defined	12
STURGIS BANCORP INC	COM	864087101	11	1100	SH	Defined	12
STURM RUGER & CO INC	COM	864159108	30	3449	SH	Defined	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	528	19062	SH	Defined	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	14
SUFFOLK BANCORP	COM	864739107	162	5240	SH	DEFINED	3
SUFFOLK BANCORP	COM	864739107	0	4	SH	Defined	12
SUMMA INDS	COM	86562T105	448	54000	SH	DEFINED	6
SUMMIT AMER TELEVISION INC	COM	86600T109	1	500	SH	Defined	12
SUMMIT BANCSHARES INC TEX	COM	866011109	86	4500	SH	DEFINED	6
SUMMIT PPTYS INC	COM	866239106	1235	65175	SH	DEFINED	9
SUMMIT PPTYS INC	COM	866239106	189	10196	SH	Defined	12
SUMMIT PPTYS INC	COM	866239106	59	3200	SH	DEFINED	11
SUN BANCORP INC	COM	866634108	17	885	SH	Defined	12
SUN COMMUNITIES INC	COM	866674104	23	650	SH	DEFINED	11
SUN COMMUNITIES INC	COM	866674104	23	650	SH	DEFINED	2
SUN LIFE FINL SVCS CDA INC	COM	866796105	11	606	SH	Defined	12
SUN MICROSYSTEMS INC	COM	866810104	1442	301000	SH	DEFINED	14
SUN MICROSYSTEMS INC	COM	866810104	206	63100	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	223	66351	SH	DEFINED	9
SUN MICROSYSTEMS INC	COM	866810104	912	279860	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	2090	641061	SH	Defined	12
SUN MICROSYSTEMS INC	COM	866810104	82	25162	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	1	400	SH	DEFINED	6
SUNCOR ENERGY INC	COM	867229106	65	3744	SH	Defined	12

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

SUNGARD DATA SYS INC	COM	867363103	156	7315	SH	Defined	12
SUNGARD DATA SYS INC	COM	867363103	2062	96821	SH	DEFINED	2
SUNOCO INC	COM	86764P109	8	228	SH	DEFINED	2
SUNOCO INC	COM	86764P109	424	11586	SH	Defined	12
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	60	2300	SH	Defined	12
SUNRISE ASSISTED LIVING INC	COM	86768K106	2830	117897	SH	Defined	12
SUNRISE ASSISTED LIVING INC	COM	86768K106	595	24800	SH	DEFINED	3
SUNRISE ASSISTED LIVING INC	COM	86768K106	1320	55000	SH	DEFINED	
SUNRISE ASSISTED LIVING INC	COM	86768K106	8026	334400	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	154	2932	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	71	1352	SH	DEFINED	7
SUNTRUST BKS INC	COM	867914103	619	11750	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	358	6800	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	520	9870	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	9561	181599	SH	Defined	12
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	1	1400	SH	Defined	12
SUPERGEN INC	COM	868059106	8	3000	SH	Defined	12
SUPERIOR ENERGY SVCS INC	COM	868157108	24	2850	SH	Defined	12
SUPERIOR ENERGY SVCS INC	COM	868157108	569	66550	SH	DEFINED	3
SUPERIOR FINANCIAL CORP DEL	COM	868161100	1890	102200	SH	DEFINED	6
SUPERIOR FINANCIAL CORP DEL	COM	868161100	26	1413	SH	DEFINED	2
SUPERIOR INDS INTL INC	COM	868168105	881	24170	SH	DEFINED	3
SUPERIOR INDS INTL INC	COM	868168105	71	1950	SH	Defined	12
SUPERIOR INDS INTL INC	COM	868168105	22	600	SH	DEFINED	14
SUPERIOR UNIFORM GP INC	COM	868358102	139	12500	SH	Defined	12
SUPERIOR UNIFORM GP INC	COM	868358102	48	4300	SH	DEFINED	6
SUPERVALU INC	COM	868536103	26824	1730576	SH	DEFINED	6
SUPERVALU INC	COM	868536103	1754	113130	SH	Defined	12
SUPERVALU INC	COM	868536103	2	150	SH	DEFINED	11
SUPERVALU INC	COM	868536103	14809	955410	SH	DEFINED	3
SUPERVALU INC	COM	868536103	190	12250	SH	DEFINED	5
SUPREME INDS INC	CL A	868607102	11	2540	SH	DEFINED	6
SUPREME INDS INC	CL A	868607102	6	1337	SH	Defined	12
SUREBEAM CORP	CL A	86866R102	10	2724	SH	Defined	12
SUSQUEHANNA BANCSHARES INC P	COM	869099101	505	24349	SH	Defined	12
SUSQUEHANNA BANCSHARES INC P	COM	869099101	20	975	SH	DEFINED	11
SWIFT ENERGY CO	COM	870738101	3	330	SH	Defined	12
SWIFT TRANSN CO	COM	870756103	482	30119	SH	Defined	12
SWIFT TRANSN CO	COM	870756103	4977	311080	SH	DEFINED	6
SWISS HELVETIA FD INC	COM	870875101	48	5434	SH	Defined	12
SWISSCOM AG	SPONSORED ADR	871013108	22	730	SH	DEFINED	2
SYBASE INC	COM	871130100	164	12685	SH	Defined	12
SYBASE INC	COM	871130100	67072	5179300	SH	Defined	10
SYBASE INC	COM	871130100	3698	285561	SH	DEFINED	8
SYBASE INC	COM	871130100	31584	2438910	SH	DEFINED	3
SYBASE INC	COM	871130100	10	750	SH	DEFINED	11
SYBRON DENTAL SPECIALTIES IN	COM	871142105	468	26800	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	21	1215	SH	DEFINED	11
SYBRON DENTAL SPECIALTIES IN	COM	871142105	674	38596	SH	Defined	12
SYCAMORE NETWORKS INC	COM	871206108	7	2436	SH	Defined	12
SYCAMORE NETWORKS INC	COM	871206108	0	100	SH	DEFINED	2
SYLVAN INC	COM	871371100	429	44000	SH	DEFINED	6
SYLVAN INC	COM	871371100	186	19046	SH	Defined	12
SYLVAN LEARNING SYS INC	COM	871399101	14	900	SH	DEFINED	11
SYLVAN LEARNING SYS INC	COM	871399101	172	10000	SH	DEFINED	9
SYLVAN LEARNING SYS INC	COM	871399101	187	11760	SH	Defined	12
SYMANTEC CORP	COM	871503108	3290	83960	SH	DEFINED	6
SYMANTEC CORP	COM	871503108	2620	66868	SH	Defined	12
SYMANTEC CORP	COM	871503108	35066	895000	SH	Defined	10
SYMANTEC CORP	COM	871503108	1610	41100	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	15489	395320	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	12	300	SH	DEFINED	2

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

SYMANTEC CORP	COM	871503108	20	502	SH	DEFINED	7
SYMANTEC CORP	COM	871503108	48	1224	SH	DEFINED	11
SYMBOL TECHNOLOGIES INC	COM	871508107	85	9909	SH	Defined	12
SYMBOL TECHNOLOGIES INC	COM	871508107	1	100	SH	DEFINED	6
SYMBOL TECHNOLOGIES INC	COM	871508107	289	33600	SH	DEFINED	1
SYMBOL TECHNOLOGIES INC	COM	871508107	11	1282	SH	DEFINED	2
SYMYX TECHNOLOGIES	COM	87155S108	15	1000	SH	Defined	12
SYNAGRO TECHNOLOGIES INC	COM NEW	871562203	0	26	SH	Defined	12
SYNAVANT INC	COM	87157A105	0	105	SH	Defined	12
SYNGENTA AG	SPONSORED ADR	87160A100	191	20900	SH	DEFINED	2
SYNOPSIS INC	COM	871607107	16309	383106	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	5216	122530	SH	DEFINED	3
SYNOPSIS INC	COM	871607107	29	690	SH	Defined	12
SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	21	1192	SH	DEFINED	2
SYNOVUS FINL CORP	COM	87161C105	1026	57338	SH	Defined	12
SYNPLICITY INC	COM	87160Y108	6	1950	SH	Defined	12
SYPRIS SOLUTIONS INC	COM	871655106	661	83982	SH	DEFINED	6
SYPRIS SOLUTIONS INC	COM	871655106	341	43300	SH	Defined	12
SYSCO CORP	COM	871829107	17155	674316	SH	DEFINED	2
SYSCO CORP	COM	871829107	854	33587	SH	Defined	12
SYSCO CORP	COM	871829107	185	7274	SH	DEFINED	11
SYSCO CORP	COM	871829107	73	2851.17	SH	DEFINED	4
SYSCO CORP	COM	871829107	6	150	SH	DEFINED	14
SYSCO CORP	COM	871829107	5372	211175	SH	DEFINED	7
SYSTEMAX INC	COM	871851101	26	13300	SH	Defined	12
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	11	1437	SH	DEFINED	2
T-NETIX INC	COM	872597109	10	7000	SH	Defined	12
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	2445	357500	SH	DEFINED	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	61	8911	SH	DEFINED	2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	12090	1767590	SH	DEFINED	6
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2	100	SH	Defined	12
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	9	385	SH	DEFINED	11
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	14843	665890	SH	DEFINED	3
TALBOTS INC	COM	874161102	219	8495	SH	Defined	12
TALISMAN ENERGY INC	COM	87425E103	4	103	SH	Defined	12
TALISMAN ENERGY INC	COM	87425E103	6996	176400	SH	DEFINED	3
TALK AMERICA HLDGS INC	COM NEW	87426R202	144	19885	SH	Defined	12
TALK AMERICA HLDGS INC	COM NEW	87426R202	59	8100	SH	DEFINED	3
TALX CORP	COM	874918105	2884	221340	SH	DEFINED	3
TANDY BRANDS ACCESSORIES INC	COM	875378101	745	72300	SH	DEFINED	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	576	18675	SH	Defined	12
TANGER FACTORY OUTLET CTRS I	COM	875465106	151	4900	SH	DEFINED	7
TANNING TECHNOLOGY CORP	COM	87588P101	0	200	SH	Defined	12
TANOX INC	COM	87588Q109	17	1300	SH	DEFINED	2
TARANTELLA INC	COM	876090101	0	400	SH	Defined	12
TARGET CORP	COM	87612E106	4009	93250	SH	DEFINED	14
TARGET CORP	COM	87612E106	1754	59942	SH	DEFINED	6
TARGET CORP	COM	87612E106	5634	192536	SH	Defined	12
TARGET CORP	COM	87612E106	2945	100639	SH	DEFINED	3
TARGET CORP	COM	87612E106	608	20775	SH	DEFINED	11
TARGET CORP	COM	87612E106	20967	716571	SH	DEFINED	2
TARGET CORP	COM	87612E106	3634	124197	SH	DEFINED	5
TARGET CORP	COM	87612E106	25	837.63	SH	DEFINED	4
TASTY BAKING CO	COM	876553306	256	30987	SH	Defined	12
TASTY BAKING CO	COM	876553306	41	5000	SH	DEFINED	9
TAUBMAN CTRS INC	COM	876664103	68	4000	SH	DEFINED	2
TBC CORP	COM	872180104	3711	265100	SH	DEFINED	6
TBC CORP	COM	872180104	193	13787	SH	Defined	12
TC PIPELINES LP	UT COM LTD PRT	87233Q108	429	16300	SH	Defined	12
TCF FINL CORP	COM	872275102	5953	148675	SH	DEFINED	7
TCF FINL CORP	COM	872275102	148	3690	SH	Defined	12

