

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

LEGG MASON INC
Form 13F-HR
November 14, 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: September 30, 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 November 14, 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 LP
28-3780	Royce & Associates, LLC

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 15

Form13F Information Table Entry Total: 7,925

Form13F Information Table Value Total: \$49,680,184 (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	28-1701	Legg Mason Capital Management, Inc.
8	28-6485	Legg Mason Focus Capital, Inc.
9	28-6395	Legg Mason Funds Management, Inc.
10	28-6397	Legg Mason Trust, fsb
11	28-5474	Legg Mason Wood Walker, Incorporated
12	28-6399	LMM, LLC
13	28-7412	Legg Mason Canada Inc.
14	28-10245	Western Asset Management Company
15	28-6659	Legg Mason Investments (Europe) Ltd

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
1 800 FLOWERS COM	CL A	68243Q106	15	1400	SH		DEF	11
1838 BD-DEB TRADING FD	COM	282520105	22	1151	SH		DEF	11
1ST SOURCE CORP	COM	336901103	42	2181	SH		DEF	2
21ST CENTY INS GROUP	COM	90130N103	185	13400	SH		DEF	3
3COM CORP	COM	885535104	9	1450	SH		DEF	10
3COM CORP	COM	885535104	30	5000	SH		DEF	
3COM CORP	COM	885535104	378	64000	SH		DEF	6
3COM CORP	COM	885535104	89	12390	SH		DEF	11
3M CO	COM	88579Y101	1130	16362	SH		DEF	1
3M CO	COM	88579Y101	6067	87834	SH		DEF	3
3M CO	COM	88579Y101	7844	99460	SH		DEF	11
3M CO	COM	88579Y101	1589	23008	SH		DEF	5
3M CO	COM	88579Y101	1042	15088	SH		DEF	10
3M CO	COM	88579Y101	217	2330	SH		DEF	13
3M CO	COM	88579Y101	3102	44907	SH		DEF	2

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

3M CO	COM	88579Y101	47	684	SH	DEF	4
4 KIDS ENTMT INC	COM	350865101	605	28660	SH	DEF	3
7-ELEVEN INC	COM NEW	817826209	11	700	SH	DEF	11
7-ELEVEN INC	COM NEW	817826209	1761	128240	SH	DEF	3
7-ELEVEN INC	COM NEW	817826209	2824	205700	SH	DEF	6
A C MOORE ARTS & CRAFTS INC	COM	00086T103	23	1000	SH	DEF	11
A D C TELECOMMUNICATIONS	COM	000886101	95	40900	SH	DEF	5
A D C TELECOMMUNICATIONS	COM	000886101	4	1852	SH	DEF	2
A D C TELECOMMUNICATIONS	COM	000886101	77	30185	SH	DEF	11
AAR CORP	COM	000361105	6840	831112	SH	DEF	6
AARON RENTS INC	COM	002535201	1522	72655	SH	DEF	3
ABB LTD	SPONSORED ADR	000375204	55	10000	SH	DEF	
ABBEY NATL PLC	GDR	002920809	86	3203	SH	DEF	11
ABBOTT LABS	COM	002824100	725	17045	SH	DEF	10
ABBOTT LABS	COM	002824100	11317	265974	SH	DEF	3
ABBOTT LABS	COM	002824100	359	6240	SH	DEF	13
ABBOTT LABS	COM	002824100	6388	150120	SH	DEF	1
ABBOTT LABS	COM	002824100	10136	238217	SH	DEF	4
ABBOTT LABS	COM	002824100	18995	445674	SH	DEF	11
ABBOTT LABS	COM	002824100	7535	177088	SH	DEF	5
ABBOTT LABS	COM	002824100	21647	508743	SH	DEF	2
ABBOTT LABS	COM	002824100	991	23300	SH	DEF	6
ABBOTT LABS	COM	002824100	295	6928	SH	DEF	8
ABC BANCORP	COM	000400101	1293	82900	SH	DEF	6
ABER DIAMOND CORP	COM	002893105	110	4000	SH	DEF	13
ABERCROMBIE & FITCH CO	CL A	002896207	122	4292	SH	DEF	11
ABERCROMBIE & FITCH CO	CL A	002896207	28772	1038310	SH	DEF	6
ABERCROMBIE & FITCH CO	CL A	002896207	17272	623324	SH	DEF	3
ABERCROMBIE & FITCH CO	CL A	002896207	21	740	SH	DEF	10
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	7255	1203126	SH	DEF	11
ABERDEEN GLOBAL INCOME FD IN	COM	003013109	1363	100050	SH	DEF	11
ABGENIX INC	COM	00339B107	433	35315	SH	DEF	11
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	414	23299	SH	DEF	11
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	28	1650	SH	DEF	10
ABIOMED INC	COM	003654100	119	13400	SH	DEF	11
ABITIBI-CONSOLIDATED INC	COM	003924107	18972	2732990	SH	DEF	13
ABITIBI-CONSOLIDATED INC	COM	003924107	158	23510	SH	DEF	11
ABLE LABORATORIES INC	COM NEW	00371N407	16	833	SH	DEF	11
ABM INDS INC	COM	000957100	19	1200	SH	DEF	11
ACACIA RESH CORP	ACACIA TCH COM	003881307	5	863	SH	DEF	11
ACACIA RESH CORP	COMBIMTRX COM	003881208	2	481	SH	DEF	11
ACADIA RLTY TR	COM SH BEN INT	004239109	93	8500	SH	DEF	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	13243	592790	SH	DEF	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	71204	3187300	SH	DEF	9
ACCENTURE LTD BERMUDA	CL A	G1150G111	11	500	SH	DEF	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	4421	197900	SH	DEF	7
ACCENTURE LTD BERMUDA	CL A	G1150G111	298	13325	SH	DEF	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	283	12085	SH	DEF	11
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	656	154333	SH	DEF	5
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	42	10000	SH	DEF	11
ACCREDITED HOME LENDRS HLDG	COM	00437P107	57	2000	SH	DEF	11
ACCREDO HEALTH INC	COM	00437V104	15	525	SH	DEF	2
ACCREDO HEALTH INC	COM	00437V104	30	936	SH	DEF	11
ACE CASH EXPRESS INC	COM	004403101	1544	105400	SH	DEF	6
ACE LTD	ORD	G0070K103	651	18088	SH	DEF	11
ACE LTD	ORD	G0070K103	417	12600	SH	DEF	3
ACE LTD	ORD	G0070K103	1105	33400	SH	DEF	5
ACE LTD	ORD	G0070K103	24057	727050	SH	DEF	6
ACETO CORP	COM	004446100	25	1800	SH	DEF	2
ACM GOVT OPPORTUNITY FD INC	COM	000918102	12	1375	SH	DEF	11
ACM INCOME FUND INC	COM	000912105	1677	202760	SH	DEF	11
ACM MANAGED DLR INCOME FD	COM	000949107	8	1000	SH	DEF	11