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

TCF FINL CORP	COM	872275102	40	1000	SH	DEFINED	11
TCF FINL CORP	COM	872275102	469	11720	SH	DEFINED	3
TCW CONV SECS FD INC	COM	872340104	222	47250	SH	Defined	12
TCW/DW TERM TR 2003	SH BEN INT	87234U108	60	5577	SH	Defined	12
TDK CORP	AMERN DEP SH	872351408	1829	47730	SH	DEFINED	6
TEAMSTAFF INC	COM NEW	87815U204	1	285	SH	Defined	12
TECH DATA CORP	COM	878237106	4219	176230	SH	DEFINED	3
TECH DATA CORP	COM	878237106	1380	57643	SH	Defined	12
TECH DATA CORP	COM	878237106	5240	218900	SH	DEFINED	6
TECHNE CORP	COM	878377100	8	400	SH	Defined	12
TECHNE CORP	COM	878377100	60	2900	SH	DEFINED	4
TECHNE CORP	COM	878377100	2839	136740	SH	DEFINED	3
TECHNIP-COFLEIP	SPONSORED ADR	878546209	3856	226542	SH	DEFINED	6
TECHNITROL INC	COM	878555101	129	8819	SH	Defined	12
TECHNITROL INC	COM	878555101	5302	362189	SH	DEFINED	4
TECO ENERGY INC	COM	872375100	5098	479590	SH	DEFINED	6
TECO ENERGY INC	COM	872375100	10	900	SH	DEFINED	11
TECO ENERGY INC	COM	872375100	1001	94185	SH	Defined	12
TECUMSEH PRODS CO	CL A	878895200	5313	129643	SH	DEFINED	6
TECUMSEH PRODS CO	CL A	878895200	45	1100	SH	Defined	12
TECUMSEH PRODS CO	CL A	878895200	1673	40830	SH	DEFINED	3
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	3442	88700	SH	DEFINED	3
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	215	5550	SH	Defined	12
TEKELEC	COM	879101103	79	9078	SH	Defined	12
TEKTRONIX INC	COM	879131100	85	4957	SH	Defined	12
TEKTRONIX INC	COM	879131100	1	50	SH	DEFINED	6
TEKTRONIX INC	COM	879131100	1170	68242	SH	DEFINED	2
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	12	610	SH	DEFINED	2
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	12	600	SH	DEFINED	11
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	2	100	SH	Defined	12
TELEDYNE TECHNOLOGIES INC	COM	879360105	25	1938	SH	Defined	12
TELEDYNE TECHNOLOGIES INC	COM	879360105	7907	624570	SH	DEFINED	3
TELEFLEX INC	COM	879369106	5228	146449	SH	Defined	12
TELEFLEX INC	COM	879369106	36	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	102	2844	SH	DEFINED	11
TELEFLEX INC	COM	879369106	171	4800	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	18	624	SH	DEFINED	3
TELEFONICA S A	SPONSORED ADR	879382208	6342	226082	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	1029	36681	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	4	100	SH	DEFINED	14
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	162	5450	SH	DEFINED	3
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	112	3774	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	9240	310901	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	3996	97690	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	327	8000	SH	Defined	12
TELEPHONE & DATA SYS INC	COM	879433100	207	5065	SH	DEFINED	2
TELIK INC	COM	87959M109	1429	106350	SH	Defined	12
TELIK INC	COM	87959M109	848	63120	SH	DEFINED	3
TELLABS INC	COM	879664100	273	47150	SH	DEFINED	5
TELLABS INC	COM	879664100	2	200	SH	DEFINED	14
TELLABS INC	COM	879664100	394	67983	SH	Defined	12
TELLABS INC	COM	879664100	198	34200	SH	DEFINED	6
TELLABS INC	COM	879664100	5	800	SH	DEFINED	11
TELLABS INC	COM	879664100	220	36347	SH	DEFINED	9
TELLABS INC	COM	879664100	6	1000	SH	DEFINED	2
TELUS CORP	NON-VTG SHS	87971M202	3	253	SH	Defined	12
TEMPLE INLAND INC	COM	879868107	217	5800	SH	DEFINED	5
TEMPLE INLAND INC	COM	879868107	90	2400	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	15	400	SH	DEFINED	11
TEMPLE INLAND INC	COM	879868107	84	2248	SH	Defined	12
TEMPLE INLAND INC	COM	879868107	570	15250	SH	DEFINED	6
TEMPLETON CHINA WORLD FD INC	COM	88018X102	98	8716	SH	Defined	12

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

TEMPLETON DRAGON FD INC	COM	88018T101	142	15825	SH	Defined	12
TEMPLETON EMERG MKTS INCOME	COM	880192109	2819	245106	SH	Defined	12
TEMPLETON EMERGING MKTS FD I	COM	880191101	4	500	SH	Defined	12
TEMPLETON GLOBAL INCOME FD I	COM	880198106	5002	647113	SH	Defined	12
TENET HEALTHCARE CORP	COM	88033G100	1417	84824	SH	DEFINED	12
TENET HEALTHCARE CORP	COM	88033G100	128	7640	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	130	7800	SH	DEFINED	11
TENET HEALTHCARE CORP	COM	88033G100	220529	13205300	SH	Defined	10
TENET HEALTHCARE CORP	COM	88033G100	477	28451	SH	DEFINED	
TENET HEALTHCARE CORP	COM	88033G100	106791	6394700	SH	DEFINED	8
TENGASCO INC	COM NEW	88033R205	9	9855	SH	Defined	12
TENNANT CO	COM	880345103	28	900	SH	DEFINED	2
TENNANT CO	COM	880345103	9	276	SH	Defined	12
TENNECO AUTOMOTIVE INC	COM	880349105	0	60	SH	DEFINED	11
TENNECO AUTOMOTIVE INC	COM	880349105	1	281	SH	Defined	12
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1255	39661	SH	Defined	12
TERADYNE INC	COM	880770102	286	24584	SH	Defined	12
TERAYON COMMUNICATION SYS	COM	880775101	13	7540	SH	Defined	12
TEREX CORP NEW	COM	880779103	9599	776600	SH	DEFINED	6
TEREX CORP NEW	COM	880779103	2	200	SH	Defined	12
TESORO PETE CORP	COM	881609101	2	300	SH	Defined	12
TESSCO TECHNOLOGIES INC	COM	872386107	367	50900	SH	DEFINED	6
TESSCO TECHNOLOGIES INC	COM	872386107	1	175	SH	Defined	12
TETRA TECH INC NEW	COM	88162G103	78	5550	SH	Defined	12
TETRA TECHNOLOGIES INC DEL	COM	88162F105	46	2000	SH	Defined	12
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	17	400	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	106	2400	SH	DEFINED	9
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	11645	279600	SH	DEFINED	3
TEXAS INDS INC	COM	882491103	17	900	SH	DEFINED	6
TEXAS INDS INC	COM	882491103	642	33375	SH	Defined	12
TEXAS INSTRS INC	COM	882508104	3049	186270	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	4588	280287	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	248	15124	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	15	900	SH	DEFINED	6
TEXAS INSTRS INC	COM	882508104	5678	346851	SH	Defined	12
TEXAS INSTRS INC	COM	882508104	733	44800	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	7077	432310	SH	DEFINED	4
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	335	7715	SH	Defined	12
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	39	1300	SH	DEFINED	11
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	7744	256495	SH	DEFINED	7
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	95	3150	SH	Defined	12
TEXTRON INC	COM	883203101	101	3685	SH	DEFINED	11
TEXTRON INC	COM	883203101	20080	731259	SH	DEFINED	6
TEXTRON INC	COM	883203101	688	23100	SH	DEFINED	9
TEXTRON INC	COM	883203101	3921	142778	SH	Defined	12
TEXTRON INC	COM	883203101	74	2700	SH	DEFINED	2
TF FINL CORP	COM	872391107	292	11814	SH	DEFINED	6
TFC ENTERPRISES INC	COM	872388103	1	500	SH	Defined	12
THAI CAP FD INC	COM NEW	882905201	2	350	SH	Defined	12
THAI FD INC	COM	882904105	20	5000	SH	Defined	12
THERAGENICS CORP	COM	883375107	5	1500	SH	Defined	12
THERASENSE INC	COM	883381105	8	1225	SH	Defined	12
THERMO ELECTRON CORP	COM	883556102	65	3600	SH	Defined	12
THERMO ELECTRON CORP	COM	883556102	906	50070	SH	DEFINED	6
THERMO ELECTRON CORP	COM	883556102	26	1413	SH	DEFINED	11
THERMO ELECTRON CORP	COM	883556102	30	1635	SH	DEFINED	2
THOMAS & BETTS CORP	COM	884315102	3	200	SH	Defined	12
THOMAS INDS INC	COM	884425109	226	9100	SH	DEFINED	6
THOR INDS INC	COM	885160101	1724	68890	SH	DEFINED	3
THOR INDS INC	COM	885160101	403	16110	SH	Defined	12
THORATEC CORP	COM NEW	885175307	309	24359	SH	Defined	12
THORNBURG MTG INC	COM	885218107	6	300	SH	Defined	12