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

ACM MANAGED INCOME FD INC	COM	000919100	2	500	SH	DEF	11
ACM MUN SECS INCOME FD INC	COM	000942102	59	5106	SH	DEF	11
ACRES GAMING INC	COM	004936100	180	15700	SH	DEF	3
ACTEL CORP	COM	004934105	2009	83810	SH	DEF	3
ACTION PRODS INTL INC	COM	004920104	20	6000	SH	DEF	11
ACTIVISION INC NEW	COM NEW	004930202	9210	764250	SH	DEF	6
ACTIVISION INC NEW	COM NEW	004930202	5	385	SH	DEF	10
ACTIVISION INC NEW	COM NEW	004930202	51	3361	SH	DEF	11
ACTUANT CORP	CL A NEW	00508X203	9259	164900	SH	DEF	3
ACUITY BRANDS INC	COM	00508Y102	6884	381200	SH	DEF	6
ACUITY BRANDS INC	COM	00508Y102	16597	918970	SH	DEF	3
ACUITY BRANDS INC	COM	00508Y102	9	475	SH	DEF	10
ACUITY BRANDS INC	COM	00508Y102	152	7075	SH	DEF	11
ACUITY BRANDS INC	COM	00508Y102	14	800	SH	DEF	2
ACXIOM CORP	COM	005125109	450	28600	SH	DEF	3
ACXIOM CORP	COM	005125109	63040	4000000	SH	DEF	9
ACXIOM CORP	COM	005125109	47280	3000000	SH	DEF	12
ACXIOM CORP	COM	005125109	887	55770	SH	DEF	11
ACXIOM CORP	COM	005125109	11024	699500	SH	DEF	7
ADAMS EXPRESS CO	COM	006212104	316	25445	SH	DEF	11
ADAPTEC INC	COM	00651F108	19	2250	SH	DEF	11
ADAPTEC INC	COM	00651F108	130	17200	SH	DEF	3
ADE CORP MASS	COM	00089C107	1277	72680	SH	DEF	3
ADECCO SA	SPONSORED ADR	006754105	617	49120	SH	DEF	6
ADMINISTAFF INC	COM	007094105	959	107840	SH	DEF	3
ADOBE SYS INC	COM	00724F101	295	6720	SH	DEF	11
ADOBE SYS INC	COM	00724F101	63	1600	SH	DEF	2
ADVANCED AUTO PARTS INC	COM	00751Y106	23	300	SH	DEF	11
ADVANCED AUTO PARTS INC	COM	00751Y106	7213	101740	SH	DEF	3
ADVANCED DIGITAL INFORMATION	COM	007525108	5	300	SH	DEF	11
ADVANCED DIGITAL INFORMATION	COM	007525108	5445	387570	SH	DEF	3
ADVANCED ENERGY INDS	COM	007973100	7	300	SH	DEF	11
ADVANCED FIBRE COMMUNICATION	COM	00754A105	2	100	SH	DEF	11
ADVANCED FIBRE COMMUNICATION	COM	00754A105	438	20900	SH	DEF	3
ADVANCED FIBRE COMMUNICATION	COM	00754A105	900	42960	SH	DEF	6
ADVANCED MEDICAL OPTICS INC	COM	00763M108	4	208	SH	DEF	11
ADVANCED MEDICAL OPTICS INC	COM	00763M108		2	SH	DEF	1
ADVANCED MEDICAL OPTICS INC	COM	00763M108	16454	916160	SH	DEF	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	13	711	SH	DEF	2
ADVANCED MICRO DEVICES INC	COM	007903107	1059	95300	SH	DEF	6
ADVANCED MICRO DEVICES INC	COM	007903107	243	16000	SH	DEF	11
ADVANCED MICRO DEVICES INC	COM	007903107	784	70600	SH	DEF	2
ADVANCED NEUROMODULATION SYS	COM	00757t101	349	8750	SH	DEF	8
ADVANCED NEUROMODULATION SYS	COM	00757T101	15	375	SH	DEF	11
ADVANCED PHOTONIX INC	CL A	00754E107	7	3450	SH	DEF	11
ADVANCEPCS	COM	00790K109	44	850	SH	DEF	11
ADVANCEPCS	COM	00790K109	5258	115380	SH	DEF	3
ADVANTA CORP	CL A	007942105	10	895	SH	DEF	11
ADVANTA CORP	CL A	007942105	1409	128340	SH	DEF	6
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	440	17618	SH	DEF	11
ADVENT SOFTWARE INC	COM	007974108	57	3520	SH	DEF	4
ADVO INC	COM	007585102	21734	522080	SH	DEF	3
AEGON N V	ORD AMER REG	007924103	68	5824	SH	DEF	2
AEGON N V	ORD AMER REG	007924103	80	6880	SH	DEF	10
AEROPOSTALE	COM	007865108	37	1190	SH	DEF	11
AEROPOSTALE	COM	007865108	3684	136200	SH	DEF	3
AES CORP	COM	00130H105	5	650	SH	DEF	10
AES CORP	COM	00130H105	4970	568002	SH	DEF	11
AES CORP	COM	00130H105	3	300	SH	DEF	13
AES CORP	COM	00130H105	273	36836	SH	DEF	5
AES CORP	COM	00130H105	1491	201000	SH	DEF	
AES CORP	COM	00130H105	59360	8000000	SH	DEF	12

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

AES CORP	COM	00130H105	254392	34284600	SH	DEF	7
AES CORP	COM	00130H105	23	3077	SH	DEF	2
AES CORP	COM	00130H105	490391	66090398	SH	DEF	9
AES TR III	PFD CV 6.75%	00808N202	50	1350	SH	DEF	10
AES TR III	PFD CV 6.75%	00808N202	1114	29900	SH	DEF	11
AETHER SYS INC	COM	00808V105	94	19616	SH	DEF	11
AETHER SYS INC	COM	00808v105	206	44970	SH	DEF	4
AETNA INC NEW	COM	00817Y108	34	550	SH	DEF	10
AETNA INC NEW	COM	00817Y108	6	100	SH	DEF	3
AETNA INC NEW	COM	00817Y108	92	1510	SH	DEF	6
AETNA INC NEW	COM	00817Y108	412	7168	SH	DEF	11
AETNA INC NEW	COM	00817y108	79	1300	SH	DEF	4
AEW REAL ESTATE INCOME FD	COM	00104H107	76	4500	SH	DEF	11
AFFILIATED COMPUTER SERVICES	CL A	008190100	15	300	SH	DEF	4
AFFILIATED COMPUTER SERVICES	CL A	008190100	223	4560	SH	DEF	11
AFFILIATED MANAGERS GROUP	COM	008252108	57	900	SH	DEF	3
AFFYMETRIX INC	COM	00826T108	61	2900	SH	DEF	2
AFFYMETRIX INC	COM	00826T108	789	37580	SH	DEF	3
AFFYMETRIX INC	COM	00826T108	86	3340	SH	DEF	11
AFLAC INC	COM	001055102	2786	86261	SH	DEF	2
AFLAC INC	COM	001055102	113	3497	SH	DEF	8
AFLAC INC	COM	001055102	25	760	SH	DEF	10
AFLAC INC	COM	001055102	4576	141680	SH	DEF	3
AFLAC INC	COM	001055102	2348	64358	SH	DEF	11
AFTERMARKET TECHNOLOGY CORP	COM	008318107	4141	362970	SH	DEF	6
AG SVCS AMER INC	COM	001250109	290	49000	SH	DEF	6
AGCO CORP	COM	001084102	1013	56300	SH	DEF	11
AGCO CORP	COM	001084102	60	3500	SH	DEF	10
AGERE SYS INC	CL A	00845V100	47	13634	SH	DEF	11
AGERE SYS INC	CL A	00845V100		8	SH	DEF	1
AGERE SYS INC	CL B	00845V209	116	34145	SH	DEF	11
AGERE SYS INC	CL B	00845V209	2	754	SH	DEF	2
AGERE SYS INC	CL B	00845V209	1	223	SH	DEF	1
AGERE SYS INC	CL A	00845V100	6172	2010369	SH	DEF	6
AGERE SYS INC	CL A	00845V100	0	28	SH	DEF	2
AGILE SOFTWARE CORP DEL	COM	00846X105	11	1000	SH	DEF	11
AGILENT TECHNOLOGIES INC	COM	00846U101	9760	441152	SH	DEF	6
AGILENT TECHNOLOGIES INC	COM	00846U101	1836	73674	SH	DEF	11
AGILENT TECHNOLOGIES INC	COM	00846U101	1234	55820	SH	DEF	2
AGILENT TECHNOLOGIES INC	COM	00846U101	34	1540	SH	DEF	10
AGILENT TECHNOLOGIES INC	COM	00846U101	8	380	SH	DEF	1
AGL RES INC	COM	001204106	11958	424480	SH	DEF	3
AGL RES INC	COM	001204106	22026	781900	SH	DEF	6
AGL RES INC	COM	001204106	1446	51371	SH	DEF	11
AGL RES INC	COM	001204106	56	1975	SH	DEF	10
AGNICO EAGLE MINES LTD	COM	008474108	1435	115500	SH	DEF	13
AGNICO EAGLE MINES LTD	COM	008474108	11	1000	SH	DEF	11
AGREE REALTY CORP	COM	008492100	23	900	SH	DEF	11
AGRIUM INC	COM	008916108	2831	225410	SH	DEF	3
AGRIUM INC	COM	008916108	13550	1084000	SH	DEF	13
AIM SELECT REAL ESTATE INCM	SHS	00888R107	210	13641	SH	DEF	11
AIR PRODS & CHEMS INC	COM	009158106	132	2925	SH	DEF	2
AIR PRODS & CHEMS INC	COM	009158106	11861	262907	SH	DEF	6
AIR PRODS & CHEMS INC	COM	009158106	662	14675	SH	DEF	5
AIR PRODS & CHEMS INC	COM	009158106	122	2700	SH	DEF	4
AIR PRODS & CHEMS INC	COM	009158106	242	5375	SH	DEF	10
AIR PRODS & CHEMS INC	COM	009158106	1322	29121	SH	DEF	11
AIR T INC	COM	009207101	1	200	SH	DEF	11
AIRGAS INC	COM	009363102	13	700	SH	DEF	11
AIRNET COMMUNICATIONS CORP	COM	00941P106	0	500	SH	DEF	11
AIRNET SYS INC	COM	009417106	178	44400	SH	DEF	6
AIRTRAN HLDGS INC	COM	00949P108	38	2375	SH	DEF	11