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

THORNBURG MTG INC	COM	885218107	29547	1432235	SH	DEFINED	3
THQ INC	COM NEW	872443403	30	2299	SH	Defined	12
THREE FIVE SYS INC	COM	88554L108	3	500	SH	Defined	12
THREE FIVE SYS INC	COM	88554L108	2	350	SH	DEFINED	11
TIBCO SOFTWARE INC	COM	88632Q103	0	100	SH	DEFINED	6
TIDEWATER INC	COM	886423102	9	300	SH	DEFINED	11
TIDEWATER INC	COM	886423102	201	7000	SH	Defined	12
TIDEWATER INC	COM	886423102	32530	1132650	SH	DEFINED	6
TIFFANY & CO NEW	COM	886547108	-312	-12494	SH	Defined	12
TIMBERLAND BANCORP INC	COM	887098101	853	44800	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	7703	184230	SH	DEFINED	3
TIMBERLAND CO	CL A	887100105	67	1600	SH	Defined	12
TIMBERLAND CO	CL A	887100105	17	400	SH	DEFINED	11
TIMBERLAND CO	CL A	887100105	3529	84400	SH	DEFINED	6
TIME WARNER TELECOM INC	CL A	887319101	0	60	SH	Defined	12
TIMKEN CO	COM	887389104	27	1700	SH	Defined	12
TIMKEN CO	COM	887389104	1073	68700	SH	DEFINED	3
TIPPERARY CORP	COM PAR \$0.02	888002300	34	19000	SH	Defined	12
TIPPINGPOINT TECH INC	COM	888011103	3	346	SH	Defined	12
TITAN CORP	COM	888266103	8	1038	SH	Defined	12
TITAN PHARMACEUTICALS INC DE	COM	888314101	2	1000	SH	Defined	12
TIVO INC	COM	888706108	1	100	SH	Defined	12
TJX COS INC NEW	COM	872540109	14960	850000	SH	Defined	10
TJX COS INC NEW	COM	872540109	14	800	SH	DEFINED	2
TJX COS INC NEW	COM	872540109	117	6676	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	3169	180056	SH	Defined	12
TJX COS INC NEW	COM	872540109	2809	159606	SH	DEFINED	6
TLC VISION CORP	COM	872549100	10	8625	SH	Defined	12
TLC VISION CORP	COM	872549100	30	24865	SH	DEFINED	6
TMBR/SHARP DRILLING INC	COM	87257P101	5	292	SH	Defined	12
TMP WORLDWIDE INC	COM	872941109	6	600	SH	Defined	12
TODHUNTER INTL INC DEL	COM	889050100	214	21100	SH	DEFINED	6
TOLL BROTHERS INC	COM	889478103	8	400	SH	DEFINED	2
TOLL BROTHERS INC	COM	889478103	111	5770	SH	Defined	12
TOMKINS PLC	SPONSORED ADR	890030208	184	16000	SH	DEFINED	2
TOMPKINSTRUSTCO INC	COM	890110109	611	13580	SH	DEFINED	3
TOO INC	COM	890333107	1	49	SH	Defined	12
TOO INC	COM	890333107	6016	362200	SH	DEFINED	6
TOOTSIE ROLL INDS INC	COM	890516107	239	8381	SH	Defined	12
TOOTSIE ROLL INDS INC	COM	890516107	62	2179.48	SH	DEFINED	4
TOOTSIE ROLL INDS INC	COM	890516107	0	2	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	927	32499	SH	DEFINED	2
TOPPS INC	COM	890786106	0	1	SH	DEFINED	2
TOPPS INC	COM	890786106	3	373	SH	Defined	12
TOR MINERALS INTL INC	COM	890878101	1	500	SH	Defined	12
TORCH OFFSHORE INC	COM	891019101	1	150	SH	Defined	12
TORCHMARK CORP	COM	891027104	695	19400	SH	DEFINED	3
TORCHMARK CORP	COM	891027104	8846	247095	SH	DEFINED	6
TORCHMARK CORP	COM	891027104	81	2250	SH	Defined	12
TOREADOR RES CORP	COM	891050106	0	1	SH	DEFINED	2
TORO CO	COM	891092108	18502	264130	SH	DEFINED	3
TORO CO	COM	891092108	9856	140700	SH	DEFINED	6
TORO CO	COM	891092108	594	8475	SH	Defined	12
TORONTO DOMINION BK ONT	COM NEW	891160509	4	200	SH	Defined	12
TOTAL FINA ELF S A	SPONSORED ADR	89151E109	6971	110180	SH	DEFINED	2
TOTAL FINA ELF S A	SPONSORED ADR	89151E109	139	2200	SH	DEFINED	11
TOTAL SYS SVCS INC	COM	891906109	374	23877	SH	Defined	12
TOUCH AMERICA HLDGS INC	COM	891539108	0	1450	SH	Defined	12
TOWER AUTOMOTIVE INC	COM	891707101	2415	1019000	SH	DEFINED	6
TOWN & CTRY TR	SH BEN INT	892081100	217	10745	SH	Defined	12
TOYS R US INC	COM	892335100	818	89627	SH	DEFINED	9
TOYS R US INC	COM	892335100	6	500	SH	DEFINED	14

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

TOYS R US INC	COM	892335100	357	42679	SH	Defined	12
TOYS R US INC	COM	892335100	791	94460	SH	DEFINED	6
TRACK DATA CORP	COM	891918104	19	37720	SH	Defined	12
TRACTOR SUPPLY CO	COM	892356106	62	1875	SH	Defined	12
TRACTOR SUPPLY CO	COM	892356106	533	16150	SH	DEFINED	3
TRAFFIX INC	COM	892721101	381	127078	SH	DEFINED	6
TRANS WORLD ENTMT CORP	COM	89336Q100	1033	449013	SH	DEFINED	6
TRANSACTION SYS ARCHITECTS	CL A	893416107	9	1050	SH	DEFINED	14
TRANSACTION SYS ARCHITECTS	CL A	893416107	6	1072	SH	Defined	12
TRANSAMERICA INCOME SHS INC	COM	893506105	140	5800	SH	Defined	12
TRANSATLANTIC HLDGS INC	COM	893521104	190	2897	SH	Defined	12
TRANSATLANTIC HLDGS INC	COM	893521104	82	1254	SH	DEFINED	7
TRANSCANADA PIPELINES LTD	COM	893526103	6	400	SH	Defined	12
TRANSKARYOTIC THERAPIES INC	COM	893735100	1	200	SH	Defined	12
TRANSMETA CORP DEL	COM	89376R109	1	600	SH	Defined	12
TRANSOCEAN INC	ORD	G90078109	460	22470	SH	DEFINED	3
TRANSOCEAN INC	ORD	G90078109	10284	502860	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	273	13374	SH	Defined	12
TRANSOCEAN INC	ORD	G90078109	124	6085	SH	DEFINED	2
TRANSWITCH CORP	COM	894065101	5	9350	SH	Defined	12
TRAVELERS PPTY CAS CORP NEW	NT CV JR 2032	89420G307	2	70	SH	Defined	12
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	60	4256	SH	DEFINED	2
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	126	8928	SH	DEFINED	2
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	5	386	SH	DEFINED	11
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	6	402	SH	DEFINED	7
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	5	358	SH	DEFINED	11
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	3587	254221	SH	DEFINED	6
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	2112	101902	SH	DEFINED	14
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	2024	143643	SH	DEFINED	6
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	339	23998	SH	Defined	12
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	429	30435	SH	DEFINED	5
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	3	194	SH	DEFINED	7
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	1	50	SH	DEFINED	14
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	208	14740	SH	Defined	12
TRC COS INC	COM	872625108	3	200	SH	Defined	12
TREDEGAR CORP	COM	894650100	17	1450	SH	Defined	12
TREX INC	COM	89531P105	2719	84220	SH	DEFINED	3
TREX INC	COM	89531P105	125	3875	SH	Defined	12
TREX INC	COM	89531P105	16	500	SH	DEFINED	11
TRI CONTL CORP	COM	895436103	261	20378	SH	Defined	12
TRIAD GTY INC	COM	895925105	27	800	SH	Defined	12
TRIAD GTY INC	COM	895925105	1326	38480	SH	DEFINED	3
TRIAD HOSPITALS INC	COM	89579K109	6	235	SH	Defined	12
TRIAD HOSPITALS INC	COM	89579K109	2	69	SH	DEFINED	2
TRIARC COS INC	CL A	895927101	5606	201285	SH	DEFINED	6
TRIARC COS INC	CL A	895927101	95	3400	SH	Defined	12
TRIARC COS INC	CL A	895927101	3217	115512	SH	DEFINED	6
TRIBUNE CO NEW	COM	896047107	1695	37651	SH	DEFINED	5
TRIBUNE CO NEW	COM	896047107	66	1000	SH	DEFINED	14
TRIBUNE CO NEW	COM	896047107	440	9784	SH	Defined	12
TRIBUNE CO NEW	COM	896047107	167	3700	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	937	20823	SH	DEFINED	11
TRIBUNE CO NEW	COM	896047107	3634	80740	SH	DEFINED	4
TRICO BANCSHARES	COM	896095106	1242	49100	SH	DEFINED	6
TRICO BANCSHARES	COM	896095106	645	25500	SH	Defined	12
TRIMBLE NAVIGATION LTD	COM	896239100	6	300	SH	DEFINED	2
TRIMBLE NAVIGATION LTD	COM	896239100	8416	443630	SH	DEFINED	3
TRINITY INDS INC	COM	896522109	7783	451980	SH	DEFINED	6
TRIPATH TECHNOLOGY INC	COM	89672P104	0	333	SH	Defined	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	13	4558	SH	Defined	12
TRITON PCS HLDGS INC	CL A	89677M106	0	100	SH	Defined	12
TRIUMPH GROUP INC NEW	COM	896818101	18	801	SH	Defined	12