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

AK STL HLDG CORP	COM	001547108	5	1931	SH	DEF	11
AKAMAI TECHNOLOGIES INC	COM	00971T101		100	SH	DEF	1
AKAMAI TECHNOLOGIES INC	COM	00971T101	17	2190	SH	DEF	11
AKSYS LTD	COM	010196103	2	300	SH	DEF	11
AKTIEBOLAGETT ELECTROLUX	SPONSORED ADR	010198208	81	1850	SH	DEF	2
AKZO NOBEL NV	SPONSORED ADR	010199305	4721	151275	SH	DEF	6
AKZO NOBEL NV	SPONSORED ADR	010199305	76	2410	SH	DEF	2
ALABAMA NATL BANCORP DELA	COM	010317105	409	8603	SH	DEF	2
ALABAMA NATL BANCORP DELA	COM	010317105	770	16200	SH	DEF	3
ALARIS MEDICAL SYSTEMS INC	COM	011637105	6742	406160	SH	DEF	3
ALBANY INTL CORP	CL A	012348108	2666	86452	SH	DEF	6
ALBANY INTL CORP	CL A	012348108	27054	877230	SH	DEF	3
ALBANY MOLECULAR RESH INC	COM	012423109	7612	514000	SH	DEF	6
ALBANY MOLECULAR RESH INC	COM	012423109	1	50	SH	DEF	11
ALBEMARLE CORP	COM	012653101	38	1371	SH	DEF	10
ALBERTO CULVER CO	CL A	013068200	1282	20225	SH	DEF	11
ALBERTO CULVER CO	CL B CONV	013068101	69	1180	SH	DEF	10
ALBERTO CULVER CO	CL B CONV	013068101	19	300	SH	DEF	11
ALBERTO CULVER CO	CL A	013068200	22	386	SH	DEF	10
ALBERTSONS INC	COM	013104104	434680	21131721	SH	DEF	9
ALBERTSONS INC	COM	013104104	212869	10348495	SH	DEF	7
ALBERTSONS INC	COM	013104104	14	700	SH	DEF	2
ALBERTSONS INC	COM	013104104	615	29910	SH	DEF	6
ALBERTSONS INC	COM	013104104	133	6481	SH	DEF	10
ALBERTSONS INC	COM	013104104	4344	214077	SH	DEF	11
ALBERTSONS INC	COM	013104104	342	12700	SH	DEF	13
ALCAN INC	COM	013716105	35593	930065	SH	DEF	13
ALCAN INC	COM	013716105	15	375	SH	DEF	11
ALCATEL	SPONSORED ADR	013904305	32	2700	SH	DEF	10
ALCATEL	SPONSORED ADR	013904305	232	19585	SH	DEF	2
ALCOA INC	COM	013817101	4	145	SH	DEF	4
ALCOA INC	COM	013817101	155	5926	SH	DEF	2
ALCOA INC	COM	013817101	4857	137500	SH	DEF	13
ALCOA INC	COM	013817101	92	3500	SH	DEF	10
ALCOA INC	COM	013817101	24628	939287	SH	DEF	6
ALCOA INC	COM	013817101	3129	119600	SH	DEF	3
ALCOA INC	COM	013817101	2452	77671	SH	DEF	11
ALCON INC	COM SHS	H01301102	25	450	SH	DEF	11
ALEXANDER & BALDWIN INC	COM	014482103	1140	40200	SH	DEF	3
ALEXANDER & BALDWIN INC	COM	014482103	41	1325	SH	DEF	11
ALEXANDER & BALDWIN INC	COM	014482103	19185	673442	SH	DEF	6
ALEXION PHARMACEUTICALS INC	COM	015351109	17	1000	SH	DEF	2
ALEXION PHARMACEUTICALS INC	COM	015351109	4	200	SH	DEF	11
ALFA CORP	COM	015385107	622	49277	SH	DEF	6
ALIGN TECHNOLOGY INC	COM	016255101	34	2200	SH	DEF	11
ALKERMES INC	COM	01642T108	13	1000	SH	DEF	11
ALKERMES INC	COM	01642t108	12	850	SH	DEF	4
ALKERMES INC	COM	01642T108	2	130	SH	DEF	2
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	3	700	SH	DEF	11
ALLEGHANY CORP DEL	COM	017175100	6661	34045	SH	DEF	6
ALLEGHENY ENERGY INC	COM	017361106	246	23259	SH	DEF	11
ALLEGHENY ENERGY INC	COM	017361106	15727	1715358	SH	DEF	6
ALLEGHENY ENERGY INC	COM	017361106	2	200	SH	DEF	10
ALLEGHENY ENERGY INC	COM	017361106	5	555	SH	DEF	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	13	2000	SH	DEF	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	114	14926	SH	DEF	11
ALLEGIANT BANCORP INC	COM	017476102	1889	93500	SH	DEF	6
ALLEGIANT BANCORP INC	COM	017476102	11	500	SH	DEF	11
ALLERGAN INC	COM	018490102	104	1325	SH	DEF	10
ALLERGAN INC	COM	018490102	104	1379	SH	DEF	11
ALLERGAN INC	COM	018490102	2309	29325	SH	DEF	1
ALLERGAN INC	COM	018490102	252	3200	SH	DEF	2

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

ALLETE INC	COM	018522102	22	810	SH	DEF	6
ALLETE INC	COM	018522102	88	3200	SH	DEF	3
ALLETE INC	COM	018522102	234	8539	SH	DEF	10
ALLETE INC	COM	018522102	254	8400	SH	DEF	11
ALLETE INC	COM	018522102	22	800	SH	DEF	2
ALLIANCE BANCORP NEW ENG INC	COM	01852Q109	4	100	SH	DEF	11
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	4745	141671	SH	DEF	6
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1941	57947	SH	DEF	8
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	2130	63448	SH	DEF	11
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1544	58500	SH	DEF	3
ALLIANCE DATA SYSTEMS CORP	COM	018581108	132	5000	SH	DEF	10
ALLIANCE FINANCIAL CORP NY	COM	019205103	15	550	SH	DEF	2
ALLIANCE GAMING CORP	COM NEW	01859P609	954	39320	SH	DEF	11
ALLIANCE IMAGING INC	COM NEW	018606202	2052	596500	SH	DEF	6
ALLIANCE NATL MUN INCOME FD	COM	01864U106	151	10982	SH	DEF	11
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	341	11640	SH	DEF	11
ALLIANCE WORLD DLR GV FD II	COM	01879R106	428	34000	SH	DEF	11
ALLIANCE WORLD DLR GV FD INC	COM	018796102	166	13034	SH	DEF	11
ALLIANT ENERGY CORP	COM	018802108	9064	412010	SH	DEF	6
ALLIANT ENERGY CORP	COM	018802108	3168	131653	SH	DEF	11
ALLIANT ENERGY CORP	COM	018802108	103	4700	SH	DEF	3
ALLIANT ENERGY CORP	COM	018802108	40	1825	SH	DEF	10
ALLIANT ENERGY CORP	COM	018802108	22	1000	SH	DEF	
ALLIANT TECHSYSTEMS INC	COM	018804104	107	2233	SH	DEF	2
ALLIANT TECHSYSTEMS INC	COM	018804104	119	2292	SH	DEF	11
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	9588	1070176	SH	DEF	6
ALLIED CAP CORP NEW	COM	01903Q108	43	1750	SH	DEF	10
ALLIED CAP CORP NEW	COM	01903Q108	48	2000	SH	DEF	
ALLIED CAP CORP NEW	COM	01903Q108	3792	152583	SH	DEF	11
ALLIED CAP CORP NEW	COM	01903Q108	27	1090	SH	DEF	6
ALLIED DEFENSE GROUP INC	COM	019118108	1138	53900	SH	DEF	6
ALLIED DEFENSE GROUP INC	COM	019118108	4	200	SH	DEF	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	2	53	SH	DEF	10
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1413	47435	SH	DEF	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	98	3300	SH	DEF	2
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	10451	967680	SH	DEF	6
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	14	1250	SH	DEF	11
ALLMERICA FINL CORP	COM	019754100	-51	-1920	SH	DEF	11
ALLMERICA SECS TR	SH BEN INT	019921105	220	23135	SH	DEF	11
ALLOS THERAPEUTICS INC	COM	019777101	3	1000	SH	DEF	11
ALLOY INC	COM	019855105	7	1500	SH	DEF	11
ALLOY INC	COM	019855105	1756	313559	SH	DEF	6
ALLSTATE CORP	COM	020002101	142	3875	SH	DEF	10
ALLSTATE CORP	COM	020002101	757	20724	SH	DEF	8
ALLSTATE CORP	COM	020002101	1438	39361	SH	DEF	6
ALLSTATE CORP	COM	020002101	5314	134528	SH	DEF	11
ALLSTATE CORP	COM	020002101	11229	307390	SH	DEF	3
ALLSTATE CORP	COM	020002101	268	7332	SH	DEF	2
ALLTEL CORP	COM	020039103	4649	100330	SH	DEF	3
ALLTEL CORP	COM	020039103	11898	256760	SH	DEF	4
ALLTEL CORP	COM	020039103	382	8240	SH	DEF	2
ALLTEL CORP	CORP UNT 7.75%	020039822	2311	35000	SH	DEF	13
ALLTEL CORP	COM	020039103	649	14000	SH	DEF	7
ALLTEL CORP	COM	020039103	8805	190000	SH	DEF	9
ALLTEL CORP	CORP UNT 7.75%	020039822	1439	29375	SH	DEF	11
ALLTEL CORP	COM	020039103	14465	306000	SH	DEF	11
ALLTEL CORP	COM	020039103	55	1181	SH	DEF	10
ALLTEL CORP	COM	020039103	6169	133115	SH	DEF	5
ALLTEL CORP	COM	020039103	2	50	SH	DEF	6
ALMOST FAMILY INC	COM	020409108	49	6000	SH	DEF	11
ALPHARMA INC	CL A	020813101	15896	854630	SH	DEF	3
ALPHARMA INC	CL A	020813101	25	1350	SH	DEF	11