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

TRIUMPH GROUP INC NEW	COM		896818101	5601	249500	SH	DEFINED	6
TRIUMPH GROUP INC NEW	COM		896818101	13	600	SH	DEFINED	14
TRIZEC PROPERTIES INC	COM		89687P107	511	57693	SH	DEFINED	9
TRIZEC PROPERTIES INC	COM		89687P107	186	21925	SH	Defined	12
TROPICAL SPORTSWEAR INTL COR	COM		89708P102	661	145300	SH	DEFINED	6
TROVER SOLUTIONS INC	COM		897249108	725	135600	SH	DEFINED	6
TROVER SOLUTIONS INC	COM		897249108	11	2000	SH	Defined	12
TROY FINL CORP	COM		897329108	11	425	SH	Defined	12
TRUST CO NJ JERSEY CITY NEW	COM		898304100	2391	87500	SH	DEFINED	6
TRUST CO NJ JERSEY CITY NEW	COM		898304100	57	2092	SH	Defined	12
TRUSTCO BK CORP N Y	COM		898349105	8	800	SH	DEFINED	11
TRUSTCO BK CORP N Y	COM		898349105	645	66980	SH	DEFINED	3
TRUSTCO BK CORP N Y	COM		898349105	586	60891	SH	Defined	12
TRUSTMARK CORP	COM		898402102	4447	187160	SH	DEFINED	3
TRUSTMARK CORP	COM		898402102	1151	48423	SH	Defined	12
TRUSTMARK CORP	COM		898402102	2541	106927	SH	DEFINED	6
TSR INC	COM		872885108	198	42500	SH	DEFINED	6
TULARIK INC	COM		899165104	5	1000	SH	Defined	12
TUPPERWARE CORP	COM		899896104	12941	936400	SH	DEFINED	6
TUPPERWARE CORP	COM		899896104	6	420	SH	DEFINED	2
TUPPERWARE CORP	COM		899896104	246	17790	SH	Defined	12
TURKISH INVT FD INC	COM		900145103	20	5000	SH	Defined	12
TURNSTONE SYSTEMS INC	COM		900423104	2	800	SH	Defined	12
TWEETER HOME ENTMT GROUP INC	COM		901167106	1	150	SH	Defined	12
TWEETER HOME ENTMT GROUP INC	COM		901167106	130	27202	SH	DEFINED	6
TXU CORP	COM		873168108	2	100	SH	DEFINED	2
TXU CORP	COM		873168108	8978	502944	SH	DEFINED	6
TXU CORP	COM		873168108	1739	97434	SH	Defined	12
TXU CORP	COM		873168108	44	2475	SH	DEFINED	11
TXU CORP	COM		873168108	0	17	SH	DEFINED	7
TXU CORP	COM		873168108	11424	640000	SH	DEFINED	
TYCO INTL LTD NEW	NOTE	11/1	902124AC0	1123	15000	SH	Defined	12
TYCO INTL LTD NEW	COM		902124106	115740	9000000	SH	Defined	13
TYCO INTL LTD NEW	COM		902124106	3290	255835	SH	DEFINED	5
TYCO INTL LTD NEW	COM		902124106	398	30975	SH	DEFINED	11
TYCO INTL LTD NEW	COM		902124106	2739	212951	SH	DEFINED	2
TYCO INTL LTD NEW	COM		902124106	456	24150	SH	DEFINED	14
TYCO INTL LTD NEW	COM		902124106	5786	449926	SH	DEFINED	4
TYCO INTL LTD NEW	COM		902124106	275546	21426625	SH	DEFINED	8
TYCO INTL LTD NEW	COM		902124106	507460	39460350	SH	Defined	10
TYCO INTL LTD NEW	COM		902124106	9924	771685	SH	Defined	12
TYCO INTL LTD NEW	COM		902124106	1019	74905	SH	DEFINED	9
TYCO INTL LTD NEW	COM		902124106	3476	270275	SH	DEFINED	6
TYCO INTL LTD NEW	COM		902124106	1728	134357	SH	DEFINED	3
TYSON FOODS INC	CL A		902494103	4	470	SH	DEFINED	6
TYSON FOODS INC	CL A		902494103	84	10900	SH	DEFINED	5
TYSON FOODS INC	CL A		902494103	661	85276	SH	Defined	12
TYSON FOODS INC	CL A		902494103	18	2300	SH	DEFINED	14
TYSON FOODS INC	CL A		902494103	9	1169	SH	DEFINED	2
U S CONCRETE INC	COM		90333L102	1247	296977	SH	DEFINED	6
U S ENERGY SYS INC	COM		902951102	2	2400	SH	Defined	12
U S G CORP	COM NEW		903293405	4	1000	SH	Defined	12
U S INDS INC NEW	COM		912080108	11	2900	SH	Defined	12
U S INDS INC NEW	COM		912080108	835	210790	SH	DEFINED	3
U S LIQUIDS INC	COM		902974104	0	500	SH	Defined	12
U S PLASTIC LMBR CORP	COM		902948108	1	5000	SH	Defined	12
U S RESTAURANT PPTYS INC	COM		902971100	72	5100	SH	DEFINED	3
U S RESTAURANT PPTYS INC	COM		902971100	2	150	SH	Defined	12
UAL CORP	COM PAR \$0.01		902549500	2	1900	SH	Defined	12
UBS AG	NAMEN AKT		H8920M855	199	4658	SH	Defined	12
UCBH HOLDINGS INC	COM		90262T308	57	1300	SH	DEFINED	11
UCBH HOLDINGS INC	COM		90262T308	8631	196250	SH	DEFINED	7

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

UGI CORP NEW	COM	902681105	2	45	SH	DEFINED	6
UGI CORP NEW	COM	902681105	10	225	SH	Defined	12
UGI CORP NEW	COM	902681105	0	1	SH	DEFINED	14
UGI CORP NEW	COM	902681105	37610	822970	SH	DEFINED	3
UICI	COM	902737105	4444	462390	SH	DEFINED	3
UICI	COM	902737105	2937	305600	SH	DEFINED	6
UIL HLDG CORP	COM	902748102	10	275	SH	DEFINED	11
UIL HLDG CORP	COM	902748102	8043	231800	SH	DEFINED	6
UIL HLDG CORP	COM	902748102	320	9232	SH	Defined	12
UMB FINL CORP	COM	902788108	6	173	SH	Defined	12
UMPQUA HLDGS CORP	COM	904214103	452	25000	SH	DEFINED	7
UNIFAB INTERNATIONAL INC	COM	90467L100	0	1300	SH	Defined	12
UNIFI INC	COM	904677101	33	6955	SH	Defined	12
UNILEVER N V	N Y SHS NEW	904784709	5	89	SH	DEFINED	14
UNILEVER N V	N Y SHS NEW	904784709	471	7931	SH	Defined	12
UNILEVER N V	N Y SHS NEW	904784709	665	11188	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	241	4062	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	50	1360	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	136	2500	SH	DEFINED	14
UNILEVER PLC	SPON ADR NEW	904767704	4	100	SH	DEFINED	11
UNION BANKSHARES CORP	COM	905399101	11	400	SH	Defined	12
UNION PAC CORP	COM	907818108	6222	113119	SH	DEFINED	2
UNION PAC CORP	COM	907818108	290	5275	SH	DEFINED	6
UNION PAC CORP	COM	907818108	277	5045	SH	DEFINED	11
UNION PAC CORP	COM	907818108	1513	27512	SH	Defined	12
UNION PAC CORP	COM	907818108	357	6483	SH	DEFINED	5
UNION PLANTERS CORP	COM	908068109	4673	177752	SH	Defined	12
UNION PLANTERS CORP	COM	908068109	24	916	SH	DEFINED	2
UNION PLANTERS CORP	COM	908068109	18872	717830	SH	DEFINED	3
UNION PLANTERS CORP	COM	908068109	49	1875	SH	DEFINED	11
UNION PLANTERS CORP	COM	908068109	5	180	SH	DEFINED	6
UNIONBANCAL CORP	COM	908906100	19671	499010	SH	DEFINED	3
UNIONBANCAL CORP	COM	908906100	848	21503	SH	DEFINED	8
UNIONBANCAL CORP	COM	908906100	23975	608200	SH	Defined	10
UNISOURCE ENERGY CORP	COM	909205106	14	800	SH	Defined	12
UNISYS CORP	COM	909214108	36855	3980000	SH	Defined	13
UNISYS CORP	COM	909214108	359	36678	SH	DEFINED	9
UNISYS CORP	COM	909214108	791	85375	SH	Defined	12
UNISYS CORP	COM	909214108	4344	469100	SH	DEFINED	3
UNISYS CORP	COM	909214108	508	54900	SH	DEFINED	5
UNISYS CORP	COM	909214108	2	200	SH	DEFINED	2
UNISYS CORP	COM	909214108	5428	586180	SH	DEFINED	4
UNISYS CORP	COM	909214108	11	1200	SH	DEFINED	11
UNISYS CORP	COM	909214108	129	14000	SH	DEFINED	
UNISYS CORP	COM	909214108	1	150	SH	DEFINED	6
UNITED AUTO GROUP INC	COM	909440109	25	2100	SH	Defined	12
UNITED AUTO GROUP INC	COM	909440109	7383	628300	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	69	2500	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	426	15375	SH	Defined	12
UNITED COMMUNITY BANCORP	COM	909832107	2	117	SH	Defined	12
UNITED DEFENSE INDS INC	COM	91018B104	10	450	SH	DEFINED	11
UNITED DEFENSE INDS INC	COM	91018B104	5077	234600	SH	DEFINED	6
UNITED DEFENSE INDS INC	COM	91018B104	121	5600	SH	Defined	12
UNITED DOMINION REALTY TR IN	COM	910197102	1071	64300	SH	DEFINED	9
UNITED DOMINION REALTY TR IN	COM	910197102	815	50997	SH	Defined	12
UNITED DOMINION REALTY TR IN	COM	910197102	153	9600	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	52	3225	SH	DEFINED	11
UNITED INDL CORP	COM	910671106	8	645	SH	Defined	12
UNITED INDL CORP	COM	910671106	488	39200	SH	DEFINED	6
UNITED MOBILE HOMES INC	COM	911024107	629	44940	SH	Defined	12
UNITED NAT FOODS INC	COM	911163103	22	850	SH	Defined	12
UNITED NATL BANCORP N J	COM	910909100	14	600	SH	DEFINED	14

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

UNITED NATL BANCORP N J	COM	910909100	284	12100	SH	Defined	12
UNITED ONLINE INC	COM	911268100	4879	283000	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	62	3618	SH	Defined	12
UNITED ONLINE INC	COM	911268100	17104	992120	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	1738	30486	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	13283	233040	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	34	400	SH	DEFINED	14
UNITED PARCEL SERVICE INC	CL B	911312106	3025	53070	SH	Defined	12
UNITED PARCEL SERVICE INC	CL B	911312106	2097	36796	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	5799	101740	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	351	6164	SH	DEFINED	2
UNITED RENTALS INC	COM	911363109	20	2080	SH	DEFINED	11
UNITED RENTALS INC	COM	911363109	1487	154547	SH	Defined	12
UNITED RENTALS INC	COM	911363109	12046	1252200	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	1898	80380	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	4	150	SH	Defined	12
UNITED STATES LIME & MINERAL	COM	911922102	801	242020	SH	Defined	12
UNITED STATES STL CORP NEW	COM	912909108	359	36474	SH	Defined	12
UNITED STATES STL CORP NEW	COM	912909108	8538	868516	SH	DEFINED	6
UNITED STATIONERS INC	COM	913004107	5	212	SH	Defined	12
UNITED STATIONERS INC	COM	913004107	10895	510300	SH	DEFINED	6
UNITED SURGICAL PARTNERS INT	COM	913016309	139	7500	SH	Defined	12
UNITED TECHNOLOGIES CORP	COM	913017109	10678	184809	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	2314	40040	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	20042	346860	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	391	6774	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	3110	53829	SH	Defined	12
UNITED TECHNOLOGIES CORP	COM	913017109	1566	27097	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	79	1367	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	429	5055	SH	DEFINED	14
UNITED THERAPEUTICS CORP DEL	COM	91307C102	3	200	SH	Defined	12
UNITED UTILS PLC	SPONSORED ADR	91311Q105	3774	198637	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	319	3481	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	867	9455	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	1593	17449	SH	DEFINED	
UNITEDHEALTH GROUP INC	COM	91324P102	3514	38335	SH	Defined	12
UNITEDHEALTH GROUP INC	COM	91324P102	137	1499	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	372121	4059350	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	22016	240170	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	471	3500	SH	DEFINED	14
UNITEDHEALTH GROUP INC	COM	91324P102	667270	7279041	SH	Defined	10
UNITIL CORP	COM	913259107	644	25750	SH	Defined	12
UNITRIN INC	COM	913275103	427	18426	SH	Defined	12
UNIVERSAL ACCESS GLOBAL HLDG	COM	91336M105	1	5800	SH	Defined	12
UNIVERSAL AMERN FINL CORP	COM	913377107	1476	252300	SH	DEFINED	6
UNIVERSAL COMPRESSION HLDGS	COM	913431102	5682	325600	SH	DEFINED	6
UNIVERSAL CORP VA	COM	913456109	13985	370370	SH	DEFINED	3
UNIVERSAL CORP VA	COM	913456109	13318	352700	SH	DEFINED	6
UNIVERSAL FST PRODS INC	COM	913543104	4505	290640	SH	DEFINED	3
UNIVERSAL FST PRODS INC	COM	913543104	4667	301100	SH	DEFINED	6
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	16	613	SH	DEFINED	2
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	10	400	SH	Defined	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	561	13765	SH	Defined	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	45	1100	SH	DEFINED	14
UNIVERSAL HLTH SVCS INC	CL B	913903100	253	6200	SH	DEFINED	5
UNIVERSAL STAINLESS & ALLOY	COM	913837100	204	40791	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	6	250	SH	Defined	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	556	22700	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	324	13200	SH	DEFINED	5
UNIVISION COMMUNICATIONS INC	CL A	914906102	4	150	SH	DEFINED	2
UNIZAN FINANCIAL CORP	COM	91528W101	2490	135931	SH	DEFINED	6
UNIZAN FINANCIAL CORP	COM	91528W101	265	14475	SH	Defined	12

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

UNOCAL CORP	COM	915289102	3	120	SH	DEFINED	6
UNOCAL CORP	COM	915289102	1380	52435	SH	DEFINED	2
UNOCAL CORP	COM	915289102	402	15283	SH	Defined	12
UNOCAL CORP	COM	915289102	55	2102	SH	DEFINED	11
UNUMPROVIDENT CORP	COM	91529Y106	1	115	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	987	100701	SH	DEFINED	8
UNUMPROVIDENT CORP	COM	91529Y106	38	3829	SH	DEFINED	6
UNUMPROVIDENT CORP	COM	91529Y106	118	12053	SH	Defined	12
UNUMPROVIDENT CORP	COM	91529Y106	37808	3858000	SH	Defined	10
UNUMPROVIDENT CORP	COM	91529Y106	27362	2792000	SH	Defined	13
UPM KYMMENE CORP	SPONSORED ADR	915436109	186	14000	SH	DEFINED	2
UPM KYMMENE CORP	SPONSORED ADR	915436109	6906	521200	SH	DEFINED	6
URBAN OUTFITTERS INC	COM	917047102	5	200	SH	Defined	12
URS CORP NEW	COM	903236107	20	1747	SH	Defined	12
URS CORP NEW	COM	903236107	5582	484100	SH	DEFINED	6
URSTADT BIDDLE PPTYS INS	CL A	917286205	12	1000	SH	Defined	12
URSTADT BIDDLE PPTYS INS	COM	917286106	12	1000	SH	Defined	12
US BANCORP DEL	COM NEW	902973304	16978	894504	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	151	7955	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	14777	778579	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	75	3962	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	255	9500	SH	DEFINED	5
US BANCORP DEL	COM NEW	902973304	4984	262592	SH	Defined	12
US BANCORP DEL	COM NEW	902973304	287	15098	SH	DEFINED	7
US BANCORP DEL	COM NEW	902973304	29371	1547449	SH	DEFINED	6
US ONCOLOGY INC	COM	90338W103	1799	253400	SH	DEFINED	3
US UNWIRED INC	COM	90338R104	0	500	SH	Defined	12
USA INTERACTIVE	COM	902984103	9100	339667	SH	DEFINED	6
USA INTERACTIVE	COM	902984103	533005	19895668	SH	Defined	10
USA INTERACTIVE	COM	902984103	54	2000	SH	DEFINED	2
USA INTERACTIVE	COM	902984103	5	175	SH	DEFINED	4
USA INTERACTIVE	COM	902984103	590	15000	SH	DEFINED	14
USA INTERACTIVE	COM	902984103	230	8600	SH	DEFINED	11
USA INTERACTIVE	COM	902984103	1026	39779	SH	DEFINED	
USA INTERACTIVE	COM	902984103	202761	7568519	SH	DEFINED	8
USA INTERACTIVE	COM	902984103	2462	91884	SH	Defined	12
USEC INC	COM	90333E108	8	1500	SH	Defined	12
USFREIGHTWAYS CORP	COM	916906100	9633	380612	SH	DEFINED	6
USFREIGHTWAYS CORP	COM	916906100	3	100	SH	Defined	12
USFREIGHTWAYS CORP	COM	916906100	868	34310	SH	DEFINED	3
UST INC	COM	902911106	6	230	SH	DEFINED	6
UST INC	COM	902911106	221	8000	SH	DEFINED	11
UST INC	COM	902911106	1940	70300	SH	DEFINED	3
UST INC	COM	902911106	225	8150	SH	Defined	12
UTAH MED PRODS INC	COM	917488108	27	1461	SH	DEFINED	6
UTSTARCOM INC	COM	918076100	425	21275	SH	Defined	12
UTSTARCOM INC	COM	918076100	26032	1302250	SH	DEFINED	3
V F CORP	COM	918204108	362	9625	SH	DEFINED	5
V F CORP	COM	918204108	60	1600	SH	DEFINED	2
V F CORP	COM	918204108	11	280	SH	DEFINED	6
V F CORP	COM	918204108	2464	65470	SH	DEFINED	3
V F CORP	COM	918204108	385	10242	SH	Defined	12
VA SOFTWARE CORP	COM	91819B105	1	1355	SH	Defined	12
VA SOFTWARE CORP	COM	91819B105	0	100	SH	DEFINED	2
VAIL BANKS INC	COM	918779109	764	64200	SH	DEFINED	6
VAIL RESORTS INC	COM	91879Q109	1	50	SH	Defined	12
VALASSIS COMMUNICATIONS INC	COM	918866104	8935	338445	SH	DEFINED	3
VALASSIS COMMUNICATIONS INC	COM	918866104	7584	287260	SH	DEFINED	6
VALASSIS COMMUNICATIONS INC	COM	918866104	22	825	SH	Defined	12
VALASSIS COMMUNICATIONS INC	NOTE	6/0 918866AH7	174	3000	SH	Defined	12
VALERO ENERGY CORP NEW	COM	91913Y100	180	4346	SH	Defined	12
VALERO ENERGY CORP NEW	COM	91913Y100	424	10250	SH	DEFINED	5

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

VALERO L P	COM UT LTD PRT	91913W104	292	7957	SH	Defined	12
VALLEY NATL BANCORP	COM	919794107	310	12578	SH	Defined	12
VALMONT INDS INC	COM	920253101	546	25300	SH	DEFINED	3
VALMONT INDS INC	COM	920253101	22	1000	SH	DEFINED	2
VALSPAR CORP	COM	920355104	13	306	SH	DEFINED	11
VALSPAR CORP	COM	920355104	6427	157024	SH	Defined	12
VALSPAR CORP	COM	920355104	6735	164560	SH	DEFINED	2
VALUEVISION MEDIA INC	CL A	92047K107	15	1500	SH	Defined	12
VAN KAMPEN ADVANTAGE MUN II	SH BEN INT	92112K107	37	2500	SH	Defined	12
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	87	5463	SH	Defined	12
VAN KAMPEN ADVANTAGE PA MUN	SH BEN INT	920937109	394	22800	SH	Defined	12
VAN KAMPEN BD FD	COM	920955101	208	11150	SH	Defined	12
VAN KAMPEN FLA QUALITY MUN T	COM	920921103	55	3600	SH	Defined	12
VAN KAMPEN HIGH INCOME TR	SH BEN INT	920911104	9	2280	SH	Defined	12
VAN KAMPEN HIGH INCOME TR II	SH BEN INT	920913100	9	2000	SH	Defined	12
VAN KAMPEN INCOME TR	SH BEN INT	920957107	33	5675	SH	Defined	12
VAN KAMPEN INVT GRADE MUN TR	COM	920915105	41	4600	SH	Defined	12
VAN KAMPEN MUN INCOME TR	COM	920909108	279	30333	SH	Defined	12
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	77	4667	SH	Defined	12
VAN KAMPEN MUN TR	SH BEN INT	920919107	185	12587	SH	Defined	12
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	73	4050	SH	Defined	12
VAN KAMPEN OHIO VALUE MUN IN	COM SH BEN INT	92112W101	11	650	SH	Defined	12
VAN KAMPEN PA QUALITY MUN TR	COM	920924107	33	2000	SH	Defined	12
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	83	5200	SH	Defined	12
VAN KAMPEN SENIOR INCOME TR	COM	920961109	127	17396	SH	Defined	12
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	60	4300	SH	Defined	12
VAN KAMPEN TR INSD MUNS	COM	920928108	14	800	SH	Defined	12
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	10	600	SH	Defined	12
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	196	12400	SH	Defined	12
VAN KAMPEN TR INVT GRADE N J	COM	920933108	34	2000	SH	Defined	12
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	28	1700	SH	Defined	12
VAN KAMPEN TR INVT GRADE PA	COM	920934106	30	1766	SH	Defined	12
VAN KAMPEN VALUE MUN INCOME	COM	921132106	10	700	SH	Defined	12
VARCO INTL INC DEL	COM	922122106	2	100	SH	Defined	12
VARCO INTL INC DEL	COM	922122106	10034	548020	SH	DEFINED	3
VARCO INTL INC DEL	COM	922122106	1	50	SH	DEFINED	6
VARIAN INC	COM	922206107	17	600	SH	DEFINED	2
VARIAN INC	COM	922206107	412	14360	SH	DEFINED	3
VARIAN INC	COM	922206107	14	500	SH	Defined	12
VARIAN MED SYS INC	COM	92220P105	588	10900	SH	Defined	12
VARIAN MED SYS INC	COM	92220P105	65	1200	SH	DEFINED	2
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	10	512	SH	Defined	12
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	12	600	SH	DEFINED	2
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	1251	61510	SH	DEFINED	3
VARSITY BRANDS INC	COM	92227P108	27	6000	SH	DEFINED	2
VASOGEN INC	COM	92232F103	51	18800	SH	Defined	12
VASOMEDICAL INC	COM	922321104	23	24067	SH	Defined	12
VAXGEN INC	COM NEW	922390208	9	2915	SH	Defined	12
VCA ANTECH INC	COM	918194101	469	30300	SH	DEFINED	3
VECTOR GROUP LTD	COM	92240M108	140	12720	SH	Defined	12
VECTOR GROUP LTD	COM	92240M108	4	348	SH	DEFINED	7
VECTREN CORP	COM	92240G101	150	6982	SH	DEFINED	2
VECTREN CORP	COM	92240G101	92	4260	SH	Defined	12
VENTANA MED SYS INC	COM	92276H106	95	4705	SH	Defined	12
VENTAS INC	COM	92276F100	5811	500990	SH	DEFINED	3
VENTAS INC	COM	92276F100	157	13500	SH	Defined	12
VENTAS INC	COM	92276F100	122	10547	SH	DEFINED	2
VENTIV HEALTH INC	COM	922793104	0	113	SH	Defined	12
VERIDIAN CORP DEL	COM	92342R203	38	1900	SH	Defined	12
VERINT SYS INC	COM	92343X100	7	400	SH	Defined	12
VERISIGN INC	COM	92343E102	1	100	SH	DEFINED	11
VERISIGN INC	COM	92343E102	1594	182381	SH	Defined	12