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

ALTAIR NANOTECHNOLOGIES INC	COM	021373105	6	5500	SH	DEF	11
ALTERA CORP	COM	021441100	152	7500	SH	DEF	11
ALTERA CORP	COM	021441100	6	300	SH	DEF	2
ALTIRIS INC	COM	02148M100	15	450	SH	DEF	11
ALTRIA GROUP INC	COM	02209S103	8931	151000	SH	DEF	13
ALTRIA GROUP INC	COM	02209S103	18396	420000	SH	DEF	9
ALTRIA GROUP INC	COM	02209S103	291	6650	SH	DEF	10
ALTRIA GROUP INC	COM	02209S103	874	19950	SH	DEF	5
ALTRIA GROUP INC	COM	02209S103	1750	39943	SH	DEF	2
ALTRIA GROUP INC	COM	02209S103	8855	202180	SH	DEF	6
ALTRIA GROUP INC	COM	02209S103	34592	789776	SH	DEF	3
ALTRIA GROUP INC	COM	02209S103	12308	264688	SH	DEF	11
AMAZON COM INC	COM	023135106	13168	241965	SH	DEF	11
AMAZON COM INC	COM	023135106	241800	5000000	SH	DEF	12
AMAZON COM INC	COM	023135106	1718313	35531709	SH	DEF	9
AMAZON COM INC	COM	023135106	39	800	SH	DEF	2
AMAZON COM INC	COM	023135106	69	1050	SH	DEF	13
AMAZON COM INC	COM	023135106	720554	14899800	SH	DEF	7
AMAZON COM INC	COM	023135106	1507	31125	SH	DEF	8
AMAZON COM INC	COM	023135106	395	8148	SH	DEF	10
AMB PROPERTY CORP	COM	00163T109	24	800	SH	DEF	11
AMB PROPERTY CORP	COM	00163T109	18	600	SH	DEF	2
AMBAC FINL GROUP INC	COM	023139108	359	5077	SH	DEF	11
AMBAC FINL GROUP INC	COM	023139108	240	3755	SH	DEF	6
AMBAC FINL GROUP INC	COM	023139108	22	350	SH	DEF	2
AMBAC FINL GROUP INC	COM	023139108	84	1315	SH	DEF	10
AMBAC FINL GROUP INC	COM	023139108	28	325	SH	DEF	13
AMBASSADORS GROUP INC	COM	023177108	395	23216	SH	DEF	6
AMC ENTMT INC	COM	001669100	2322	173260	SH	DEF	3
AMCOL INTL CORP	COM	02341W103	33	2700	SH	DEF	6
AMCOL INTL CORP	COM	02341W103	205	16550	SH	DEF	3
AMCOR LTD	ADR NEW	02341R302	57	2400	SH	DEF	2
AMCORE FINL INC	COM	023912108	82	3250	SH	DEF	3
AMDOCS LTD	ORD	G02602103	71835	3806114	SH	DEF	6
AMDOCS LTD	ORD	G02602103	30336	1613600	SH	DEF	9
AMDOCS LTD	ORD	G02602103	2417	128584	SH	DEF	7
AMDOCS LTD	ORD	G02602103	31748	1688730	SH	DEF	3
AMDOCS LTD	ORD	G02602103	259	12059	SH	DEF	11
AMEN PPTYS INC	COM NEW	023477201	0	75	SH	DEF	11
AMERADA HESS CORP	COM	023551104	590	11780	SH	DEF	6
AMERADA HESS CORP	COM	023551104	205	3978	SH	DEF	11
AMERADA HESS CORP	COM	023551104	106	2106	SH	DEF	8
AMERADA HESS CORP	COM	023551104		2	SH	DEF	1
AMERCO	COM	023586100	4	200	SH	DEF	11
AMEREN CORP	COM	023608102	1481	33162	SH	DEF	11
AMEREN CORP	COM	023608102	13	300	SH	DEF	2
AMEREN CORP	COM	023608102	2268	52850	SH	DEF	8
AMEREN CORP	COM	023608102	68	1580	SH	DEF	6
AMERIANA BANCORP	COM	023613102	11	700	SH	DEF	11
AMERICA FIRST APT INV INC	COM	02363X104	206	20000	SH	DEF	11
AMERICA FIRST REAL ESTATE IN	UNIT LTD PARTN	02364Y101	12	1468	SH	DEF	11
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	273	37650	SH	DEF	11
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	118	5124	SH	DEF	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	1373	44000	SH	DEF	13
AMERICA WEST HLDG CORP	CL B	023657208	2234	229550	SH	DEF	3
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	14769	499300	SH	DEF	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	17315	585350	SH	DEF	3
AMERICAN CAPITAL STRATEGIES	COM	024937104	3001	111137	SH	DEF	11
AMERICAN CMNTY PPTYS TR	COM	02520N106	2	250	SH	DEF	11
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	45	2815	SH	DEF	11
AMERICAN ECOLOGY CORP	COM NEW	025533407	16	3000	SH	DEF	11
AMERICAN ELEC PWR INC	COM	025537101	1108	39311	SH	DEF	11