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

VERISIGN INC	COM	92343E102	45448	5200000	SH	Defined	13
VERISIGN INC	COM	92343E102	4	500	SH	DEFINED	2
VERISIGN INC	COM	92343E102	5452	623800	SH	DEFINED	6
VERITAS DGC INC	COM	92343P107	507	76300	SH	DEFINED	3
VERITAS DGC INC	COM	92343P107	3284	493900	SH	DEFINED	6
VERITAS SOFTWARE CO	COM	923436109	5	275	SH	DEFINED	11
VERITAS SOFTWARE CO	COM	923436109	2	90	SH	DEFINED	9
VERITAS SOFTWARE CO	COM	923436109	386	21978	SH	Defined	12
VERITAS SOFTWARE CO	COM	923436109	32	1800	SH	DEFINED	4
VERITY INC	COM	92343C106	195	14000	SH	DEFINED	3
VERITY INC	COM	92343C106	8	610	SH	Defined	12
VERIZON COMMUNICATIONS	COM	92343v104	9133	258347	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	3779	72766	SH	DEFINED	14
VERIZON COMMUNICATIONS	COM	92343V104	14856	420255	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	2846	80503	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343v104	118	3331	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	3604	101859	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	10392	293978	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	34920	987841	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	25	714	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	5090	144000	SH	Defined	10
VERIZON COMMUNICATIONS	COM	92343V104	17715	501124	SH	Defined	12
VERIZON COMMUNICATIONS	COM	92343V104	1531	43297	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM	92343V104	1205	34100	SH	DEFINED	8
VERIZON GLOBAL FDG CORP	NOTE	5/1 92344GAN6	75509	128800000	PRN	DEFINED	15
VERMONT PURE HLDGS LTD NEW	COM	924237100	14	4300	SH	Defined	12
VERSO TECHNOLOGIES INC	COM	925317109	4	8500	SH	Defined	12
VERTEX PHARMACEUTICALS INC	COM	92532F100	12	1115	SH	Defined	12
VERTEX PHARMACEUTICALS INC	COM	92532F100	12	1100	SH	DEFINED	2
VERTICALNET INC	COM NEW	92532L206	1	957	SH	Defined	12
VESTA INS GROUP INC	COM	925391104	11	4950	SH	Defined	12
VIACOM INC	CL B	925524308	15213	416575	SH	DEFINED	3
VIACOM INC	CL B	925524308	1233	33751	SH	DEFINED	5
VIACOM INC	CL B	925524308	20	550	SH	DEFINED	6
VIACOM INC	CL A	925524100	7	200	SH	DEFINED	11
VIACOM INC	CL B	925524308	102	2780	SH	DEFINED	11
VIACOM INC	CL B	925524308	80	2204	SH	DEFINED	9
VIACOM INC	CL B	925524308	154	2876	SH	DEFINED	14
VIACOM INC	CL A	925524100	4	100	SH	DEFINED	2
VIACOM INC	CL A	925524100	254	6951	SH	Defined	12
VIACOM INC	CL B	925524308	2975	81452	SH	Defined	12
VIACOM INC	CL B	925524308	228	6230	SH	DEFINED	2
VIAD CORP	COM	92552R109	112	5247	SH	Defined	12
VIAD CORP	COM	92552R109	2	100	SH	DEFINED	6
VIAD CORP	COM	92552R109	8748	408020	SH	DEFINED	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	10	722	SH	Defined	12
VIASYS HEALTHCARE INC	COM NEW	92553Q209	2	146	SH	DEFINED	7
VIASYS HEALTHCARE INC	COM NEW	92553Q209	2	131	SH	DEFINED	2
VICAL INC	COM	925602104	1	300	SH	Defined	12
VICOR CORP	COM	925815102	13	2300	SH	Defined	12
VIGNETTE CORP	COM	926734104	1	540	SH	Defined	12
VIISAGE TECHNOLOGY INC	COM	92675K106	4	1000	SH	Defined	12
VINTAGE PETE INC	COM	927460105	2	200	SH	Defined	12
VINTAGE PETE INC	COM	927460105	1881	197980	SH	DEFINED	3
VIRAGEN INC	COM	927638106	1	8333	SH	Defined	12
VIRGINIA COMM BANCORP INC	COM	92778Q109	95	2700	SH	Defined	12
VIRGINIA FINL CORP	COM	927810101	55	2038	SH	Defined	12
VIROPHARMA INC	COM	928241108	3	1400	SH	Defined	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	991	97340	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	371	36398	SH	Defined	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	11	1032	SH	DEFINED	2
VISTEON CORP	COM	92839U107	209	35170	SH	DEFINED	6

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

VISTEON CORP	COM	92839U107	82	13730	SH	Defined	12
VISTEON CORP	COM	92839U107	61	10227	SH	DEFINED	2
VISUAL NETWORKS INC	COM	928444108	220	141959	SH	Defined	12
VISX INC DEL	COM	92844S105	22	2100	SH	Defined	12
VITALWORKS INC	COM	928483106	1030	268350	SH	DEFINED	6
VITESSE SEMICONDUCTOR CORP	COM	928497106	19	8804	SH	Defined	12
VITESSE SEMICONDUCTOR CORP	COM	928497106	6	3000	SH	DEFINED	2
VITRIA TECHNOLOGY	COM	92849Q104	2	3250	SH	Defined	12
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	168	11640	SH	DEFINED	9
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	318	23700	SH	DEFINED	6
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	3	229	SH	DEFINED	2
VIVUS INC	COM	928551100	0	3	SH	DEFINED	2
VIXEL CORP DEL	COM	928552108	5	1500	SH	Defined	12
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	6012	329990	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	826	45350	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	201	11030	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	6377	350000	SH	Defined	10
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857w100	470	23800	SH	DEFINED	9
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	70	3842	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1	426	SH	DEFINED	6
VORNADO OPERATING CO	COM	92904N103	0	271	SH	Defined	12
VORNADO RLTY TR	SH BEN INT	929042109	469	13105	SH	Defined	12
VORNADO RLTY TR	SH BEN INT	929042109	4263	119091	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	754	20616	SH	DEFINED	9
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	62	3320	SH	DEFINED	3
VULCAN MATLS CO	COM	929160109	1	30	SH	DEFINED	2
VULCAN MATLS CO	COM	929160109	5	150	SH	DEFINED	6
VULCAN MATLS CO	COM	929160109	193	6400	SH	Defined	12
W HLDG CO INC	COM	929251106	11998	653490	SH	DEFINED	3
W HLDG CO INC	COM	929251106	9	500	SH	Defined	12
W P CAREY & CO LLC	COM	92930Y107	283	11300	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	918	36727	SH	Defined	12
W P CAREY & CO LLC	COM	92930Y107	61	2457	SH	DEFINED	11
WABASH NATL CORP	COM	929566107	6	1000	SH	Defined	12
WABTEC CORP	COM	929740108	0	17	SH	Defined	12
WACHOVIA CORP 2ND NEW	COM	929903102	42831	1257142	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	78	2300	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	13233	388416	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	13688	401748	SH	Defined	12
WACHOVIA CORP 2ND NEW	COM	929903102	150	3000	SH	DEFINED	14
WACHOVIA CORP 2ND NEW	COM	929903102	2649	77743	SH	DEFINED	5
WACHOVIA CORP 2ND NEW	COM	929903102	17020	499573	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	720	20640	SH	DEFINED	9
WACHOVIA CORP 2ND NEW	COM	929903102	386	11321	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	538	15785	SH	DEFINED	11
WACKENHUT CORRECTIONS CORP	COM	929798106	2688	274300	SH	DEFINED	6
WACKENHUT CORRECTIONS CORP	COM	929798106	263	26791	SH	Defined	12
WADDELL & REED FINL INC	CL A	930059100	6	330	SH	Defined	12
WAL MART STORES INC	COM	931142103	1821	35000	SH	Defined	10
WAL MART STORES INC	COM	931142103	816	15675	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	4619	88779	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	23159	445102	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	80	1540.83	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	4801	62805	SH	DEFINED	14
WAL MART STORES INC	COM	931142103	14505	278787	SH	Defined	12
WAL MART STORES INC	COM	931142103	5226	100435	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	4279	82249	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	7668	147370	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	2025	37286	SH	DEFINED	9
WALGREEN CO	COM	931422109	103	3486.1	SH	DEFINED	4
WALGREEN CO	COM	931422109	3919	132943	SH	DEFINED	2
WALGREEN CO	COM	931422109	31	725	SH	DEFINED	14