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

AMERICAN ELEC PWR INC	COM	025537101	459	15300	SH	DEF	3
AMERICAN ELEC PWR INC	COM	025537101	86	2864	SH	DEF	2
AMERICAN ELEC PWR INC	COM	025537101	9	300	SH	DEF	10
AMERICAN ELEC PWR INC	COM	025537101	938	31250	SH	DEF	5
AMERICAN ELEC PWR INC	COM	025537101	11778	392610	SH	DEF	6
AMERICAN EXPRESS CO	COM	025816109	3535	58100	SH	DEF	13
AMERICAN EXPRESS CO	COM	025816109	1017	22560	SH	DEF	4
AMERICAN EXPRESS CO	COM	025816109	400	8875	SH	DEF	10
AMERICAN EXPRESS CO	COM	025816109	10593	235092	SH	DEF	6
AMERICAN EXPRESS CO	COM	025816109	8367	185678	SH	DEF	3
AMERICAN EXPRESS CO	COM	025816109	23	500	SH	DEF	8
AMERICAN EXPRESS CO	COM	025816109	2622	58192	SH	DEF	2
AMERICAN EXPRESS CO	COM	025816109	10570	225230	SH	DEF	11
AMERICAN EXPRESS CO	COM	025816109	640	14200	SH	DEF	1
AMERICAN FINL GROUP INC OHIO	COM	025932104	79	3639	SH	DEF	10
AMERICAN FINL GROUP INC OHIO	COM	025932104	12723	584950	SH	DEF	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	25	1125	SH	DEF	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	27	1250	SH	DEF	2
AMERICAN FINL RLTY TR	COM	02607P305	682	44899	SH	DEF	11
AMERICAN GREETINGS CORP	CL A	026375105	11821	608375	SH	DEF	6
AMERICAN GREETINGS CORP	CL A	026375105	6	300	SH	DEF	2
AMERICAN GREETINGS CORP	CL A	026375105	11	500	SH	DEF	11
AMERICAN GREETINGS CORP	CL A	026375105	1053	54200	SH	DEF	3
AMERICAN HOME MTG HLDGS INC	COM	02660M108	1659	94400	SH	DEF	6
AMERICAN INDEPENDENCE CORP	COM NEW	026760405	121	10070	SH	DEF	11
AMERICAN INTL GROUP INC	COM	026874107	5023	64462	SH	DEF	13
AMERICAN INTL GROUP INC	COM	026874107	33333	577699	SH	DEF	3
AMERICAN INTL GROUP INC	COM	026874107	6353	110108	SH	DEF	5
AMERICAN INTL GROUP INC	COM	026874107	2812	48730	SH	DEF	8
AMERICAN INTL GROUP INC	COM	026874107	6691	115967	SH	DEF	2
AMERICAN INTL GROUP INC	COM	026874107	925	16030	SH	DEF	10
AMERICAN INTL GROUP INC	COM	026874107	26473	458802	SH	DEF	1
AMERICAN INTL GROUP INC	COM	026874107	8559	148333	SH	DEF	4
AMERICAN INTL GROUP INC	COM	026874107	15593	256332	SH	DEF	11
AMERICAN INTL GROUP INC	COM	026874107	21099	365514	SH	DEF	6
AMERICAN ITALIAN PASTA CO	CL A	027070101	85	2200	SH	DEF	10
AMERICAN ITALIAN PASTA CO	CL A	027070101	42	1098	SH	DEF	11
AMERICAN ITALIAN PASTA CO	CL A	027070101	6755	174600	SH	DEF	1
AMERICAN MED SEC GROUP INC	COM	02744P101	2	100	SH	DEF	11
AMERICAN MED SEC GROUP INC	COM	02744P101	10256	504960	SH	DEF	3
AMERICAN MED SYS HLDGS INC	COM	02744M108	4	179	SH	DEF	11
AMERICAN MGMT SYS INC	COM	027352103	22	1705	SH	DEF	10
AMERICAN MGMT SYS INC	COM	027352103	201	13555	SH	DEF	11
AMERICAN MTG ACCEP CO	SH BEN INT	027568104	33	2000	SH	DEF	11
AMERICAN NATL BANKSHARES INC	COM	027745108	100	4000	SH	DEF	11
AMERICAN NATL INS CO	COM	028591105	14	160	SH	DEF	6
AMERICAN PAC CORP	COM	028740108	16	1750	SH	DEF	11
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	12	475	SH	DEF	11
AMERICAN PHYSICIANS CAPITAL	COM	028884104	11968	430750	SH	DEF	6
AMERICAN PWR CONVERSION CORP	COM	029066107	55	3200	SH	DEF	2
AMERICAN PWR CONVERSION CORP	COM	029066107	669	33060	SH	DEF	11
AMERICAN REAL ESTATE PARTNR	DEPOSITRY UNIT	029169109	29	2467	SH	DEF	11
AMERICAN RETIREMENT CORP	COM	028913101	0	100	SH	DEF	11
AMERICAN STD COS INC DEL	COM	029712106	306	3196	SH	DEF	11
AMERICAN STD COS INC DEL	COM	029712106	8	100	SH	DEF	6
AMERICAN STRATEGIC INCM PTFL	COM	030098107	5	420	SH	DEF	11
AMERICAN STS WTR CO	COM	029899101	27	1162	SH	DEF	10
AMERICAN STS WTR CO	COM	029899101	326	13312	SH	DEF	11
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	5	450	SH	DEF	1
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	138	14300	SH	DEF	11
AMERICAN TECHNOLOGY CORP	COM NEW	030145205	2	500	SH	DEF	11
AMERICAN TOWER CORP	CL A	029912201	276	23775	SH	DEF	11

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

AMERICAN TOWER CORP	CL A	029912201	130	12800	SH	DEF	5
AMERICAN WOODMARK CORP	COM	030506109	10	215	SH	DEF	10
AMERICAN WOODMARK CORP	COM	030506109	3988	89100	SH	DEF	3
AMERICANWEST BANCORPORATION	COM	03058P109	573	31331	SH	DEF	6
AMERICREDIT CORP	COM	03060R101	118450	11500000	SH	DEF	12
AMERICREDIT CORP	COM	03060R101	733	54680	SH	DEF	11
AMERICREDIT CORP	COM	03060R101	41200	4000000	SH	DEF	9
AMERICREDIT CORP	COM	03060R101	7836	760800	SH	DEF	7
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	245	9035	SH	DEF	11
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	199	7938	SH	DEF	8
AMERIGROUP CORP	COM	03073T102	25918	580730	SH	DEF	3
AMERIGROUP CORP	COM	03073T102	4	95	SH	DEF	11
AMERISERV FINL INC	COM	03074A102	2	400	SH	DEF	11
AMERISOURCEBERGEN CORP	COM	03073E105	85	1502	SH	DEF	11
AMERISOURCEBERGEN CORP	COM	03073E105	9	164	SH	DEF	2
AMERISTAR CASINOS INC	COM	03070Q101	1942	77600	SH	DEF	3
AMERITRADE HLDG CORP NEW	COM	03074K100	34	2500	SH	DEF	11
AMERN STRATEGIC INCOME PTFL	COM	030099105	24	1841	SH	DEF	11
AMERON INTL INC	COM	030710107	3235	98000	SH	DEF	6
AMERON INTL INC	COM	030710107	1261	38385	SH	DEF	11
AMERUS GROUP CO	COM	03072M108	1	39	SH	DEF	11
AMERUS GROUP CO	COM	03072M108	26572	781536	SH	DEF	6
AMERUS GROUP CO	COM	03072M108	4949	145550	SH	DEF	3
AMETEK INC NEW	COM	031100100	49	1050	SH	DEF	11
AMETEK INC NEW	COM	031100100	92	2150	SH	DEF	3
AMGEN INC	COM	031162100	1466	22720	SH	DEF	5
AMGEN INC	COM	031162100	9392	145571	SH	DEF	3
AMGEN INC	COM	031162100	19845	321319	SH	DEF	11
AMGEN INC	COM	031162100	3043	47171	SH	DEF	10
AMGEN INC	COM	031162100	1066	12250	SH	DEF	13
AMGEN INC	COM	031162100	3643	56421	SH	DEF	2
AMGEN INC	COM	031162100	321	4972	SH	DEF	4
AMGEN INC	COM	031162100	18708	289955	SH	DEF	1
AMKOR TECHNOLOGY INC	COM	031652100	6	300	SH	DEF	11
AMKOR TECHNOLOGY INC	COM	031652100	6882	484340	SH	DEF	3
AMN HEALTHCARE SERVICES INC	COM	001744101	12096	744800	SH	DEF	6
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	2	204	SH	DEF	11
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	20	2228	SH	DEF	2
AMPCO-PITTSBURGH CORP	COM	032037103	1	100	SH	DEF	11
AMPEX CORP DEL	CL A NEW	032092306	0	100	SH	DEF	11
AMPHENOL CORP NEW	CL A	032095101	1431	24360	SH	DEF	11
AMPHENOL CORP NEW	CL A	032095101	20152	387160	SH	DEF	3
AMR CORP	COM	001765106	42	3170	SH	DEF	11
AMREP CORP NEW	COM	032159105	1	54	SH	DEF	2
AMSOUTH BANCORPORATION	COM	032165102	436	20542	SH	DEF	6
AMSOUTH BANCORPORATION	COM	032165102	1212	57100	SH	DEF	8
AMSOUTH BANCORPORATION	COM	032165102	8	385	SH	DEF	10
AMSOUTH BANCORPORATION	COM	032165102	6	300	SH	DEF	4
AMSOUTH BANCORPORATION	COM	032165102	3159	133726	SH	DEF	11
AMTECH SYS INC	COM PAR \$0.01N	032332504	1	200	SH	DEF	11
AMYLIN PHARMACEUTICALS INC	COM	032346108	34	1200	SH	DEF	2
ANADARKO PETE CORP	COM	032511107	1396	32010	SH	DEF	11
ANADARKO PETE CORP	COM	032511107	12319	295006	SH	DEF	1
ANADARKO PETE CORP	COM	032511107	1034	24761	SH	DEF	2
ANADARKO PETE CORP	COM	032511107	4009	96000	SH	DEF	9
ANADARKO PETE CORP	COM	032511107	8827	211259	SH	DEF	6
ANADARKO PETE CORP	COM	032511107	51	1216	SH	DEF	10
ANADIGICS INC	COM	032515108	0	90	SH	DEF	11
ANALEX CORP	COM	032653107	3	1000	SH	DEF	11
ANALOG DEVICES INC	COM	032654105	232	6105	SH	DEF	10
ANALOG DEVICES INC	COM	032654105	1104	24905	SH	DEF	11
ANALOG DEVICES INC	COM	032654105	160	4198	SH	DEF	2