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

WALGREEN CO	COM	931422109	3114	105617	SH	DEFINED	3
WALGREEN CO	COM	931422109	2253	76416	SH	Defined	12
WALGREEN CO	COM	931422109	6049	205206	SH	DEFINED	7
WALGREEN CO	COM	931422109	67	2272	SH	DEFINED	11
WALGREEN CO	COM	931422109	1765	59865	SH	DEFINED	5
WALLACE COMPUTER SERVICES IN	COM	932270101	7	275	SH	DEFINED	11
WALLACE COMPUTER SERVICES IN	COM	932270101	3672	147400	SH	DEFINED	6
WALLACE COMPUTER SERVICES IN	COM	932270101	2540	101980	SH	DEFINED	3
WALLACE COMPUTER SERVICES IN	COM	932270101	92	3700	SH	Defined	12
WALTER INDS INC	COM	93317Q105	365	41900	SH	DEFINED	3
WALTER INDS INC	COM	93317Q105	6373	730900	SH	DEFINED	6
WASHINGTON BKG CO OAK HBR WA	COM	937303105	428	32380	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	5886	279742	SH	DEFINED	3
WASHINGTON FED INC	COM	938824109	112	5313	SH	Defined	12
WASHINGTON FED INC	COM	938824109	28097	1335400	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	899	42751	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	1649	78393	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	13	616	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	1803	51120	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	2505	71019	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	20991	595164	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	1192	33415	SH	DEFINED	
WASHINGTON MUT INC	COM	939322103	1169	32151	SH	DEFINED	9
WASHINGTON MUT INC	COM	939322103	1162	22800	SH	DEFINED	14
WASHINGTON MUT INC	COM	939322103	682	19346	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	381	10800	SH	DEFINED	7
WASHINGTON MUT INC	COM	939322103	280578	7955149	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	10693	303167	SH	Defined	12
WASHINGTON MUT INC	COM	939322103	24689	700000	SH	Defined	13
WASHINGTON MUT INC	COM	939322103	12697	359990	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	518890	14711948	SH	Defined	10
WASHINGTON MUT INC	COM	939322103	417	11820	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	68	100	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	705	1035	SH	Defined	12
WASHINGTON POST CO	CL B	939640108	50	50	SH	DEFINED	14
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	236	9100	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	52	2000	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	2288	88090	SH	Defined	12
WASHINGTON TR BANCORP	COM	940610108	32	1589	SH	Defined	12
WASTE CONNECTIONS INC	COM	941053100	452	13090	SH	DEFINED	3
WASTE INDUSTRIES USA INC	COM	941057101	693	109550	SH	DEFINED	6
WASTE MGMT INC DEL	COM	941061109	6996	330300	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	5596	264204	SH	Defined	12
WASTE MGMT INC DEL	COM	94106L109	584	27592	SH	DEFINED	5
WASTE MGMT INC DEL	COM	94106L109	218198	10302067	SH	DEFINED	8
WASTE MGMT INC DEL	COM	94106L109	220	10400	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	386482	18247485	SH	Defined	10
WASTE MGMT INC DEL	COM	94106L109	557	26529	SH	DEFINED	9
WASTE MGMT INC DEL	COM	94106L109	955	45498	SH	DEFINED	
WASTE MGMT INC DEL	COM	94106L109	538	17300	SH	DEFINED	14
WATER PIK TECHNOLOGIES INC	COM	94113U100	5	670	SH	Defined	12
WATER PIK TECHNOLOGIES INC	COM	94113U100	1127	161000	SH	DEFINED	6
WATERS CORP	COM	941848103	554	26181	SH	Defined	12
WATERS CORP	COM	941848103	239	11400	SH	DEFINED	9
WATERSIDE CAP CORP	COM	941872103	25	8566	SH	Defined	12
WATSCO INC	COM	942622200	78	5700	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	COM	942683103	1188	41310	SH	Defined	12
WATSON PHARMACEUTICALS INC	COM	942683103	7075	245920	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	COM	942683103	7328	254710	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	210	7300	SH	DEFINED	5
WATSON PHARMACEUTICALS INC	COM	942683103	23	800	SH	DEFINED	11
WATSON WYATT & CO HLDGS	CL A	942712100	3539	176070	SH	DEFINED	3

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

WATTS INDS INC	CL A	942749102	3375	216600	SH	DEFINED	6
WATTS INDS INC	CL A	942749102	8916	572260	SH	DEFINED	3
WAUSAU-MOSINEE PAPER CORP	COM	943315101	600	58800	SH	DEFINED	3
WAUSAU-MOSINEE PAPER CORP	COM	943315101	385	37735	SH	Defined	12
WAVE SYSTEMS CORP	CL A	943526103	8	7100	SH	Defined	12
WAYPOINT FINL CORP	COM	946756103	22	1300	SH	DEFINED	4
WAYPOINT FINL CORP	COM	946756103	266	15423	SH	Defined	12
WD-40 CO	COM	929236107	92	3695	SH	Defined	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	551	14600	SH	DEFINED	5
WEATHERFORD INTERNATIONAL LT	COM	G95089101	403	10670	SH	Defined	12
WEBEX INC	COM	94767L109	1	87	SH	Defined	12
WEBMD CORP	COM	94769M105	65	7200	SH	DEFINED	7
WEBMD CORP	COM	94769M105	1238	137271	SH	Defined	12
WEBMD CORP	COM	94769M105	1	150	SH	DEFINED	6
WEBMETHODS INC	COM	94768C108	1	79	SH	DEFINED	2
WEBMETHODS INC	COM	94768C108	9	1000	SH	Defined	12
WEBSTER FINL CORP CONN	COM	947890109	16111	458750	SH	DEFINED	3
WEBSTER FINL CORP CONN	COM	947890109	13	375	SH	DEFINED	11
WEBSTER FINL CORP CONN	COM	947890109	2701	76915	SH	Defined	12
WEBSTER FINL CORP CONN	COM	947890109	4927	140300	SH	DEFINED	6
WEIGHT WATCHERS INTL INC NEW	COM	948626106	25	550	SH	Defined	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	13	335	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	69	1774	SH	DEFINED	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1717	43903	SH	Defined	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2490	61795	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	927	30286	SH	Defined	12
WEIS MKTS INC	COM	948849104	44	1441	SG	DEFINED	2
WELLCHOICE INC	COM	949475107	2	100	SH	Defined	12
WELLMAN INC	COM	949702104	922	98840	SH	DEFINED	6
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	298	3884	SH	Defined	12
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	62	806	SH	DEFINED	7
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	11950	155700	SH	DEFINED	3
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	15585	203064	SH	DEFINED	8
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	137383	1790000	SH	Defined	10
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	232	3020	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	27370	608357	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	2370	52674.82	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	4086	90812	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	358	7948	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	7815	173699	SH	Defined	12
WELLS FARGO & CO NEW	COM	949746101	578	8750	SH	DEFINED	14
WELLS FARGO & CO NEW	COM	949746101	2334	51885	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	5851	130062	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	252	5600	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	445	9900	SH	DEFINED	1
WELLSFORD REAL PPTYS INC	COM NEW	950240200	1714	118052	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	560	20350	SH	DEFINED	5
WENDYS INTL INC	COM	950590109	6120	151700	SH	DEFINED	14
WENDYS INTL INC	COM	950590109	149	5407	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	1357	49338	SH	Defined	12
WERNER ENTERPRISES INC	COM	950755108	791	41045	SH	Defined	12
WERNER ENTERPRISES INC	COM	950755108	64	3300	SH	DEFINED	11
WESBANCO INC	COM	950810101	28	1200	SH	DEFINED	11
WESBANCO INC	COM	950810101	117	5000	SH	Defined	12
WESCO FINL CORP	COM	950817106	30	100	SH	Defined	12
WESCO INTL INC	COM	95082P105	2090	597000	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	1152	81260	SH	DEFINED	6
WEST PHARMACEUTICAL SVSC INC	COM	955306105	24	1206	SH	Defined	12
WESTAMERICA BANCORPORATION	COM	957090103	8	200	SH	Defined	12
WESTAMERICA BANCORPORATION	COM	957090103	578	14640	SH	DEFINED	3
WESTAR ENERGY INC	COM	95709T100	8	699	SH	Defined	12
WESTAR ENERGY INC	COM	95709T100	10	811	SH	DEFINED	2

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

WESTCORP INC	COM	957907108	7191	387229	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	4	1000	SH	Defined	12
WESTERN ASSET PREMIER BD FD	SHS BEN INT	957664105	7060	473858	SH	Defined	12
WESTERN DIGITAL CORP	COM	958102105	16525	1823970	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	292	32195	SH	Defined	12
WESTERN SIERRA BANCORP	COM	959522103	41	1400	SH	DEFINED	11
WESTERN SIERRA BANCORP	COM	959522103	4570	155712	SH	DEFINED	7
WESTERN WIRELESS CORP	CL A	95988E204	6	1000	SH	Defined	12
WESTMORELAND COAL CO	COM	960878106	978	71400	SH	DEFINED	6
WESTPOINT STEVENS INC	COM	961238102	2	4565	SH	Defined	12
WESTPORT RES CORP NEW	COM	961418100	1	50	SH	DEFINED	6
WESTWOOD ONE INC	COM	961815107	37	1200	SH	DEFINED	4
WESTWOOD ONE INC	COM	961815107	312	10000	SH	DEFINED	1
WESTWOOD ONE INC	COM	961815107	604	19350	SH	DEFINED	3
WESTWOOD ONE INC	COM	961815107	21	661	SH	Defined	12
WET SEAL INC	CL A	961840105	2681	367200	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	20	280	SH	DEFINED	14
WEYERHAEUSER CO	COM	962166104	402	8400	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	81	1694	SH	DEFINED	11
WEYERHAEUSER CO	COM	962166104	5	100	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	442	9250	SH	Defined	12
WEYERHAEUSER CO	COM	962166104	347	7263	SH	DEFINED	1
WEYERHAEUSER CO	COM	962166104	672	14045	SH	DEFINED	1
WFS FINL INC	COM	92923B106	1426	73525	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	743	28061	SH	Defined	12
WGL HLDGS INC	COM	92924F106	41	1550	SH	DEFINED	11
WHIRLPOOL CORP	COM	963320106	515	10500	SH	DEFINED	5
WHIRLPOOL CORP	COM	963320106	778	15860	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	88	1789	SH	Defined	12
WHITE ELECTR DESIGNS CORP	COM	963801105	27	4000	SH	Defined	12
WHITE MTNS INS GROUP LTD	COM	G9618E107	724	2130	SH	Defined	12
WHITEHALL JEWELLERS INC	COM	965063100	790	92900	SH	DEFINED	6
WHITMAN ED GROUP INC	COM	966524100	109	8000	SH	Defined	12
WHITNEY HLDG CORP	COM	966612103	7653	223760	SH	DEFINED	3
WHITNEY HLDG CORP	COM	966612103	110	3225	SH	Defined	12
WHOLE FOODS MKT INC	COM	966837106	56	1000	SH	DEFINED	4
WHOLE FOODS MKT INC	COM	966837106	111	2000	SH	DEFINED	7
WHOLE FOODS MKT INC	COM	966837106	452	8130	SH	Defined	12
WHX CORP	PFD CV SER A	929248201	2	500	SH	Defined	12
WILD OATS MARKETS INC	COM	96808B107	3	350	SH	DEFINED	2
WILD OATS MARKETS INC	COM	96808B107	3	300	SH	Defined	12
WILEY JOHN & SONS INC	CL A	968223206	1829	80653	SH	Defined	12
WILEY JOHN & SONS INC	CL A	968223206	57	2500	SH	DEFINED	11
WILEY JOHN & SONS INC	CL B	968223305	72	3200	SH	Defined	12
WILLBROS GROUP INC	COM	969199108	26	3000	SH	DEFINED	
WILLIAMS COAL SEAM GAS RTY T	TR UNIT	969450105	80	8000	SH	Defined	12
WILLIAMS COS INC DEL	COM	969457100	1	175	SH	DEFINED	4
WILLIAMS COS INC DEL	COM	969457100	20	4464	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	442	96456	SH	Defined	12
WILLIAMS COS INC DEL	COM	969457100	13682	2987423	SH	DEFINED	6
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP LP	969491109	527	14270	SH	DEFINED	3
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP LP	969491109	5152	139626	SH	Defined	12
WILLIAMS SONOMA INC	COM	969904101	286	13116	SH	DEFINED	2
WILLIAMS SONOMA INC	COM	969904101	372	17072	SH	Defined	12
WILLIAMS SONOMA INC	COM	969904101	2709	124280	SH	DEFINED	3
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	295	10648	SH	Defined	12
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	256	9250	SH	DEFINED	5
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	1341	48400	SH	DEFINED	3
WILLIS LEASE FINANCE CORP	COM	970646105	198	34900	SH	DEFINED	6
WILLOW GROVE BANCORP INC NEW	COM	97111W101	12	800	SH	Defined	12
WILMINGTON TRUST CORP	COM	971807102	138	4950	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	1659	59665	SH	Defined	12