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

ANALOGIC CORP	COM PAR \$0.05	032657207	2888	60100	SH	DEF	3
ANALOGIC CORP	COM PAR \$0.05	032657207	19	435	SH	DEF	11
ANCHOR BANCORP WIS INC	COM	032839102	6497	276720	SH	DEF	3
ANCHOR BANCORP WIS INC	COM	032839102	10449	444999	SH	DEF	6
ANDERSONS INC	COM	034164103	1193	78300	SH	DEF	6
ANDREW CORP	COM	034425108	52	4008	SH	DEF	11
ANDREW CORP	COM	034425108	22	1775	SH	DEF	2
ANDREW CORP	COM	034425108	1318	109117	SH	DEF	3
ANDRX CORP DEL	ANDRX GROUP	034553107	2604	139550	SH	DEF	3
ANDRX CORP DEL	ANDRX GROUP	034553107	79	3953	SH	DEF	11
ANGEION CORP	COM	03462H404	0	1	SH	DEF	11
ANGELICA CORP	COM	034663104	5616	295580	SH	DEF	3
ANGELICA CORP	COM	034663104	33	1750	SH	DEF	2
ANGLO AMERN PLC	ADR	03485P102	3819	206810	SH	DEF	6
ANGLOGOLD LTD	SPONSORED ADR	035128206	38	1000	SH	DEF	2
ANHEUSER BUSCH COS INC	COM	035229103	33	500	SH	DEF	13
ANHEUSER BUSCH COS INC	COM	035229103	26131	529611	SH	DEF	2
ANHEUSER BUSCH COS INC	COM	035229103	3052	61850	SH	DEF	10
ANHEUSER BUSCH COS INC	COM	035229103	1838	37247	SH	DEF	5
ANHEUSER BUSCH COS INC	COM	035229103	4552	92260	SH	DEF	3
ANHEUSER BUSCH COS INC	COM	035229103	8472	171988	SH	DEF	11
ANIXTER INTL INC	COM	035290105	32	1400	SH	DEF	2
ANIXTER INTL INC	COM	035290105	7454	327340	SH	DEF	3
ANIXTER INTL INC	COM	035290105	3	114	SH	DEF	11
ANNALY MTG MGMT INC	COM	035710409	2793	170936	SH	DEF	11
ANNALY MTG MGMT INC	COM	035710409	68	4150	SH	DEF	10
ANNALY MTG MGMT INC	COM	035710409	103	6250	SH	DEF	2
ANNTAYLOR STORES CORP	COM	036115103	30237	940800	SH	DEF	3
ANNTAYLOR STORES CORP	COM	036115103	17	525	SH	DEF	10
ANNTAYLOR STORES CORP	COM	036115103	27	760	SH	DEF	11
ANSOFT CORP	COM	036384105	4	300	SH	DEF	11
ANSWERTHINK INC	COM	036916104	4	800	SH	DEF	11
ANSYS INC	COM	03662Q105	2157	60700	SH	DEF	3
ANTEON INTL CORP	COM	03674E108	345	10110	SH	DEF	11
ANTHEM INC	COM	03674B104	205	2124	SH	DEF	13
ANTHEM INC	COM	03674B104	15939	223460	SH	DEF	3
ANTHEM INC	COM	03674B104	8991	126050	SH	DEF	7
ANTHEM INC	COM	03674B104	50	706	SH	DEF	2
ANTHEM INC	COM	03674B104	877	12818	SH	DEF	11
ANTHEM INC	COM	03674B104	44938	630000	SH	DEF	9
ANTHRACITE CAP INC	COM	037023108	348	34175	SH	DEF	11
ANTIGENICS INC DEL	COM	037032109	30	2711	SH	DEF	11
ANWORTH MORTGAGE ASSET CP	COM	037347101	38	2700	SH	DEF	11
AOL TIME WARNER INC	COM	00184A105	205698	13613400	SH	DEF	7
AOL TIME WARNER INC	COM	00184A105	7516	497391	SH	DEF	2
AOL TIME WARNER INC	COM	00184A105	551	36461	SH	DEF	1
AOL TIME WARNER INC	COM	00184A105	2697	132200	SH	DEF	13
AOL TIME WARNER INC	COM	00184a105	8	500	SH	DEF	4
AOL TIME WARNER INC	COM	00184A105	15100	999314	SH	DEF	3
AOL TIME WARNER INC	COM	00184A105	2065	136646	SH	DEF	8
AOL TIME WARNER INC	COM	00184A105	717	47444	SH	DEF	10
AOL TIME WARNER INC	COM	00184A105	2930	193920	SH	DEF	6
AOL TIME WARNER INC	COM	00184A105	407978	27000498	SH	DEF	9
AON CORP	COM	037389103	1913	87373	SH	DEF	11
AON CORP	COM	037389103	13553	650000	SH	DEF	12
AON CORP	COM	037389103	736	35298	SH	DEF	10
AON CORP	COM	037389103	62	2970	SH	DEF	6
AP PHARMA INC	COM	00202j104	4	1580	SH	DEF	4
APAC CUSTOMER SERVICES INC	COM	00185E106	671	268544	SH	DEF	6
APACHE CORP	COM	037411105	593	8548	SH	DEF	1
APACHE CORP	COM	037411105	715	10308	SH	DEF	2
APACHE CORP	COM	037411105	5891	84500	SH	DEF	11

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

APACHE CORP	COM	037411105	1522	21955	SH	DEF	3
APACHE CORP	COM	037411105	562	8108	SH	DEF	5
APACHE CORP	COM	037411105	1281	18434	SH	DEF	6
APACHE CORP	COM	037411105	18	262	SH	DEF	10
APACHE CORP	COM	037411105	5339	77000	SH	DEF	9
APARTMENT INVT & MGMT CO	PFD CV P \$.01	03748R861	40	1573	SH	DEF	11
APARTMENT INVT & MGMT CO	CL A	03748R101	79	2000	SH	DEF	2
APARTMENT INVT & MGMT CO	CL A	03748R101	521	12729	SH	DEF	11
APEX MORTGAGE CAPITAL	COM	037564101	117	19800	SH	DEF	11
APEX MUN FD INC	COM	037580107	30	3587	SH	DEF	11
APEX SILVER MINES LTD	ORD	G04074103	555	41292	SH	DEF	11
APOGEE ENTERPRISES INC	COM	037598109	10366	1000461	SH	DEF	6
APOGENT TECHNOLOGIES INC	COM	03760A101	2324	111400	SH	DEF	3
APOGENT TECHNOLOGIES INC	COM	03760A101	1919	87440	SH	DEF	11
APOGENT TECHNOLOGIES INC	COM	03760A101	87	4150	SH	DEF	10
APOGENT TECHNOLOGIES INC	COM	03760A101	2	100	SH	DEF	6
APOLLO GROUP INC	COM UNV PHOENX	037604204	3	50	SH	DEF	11
APOLLO GROUP INC	CL A	037604105	1008	15863	SH	DEF	11
APOLLO GROUP INC	CL A	037604105	45	500	SH	DEF	13
APOLLO GROUP INC	COM UNV PHOENX	037604204	27109	406620	SH	DEF	3
APOLLO GROUP INC	CL A	037604105	79	1200	SH	DEF	4
APPLE COMPUTER INC	COM	037833100	37	1800	SH	DEF	2
APPLE COMPUTER INC	COM	037833100	66	3200	SH	DEF	6
APPLE COMPUTER INC	COM	037833100	1955	85390	SH	DEF	11
APPLE COMPUTER INC	COM	037833100	305	14700	SH	DEF	5
APPLE COMPUTER INC	COM	037833100	369	13500	SH	DEF	13
APPLEBEES INTL INC	COM	037899101	353	9400	SH	DEF	11
APPLERA CORP	COM CE GEN GRP	038020202	110	8214	SH	DEF	11
APPLERA CORP	COM CE GEN GRP	038020202	2	200	SH	DEF	2
APPLERA CORP	COM CE GEN GRP	038020202	2642	226000	SH	DEF	6
APPLERA CORP	COM AP BIO GRP	038020103	21	960	SH	DEF	10
APPLERA CORP	COM AP BIO GRP	038020103	18	800	SH	DEF	2
APPLERA CORP	COM AP BIO GRP	038020103	97	4210	SH	DEF	11
APPLIED DIGITAL SOLUTIONS	COM	038188108	1	3700	SH	DEF	11
APPLIED EXTRUSION TECHNOLOGI	COM	038196101	12	5000	SH	DEF	11
APPLIED FILMS CORP	COM	038197109	431	14450	SH	DEF	3
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	3730	187700	SH	DEF	3
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	11	500	SH	DEF	11
APPLIED MATLS INC	COM	038222105	456	25176	SH	DEF	10
APPLIED MATLS INC	COM	038222105	238	13150	SH	DEF	5
APPLIED MATLS INC	COM	038222105	5772	246975	SH	DEF	11
APPLIED MATLS INC	COM	038222105	7704	424692	SH	DEF	2
APPLIED MATLS INC	COM	038222105	3064	169020	SH	DEF	3
APPLIED MICRO CIRCUITS CORP	COM	03822W109	3	600	SH	DEF	11
APPLIED MICRO CIRCUITS CORP	COM	03822W109	314	64700	SH	DEF	6
APPLIED MOLECULAR EVOLUTION	COM	03823E108	342	27550	SH	DEF	11
APPLIED MOLECULAR EVOLUTION	COM	03823E108	19	2200	SH	DEF	2
APRIA HEALTHCARE GROUP INC	COM	037933108	328	11299	SH	DEF	11
APRIA HEALTHCARE GROUP INC	COM	037933108	1233	45020	SH	DEF	3
APRIA HEALTHCARE GROUP INC	COM	037933108	55	2000	SH	DEF	10
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	45	21400	SH	DEF	2
APTARGROUP INC	COM	038336103	327	9128	SH	DEF	11
APTARGROUP INC	COM	038336103	6876	187410	SH	DEF	3
AQUACELL TECHNOLOGIES INC	COM	03840N107	69	45000	SH	DEF	11
AQUILA INC	COM	03840P102	65	16519	SH	DEF	11
ARADIGM CORP	COM	038505103	1	525	SH	DEF	13
ARAMARK CORP	CL B	038521100	11	400	SH	DEF	11
ARAMARK CORP	CL B	038521100	398	15900	SH	DEF	3
ARBITRON INC	COM	03875Q108	75	1898	SH	DEF	11
ARBITRON INC	COM	03875Q108	45	1282	SH	DEF	6
ARCADIS N V	NY REGISTRY SH	03923E107	262	28034	SH	DEF	6
ARCH CAP GROUP LTD	ORD	G0450A105	8019	242500	SH	DEF	3