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

WIND RIVER SYSTEMS INC	COM	973149107	16	5355	SH	Defined	12
WINFIELD CAP CORP	COM	973859101	1	1700	SH	Defined	12
WINN DIXIE STORES INC	COM	974280109	2854	215890	SH	DEFINED	6
WINN DIXIE STORES INC	COM	974280109	140	10600	SH	DEFINED	3
WINN DIXIE STORES INC	COM	974280109	929	70252	SH	Defined	12
WINNEBAGO INDS INC	COM	974637100	78	2882	SH	Defined	12
WINSTON HOTELS INC	COM	97563A102	34	5200	SH	Defined	12
WINTON FINL CORP	COM	976446104	5	500	SH	DEFINED	2
WINTON FINL CORP	COM	976446104	50	4711	SH	Defined	12
WINTRUST FINANCIAL CORP	COM	97650W108	14	500	SH	DEFINED	6
WIRELESS FACILITIES INC	COM	97653A103	1	200	SH	Defined	12
WIRELESS TELECOM GROUP INC	COM	976524108	1	600	SH	Defined	12
WISCONSIN ENERGY CORP	COM	976657106	34	1325	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	315	12400	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	515	20257	SH	Defined	12
WISCONSIN ENERGY CORP	COM	976657106	6	250	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	24450	962590	SH	DEFINED	3
WMS INDS INC	COM	929297109	4	300	SH	Defined	12
WOLVERINE TUBE INC	COM	978093102	0	100	SH	Defined	12
WOLVERINE TUBE INC	COM	978093102	779	173600	SH	DEFINED	6
WOLVERINE WORLD WIDE INC	COM	978097103	137	8200	SH	DEFINED	6
WOLVERINE WORLD WIDE INC	COM	978097103	1352	80700	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	20	1200	SH	Defined	12
WOODWARD GOVERNOR CO	COM	980745103	5966	171300	SH	DEFINED	6
WORKFLOW MGMT INC	COM	98137N109	439	168700	SH	DEFINED	6
WORKFLOW MGMT INC	COM	98137N109	3	1110	SH	Defined	12
WORLD ACCEP CORP DEL	COM	981419104	2193	243700	SH	DEFINED	6
WORLD FUEL SVCS CORP	COM	981475106	2653	130300	SH	DEFINED	6
WORLD FUEL SVCS CORP	COM	981475106	360	17700	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1295	169085	SH	DEFINED	6
WORLD WRESTLING ENTMT INC	CL A	98156Q108	2447	319455	SH	DEFINED	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	3	8815	SH	Defined	12
WORTHINGTON INDS INC	COM	981811102	173	14535	SH	Defined	12
WORTHINGTON INDS INC	COM	981811102	64	5400	SH	DEFINED	2
WPP GROUP PLC	SPON ADR NEW	929309300	111	4025	SH	DEFINED	11
WPP GROUP PLC	SPON ADR NEW	929309300	8878	322600	SH	Defined	10
WPP GROUP PLC	SPON ADR NEW	929309300	81736	2970061	SH	DEFINED	8
WPP GROUP PLC	SPON ADR NEW	929309300	3942	143241	SH	DEFINED	6
WPP GROUP PLC	SPON ADR NEW	929309300	418	8745	SH	DEFINED	9
WPS RESOURCES CORP	COM	92931B106	152	3780	SH	DEFINED	9
WPS RESOURCES CORP	COM	92931B106	289	7230	SH	Defined	12
WPS RESOURCES CORP	COM	92931B106	5712	142800	SH	DEFINED	6
WRIGLEY WM JR CO	COM	982526105	10078	178380	SH	DEFINED	7
WRIGLEY WM JR CO	COM	982526105	234	4150	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	81	1440	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	1005	17794	SH	Defined	12
WSFS FINL CORP	COM	929328102	6	200	SH	Defined	12
WSFS FINL CORP	COM	929328102	3583	113400	SH	DEFINED	6
WVS FINL CORP	COM	929358109	16	1000	SH	Defined	12
WYETH	COM	983024100	385	10188	SH	DEFINED	11
WYETH	COM	983024100	4278	113113	SH	DEFINED	2
WYETH	COM	983024100	52	1383	SH	DEFINED	4
WYETH	COM	983024100	1311	34670	SH	DEFINED	1
WYETH	COM	983024100	8846	233892	SH	Defined	12
WYETH	COM	983024100	9395	169105	SH	DEFINED	14
WYETH	COM	983024100	1742	46072	SH	DEFINED	5
WYETH	COM	983024100	946	25000	SH	Defined	10
WYETH	COM	983024100	19483	515138	SH	DEFINED	6
WYETH	COM	983024100	129	3400	SH	DEFINED	7
WYETH	COM	983024100	219	5870	SH	DEFINED	9
WYETH	COM	983024100	5555	146876	SH	DEFINED	3
WYNDHAM INTL INC	CL A	983101106	1	6427	SH	Defined	12

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

XANSER CORP	COM	98389J103	1	500	SH	Defined	12
XCEL ENERGY INC	COM	98389B100	170	13274	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	30	2316	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	202	15755	SH	DEFINED	9
XCEL ENERGY INC	COM	98389B100	5	405	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	2810	219386	SH	Defined	12
XCELERERA INC	COM	G31611109	1	1990	SH	Defined	12
XEROX CORP	COM	984121103	3	400	SH	DEFINED	2
XEROX CORP	COM	984121103	12	1400	SH	DEFINED	11
XEROX CORP	COM	984121103	542	62340	SH	Defined	12
XETA TECHNOLOGIES INC	COM	983909102	2	1200	SH	Defined	12
XETA TECHNOLOGIES INC	COM	983909102	53	27800	SH	DEFINED	6
XICOR INC	COM	984903104	3	800	SH	Defined	12
XILINX INC	COM	983919101	925	39500	SH	DEFINED	6
XILINX INC	COM	983919101	303	12935	SH	Defined	12
XILINX INC	COM	983919101	2	100	SH	DEFINED	2
XL CAP LTD	CL A	G98255105	42	600	SH	DEFINED	2
XL CAP LTD	CL A	G98255105	719	10164	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	177	2500	SH	DEFINED	11
XL CAP LTD	CL A	G98255105	164	2316	SH	Defined	12
XM SATELLITE RADIO HLDGS INC	CL A	983759101	118	19990	SH	Defined	12
XOMA LTD	ORD	G9825R107	45	11300	SH	Defined	12
XTO ENERGY CORP	COM	98385X106	289	15198	SH	DEFINED	3
XTO ENERGY CORP	COM	98385X106	3	133	SH	Defined	12
XYBERNAUT CORP	COM	984149104	1	1410	SH	Defined	12
YAHOO INC	COM	984332106	409	17034	SH	Defined	12
YAHOO INC	COM	984332106	596	24800	SH	DEFINED	6
YAHOO INC	COM	984332106	5	200	SH	DEFINED	2
YAHOO INC	COM	984332106	6005	250000	SH	Defined	10
YANKEE CANDLE INC	COM	984757104	7	400	SH	Defined	12
YARDVILLE NATL BANCORP	COM	985021104	1636	96200	SH	DEFINED	6
YARDVILLE NATL BANCORP	COM	985021104	339	19911	SH	Defined	12
YELLOW CORP	COM	985509108	72	3000	SH	Defined	12
YELLOW CORP	COM	985509108	1493	61950	SH	DEFINED	3
YORK INTL CORP NEW	COM	986670107	10	500	SH	DEFINED	11
YORK INTL CORP NEW	COM	986670107	13683	651580	SH	DEFINED	6
YORK INTL CORP NEW	COM	986670107	4	200	SH	Defined	12
YOUNG BROADCASTING INC	CL A	987434107	937	76640	SH	Defined	12
YUM BRANDS INC	COM	988498101	2311	95000	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	521	21400	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	926	38059	SH	Defined	12
YUM BRANDS INC	COM	988498101	58	2372	SH	DEFINED	2
Z TEL TECHNOLOGIES INC	COM	988792107	73	46480	SH	Defined	12
ZALE CORP NEW	COM	988858106	22132	675990	SH	DEFINED	6
ZAPATA CORP	COM PAR \$	989070602	7	180	SH	Defined	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	1193	18530	SH	DEFINED	3
ZEBRA TECHNOLOGIES CORP	CL A	989207105	6	100	SH	Defined	12
ZENITH NATL INS CORP	COM	989390109	94	4400	SH	Defined	12
ZILA INC	COM PAR \$0.01	989513205	12	11480	SH	Defined	12
ZIMMER HLDGS INC	COM	98956P102	68	1399	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	786	16173	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	29	598	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	71	1000	SH	DEFINED	14
ZIMMER HLDGS INC	COM	98956P102	2682	55160	SH	Defined	12
ZIONS BANCORPORATION	COM	989701107	4	100	SH	DEFINED	6
ZIONS BANCORPORATION	COM	989701107	981	22933	SH	Defined	12
ZIONS BANCORPORATION	COM	989701107	53	1250	SH	DEFINED	7
ZIONS BANCORPORATION	COM	989701107	11710	273723	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	11397	266400	SH	DEFINED	3
ZIX CORP	COM	98974P100	1	250	SH	Defined	12
ZOLTEK COS INC	COM	98975W104	4	1500	SH	Defined	12
ZOMAX INC MINN	COM	989929104	14	4700	SH	Defined	12

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

ZONAGEN INC	COM	98975L108	2	2000 SH	Defined 12
ZORAN CORP	COM	98975F101	5	412 SH	DEFINED 11
ZORAN CORP	COM	98975F101	7781	602710 SH	DEFINED 3
ZORAN CORP	COM	98975F101	58	4520 SH	Defined 12
ZWEIG FD	COM	989834106	81	16682 SH	Defined 12
ZWEIG TOTAL RETURN FD INC	COM	989837109	43	7756 SH	Defined 12