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

ARCH CHEMICALS INC	COM	03937R102	7615	366095	SH	DEF	6
ARCH CHEMICALS INC	COM	03937R102	9	393	SH	DEF	11
ARCH COAL INC	COM	039380100	5	246	SH	DEF	4
ARCH COAL INC	COM	039380100	7274	325180	SH	DEF	6
ARCH COAL INC	PFD CV 5% PERP	039380209	158	2300	SH	DEF	11
ARCHER DANIELS MIDLAND CO	COM	039483102	86	6536	SH	DEF	6
ARCHER DANIELS MIDLAND CO	COM	039483102	88	6731	SH	DEF	8
ARCHER DANIELS MIDLAND CO	COM	039483102	32	2440	SH	DEF	2
ARCHER DANIELS MIDLAND CO	COM	039483102	1247	86894	SH	DEF	11
ARCHSTONE SMITH TR	COM	039583109	1743	65281	SH	DEF	11
ARCHSTONE SMITH TR	COM	039583109	5	197	SH	DEF	10
ARCHSTONE SMITH TR	COM	039583109	9	334	SH	DEF	1
ARCTIC CAT INC	COM	039670104	540	28319	SH	DEF	6
ARDEN RLTY INC	COM	039793104	22	800	SH	DEF	11
ARGONAUT GROUP INC	COM	040157109	31	1921	SH	DEF	11
ARGOSY GAMING CO	COM	040228108	5	200	SH	DEF	11
ARGOSY GAMING CO	COM	040228108	56	2300	SH	DEF	3
ARIAD PHARMACEUTICALS INC	COM	04033A100	16	2300	SH	DEF	11
ARIBA INC	COM	04033v104	1	200	SH	DEF	4
ARIBA INC	COM	04033V104	7	2250	SH	DEF	11
ARISTOTLE CORP	COM NEW	040448201	5	1030	SH	DEF	11
ARKANSAS BEST CORP DEL	COM	040790107	33	1000	SH	DEF	11
ARQULE INC	COM	04269E107	23	4500	SH	DEF	11
ARRAY BIOPHARMA INC	COM	04269X105	362	62373	SH	DEF	11
ARROW ELECTRS INC	COM	042735100	217	11800	SH	DEF	5
ARROW ELECTRS INC	COM	042735100	236	11050	SH	DEF	11
ARROW ELECTRS INC	COM	042735100	17	950	SH	DEF	6
ARROW FINL CORP	COM	042744102	0	0	SH	DEF	11
ARROW FINL CORP	COM	042744102	294	11299	SH	DEF	6
ARROW INTL INC	COM	042764100	55	2100	SH	DEF	11
ARTESYN TECHNOLOGIES INC	COM	043127109	140	18500	SH	DEF	3
ARTISOFT INC	COM NEW	04314L205	0	103	SH	DEF	11
ARVINMERITOR INC	COM	043353101	5	300	SH	DEF	10
ARVINMERITOR INC	COM	043353101	31158	1749490	SH	DEF	6
ARVINMERITOR INC	COM	043353101	40	2359	SH	DEF	11
ARVINMERITOR INC	COM	043353101	2387	134000	SH	DEF	3
ASA LTD	COM	002050102	599	13760	SH	DEF	11
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	155	9300	SH	DEF	3
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	2922	175500	SH	DEF	6
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	170	9200	SH	DEF	6
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	8	342	SH	DEF	11
ASE TEST LTD	ORD	Y02516105	27362	3148625	SH	DEF	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	633	69200	SH	DEF	11
ASHLAND INC	COM	044204105	33	1000	SH	DEF	4
ASHLAND INC	COM	044204105	77	2060	SH	DEF	11
ASHLAND INC	COM	044204105	21	640	SH	DEF	6
ASIA PAC FD INC	COM	044901106	54	3785	SH	DEF	11
ASK JEEVES INC	COM	045174109	5482	315260	SH	DEF	3
ASPECT COMMUNICATIONS CORP	COM	04523Q102	27	2000	SH	DEF	11
ASPECT COMMUNICATIONS CORP	COM	04523Q102	5987	718740	SH	DEF	3
ASPECT MED SYS INC	COM	045235108	3	300	SH	DEF	11
ASSOCIATED BANC CORP	COM	045487105	4	100	SH	DEF	6
ASSOCIATED BANC CORP	COM	045487105	244	5917	SH	DEF	11
ASSOCIATED ESTATES RLTY CORP	COM	045604105	10	1500	SH	DEF	10
ASSOCIATED ESTATES RLTY CORP	COM	045604105	32	4950	SH	DEF	11
ASTEC INDS INC	COM	046224101	10	800	SH	DEF	11
ASTORIA FINL CORP	COM	046265104	8	233	SH	DEF	11
ASTORIA FINL CORP	COM	046265104	62	2000	SH	DEF	2
ASTORIA FINL CORP	COM	046265104	22	710	SH	DEF	6
ASTORIA FINL CORP	COM	046265104	12	400	SH	DEF	10
ASTRONICS CORP	COM	046433108	256	64100	SH	DEF	6
AT&T CORP	COM NEW	001957505	36	1664	SH	DEF	10

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

AT&T CORP	COM NEW	001957505		20	SH	DEF	1
AT&T CORP	COM NEW	001957505	27	940	SH	DEF	13
AT&T CORP	COM NEW	001957505	1082	58201	SH	DEF	11
AT&T CORP	COM NEW	001957505	1179	54700	SH	DEF	3
AT&T CORP	COM NEW	001957505	1024	47527	SH	DEF	6
AT&T CORP	COM NEW	001957505	526	24417	SH	DEF	2
AT&T WIRELESS SVCS INC	COM	00209A106	1369	188815	SH	DEF	11
AT&T WIRELESS SVCS INC	COM	00209A106	41	5000	SH	DEF	
AT&T WIRELESS SVCS INC	COM	00209A106	407	49781	SH	DEF	2
AT&T WIRELESS SVCS INC	COM	00209A106		32	SH	DEF	1
AT&T WIRELESS SVCS INC	COM	00209A106	27	3251	SH	DEF	10
AT&T WIRELESS SVCS INC	COM	00209A106	4851	593007	SH	DEF	5
AT&T WIRELESS SVCS INC	COM	00209a106	9288	1135458	SH	DEF	4
AT&T WIRELESS SVCS INC	COM	00209A106	1	64	SH	DEF	13
ATARI INC	COM	04651M105	29	7000	SH	DEF	
ATC HEALTHCARE INC	CL A	00209C102	5	7500	SH	DEF	11
ATHEROGENICS INC	COM	047439104	1323	80240	SH	DEF	11
ATHEROGENICS INC	COM	047439104	1172	70000	SH	DEF	
ATI TECHNOLOGIES INC	COM	001941103	3305	222420	SH	DEF	3
ATI TECHNOLOGIES INC	COM	001941103	32	2250	SH	DEF	11
ATI TECHNOLOGIES INC	COM	001941103	10461	711400	SH	DEF	13
ATLANTIC COAST AIRLINES HLDG	COM	048396105	21	1920	SH	DEF	11
ATLANTIC COAST AIRLINES HLDG	COM	048396105	7234	850000	SH	DEF	6
ATLANTIC RLTY TR	SH BEN INT	048798102	12	1000	SH	DEF	11
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	2191	60871	SH	DEF	11
ATMEL CORP	COM	049513104	130	23070	SH	DEF	11
ATMEL CORP	SDCV	5/2 049513AE4	248	6000	SH	DEF	11
ATMOS ENERGY CORP	COM	049560105	66	2764	SH	DEF	2
ATMOS ENERGY CORP	COM	049560105	482	19692	SH	DEF	11
ATWOOD OCEANICS INC	COM	050095108	5	200	SH	DEF	10
AU OPTRONICS CORP	SPONSORED ADR	002255107	1548	121345	SH	DEF	3
AUDIOVOX CORP	CL A	050757103	387	30800	SH	DEF	3
AUDIOVOX CORP	CL A	050757103	60	5000	SH	DEF	11
AUTODESK INC	COM	052769106	88	5175	SH	DEF	4
AUTODESK INC	COM	052769106	4766	280050	SH	DEF	3
AUTODESK INC	COM	052769106	1588	93150	SH	DEF	6
AUTODESK INC	COM	052769106	1335	69329	SH	DEF	11
AUTODESK INC	COM	052769106	62	3625	SH	DEF	10
AUTOIMMUNE INC	COM	052776101	10	6000	SH	DEF	11
AUTOLIV INC	COM	052800109	499	15070	SH	DEF	11
AUTOLIV INC	COM	052800109	10	318	SH	DEF	10
AUTOLIV INC	COM	052800109	23241	770350	SH	DEF	3
AUTOLIV INC	COM	052800109	18	613	SH	DEF	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	632	17640	SH	DEF	10
AUTOMATIC DATA PROCESSING IN	COM	053015103	9262	258366	SH	DEF	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	12501	331231	SH	DEF	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	18707	521808	SH	DEF	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	1133	31607	SH	DEF	8
AUTOMATIC DATA PROCESSING IN	COM	053015103	14582	406744	SH	DEF	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	13176	367541	SH	DEF	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	5463	152372	SH	DEF	5
AUTONATION INC	COM	05329W102	45	2560	SH	DEF	6
AUTONATION INC	COM	05329W102	144	8200	SH	DEF	3
AUTONATION INC	COM	05329W102	2	100	SH	DEF	11
AUTOZONE INC	COM	053332102	3887	40445	SH	DEF	11
AUTOZONE INC	COM	053332102	11621	129800	SH	DEF	3
AVALONBAY CMNTYS INC	COM	053484101	193	4228	SH	DEF	11
AVALONBAY CMNTYS INC	COM	053484101	16	350	SH	DEF	2
AVALONBAY CMNTYS INC	COM	053484101	589	12590	SH	DEF	5
AVANEX CORP	COM	05348W109	94	18150	SH	DEF	11
AVANIR PHARMACEUTICALS	CL A	05348P104	1	500	SH	DEF	11
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	5	2075	SH	DEF	11

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

AVATAR HLDGS INC	COM	053494100	95	2900	SH	DEF	11
AVAYA INC	COM	053499109	289	22322	SH	DEF	11
AVAYA INC	COM	053499109	24	2204	SH	DEF	2
AVAYA INC	COM	053499109	11612	1065350	SH	DEF	3
AVAYA INC	COM	053499109		33	SH	DEF	1
AVENTIS	SPONSORED ADR	053561106	3428	64850	SH	DEF	6
AVENTIS	SPONSORED ADR	053561106	54	1030	SH	DEF	2
AVERY DENNISON CORP	COM	053611109	595	11317	SH	DEF	11
AVERY DENNISON CORP	COM	053611109	96	1897	SH	DEF	10
AVERY DENNISON CORP	COM	053611109	47	935	SH	DEF	2
AVI BIOPHARMA INC	COM	002346104	303	62545	SH	DEF	11
AVIALL INC NEW	COM	05366B102	3053	246600	SH	DEF	6
AVICI SYS INC	COM NEW	05367L802	1	81	SH	DEF	11
AVID TECHNOLOGY INC	COM	05367P100	33029	623190	SH	DEF	3
AVIGEN INC	COM	053690103	11	2100	SH	DEF	
AVISTA CORP	COM	05379B107	57	3350	SH	DEF	11
AVISTA CORP	COM	05379B107	788	50600	SH	DEF	6
AVITAR INC NEW	COM	053801106	0	1000	SH	DEF	11
AVITAR INC NEW	COM	053801106	4	20000	SH	DEF	5
AVNET INC	COM	053807103	357	18395	SH	DEF	11
AVNET INC	COM	053807103	191	11575	SH	DEF	5
AVNET INC	COM	053807103	18	1110	SH	DEF	6
AVOCENT CORP	COM	053893103	340	9000	SH	DEF	11
AVOCENT CORP	COM	053893103	9884	326315	SH	DEF	3
AVON PRODS INC	COM	054303102	1937	30000	SH	DEF	9
AVON PRODS INC	COM	054303102	367	5685	SH	DEF	10
AVON PRODS INC	COM	054303102	2137	31439	SH	DEF	11
AVON PRODS INC	COM	054303102	71	1100	SH	DEF	2
AVX CORP NEW	COM	002444107	3	230	SH	DEF	6
AVX CORP NEW	COM	002444107	15	1100	SH	DEF	2
AVX CORP NEW	COM	002444107	17	1175	SH	DEF	11
AWARE INC MASS	COM	05453N100	1	200	SH	DEF	11
AXA	SPONSORED ADR	054536107	285	16766	SH	DEF	2
AXA	SPONSORED ADR	054536107	4	236	SH	DEF	10
AXA	SPONSORED ADR	054536107	6240	359794	SH	DEF	6
AXCAN PHARMA INC	COM	054923107	10	775	SH	DEF	11
AXCELIS TECHNOLOGIES INC	COM	054540109	23	2827	SH	DEF	2
AXCELIS TECHNOLOGIES INC	COM	054540109	17	1642	SH	DEF	11
AXEDA SYSTEMS INC	COM	054959101	8	4901	SH	DEF	11
AXIS CAPITAL HOLDINGS	SHS	G0692U109	486	19480	SH	DEF	3
AXIS CAPITAL HOLDINGS	SHS	G0692U109	12309	493785	SH	DEF	6
AXSYS TECHNOLOGIES INC	COM	054615109	4	300	SH	DEF	11
AZTAR CORP	COM	054802103	1548	87400	SH	DEF	3
AZTAR CORP	COM	054802103	39520	2231498	SH	DEF	6
AZTAR CORP	COM	054802103	56	2700	SH	DEF	11
AZZ INC	COM	002474104	743	67900	SH	DEF	6
B A S F A G	SPONSORED ADR	055262505	2667	59858	SH	DEF	6
B2B INTERNET HOLDRS TR	DEPOSTRY RCPT	056033103	0	100	SH	DEF	11
BACK YD BURGERS INC	COM	05635W101	6	1000	SH	DEF	2
BACK YD BURGERS INC	COM	05635W101	39	5330	SH	DEF	11
BADGER METER INC	COM	056525108	15	400	SH	DEF	11
BAIRNCO CORP	COM	057097107	586	84100	SH	DEF	6
BAKER HUGHES INC	COM	057224107	337	11927	SH	DEF	11
BAKER HUGHES INC	COM	057224107	1029	34760	SH	DEF	10
BAKER MICHAEL CORP	COM	057149106	90	9500	SH	DEF	6
BALDOR ELEC CO	COM	057741100	173	8125	SH	DEF	11
BALDOR ELEC CO	COM	057741100	21	1000	SH	DEF	2
BALL CORP	COM	058498106	60	1065	SH	DEF	11
BALL CORP	COM	058498106	28880	533900	SH	DEF	6
BALLARD PWR SYS INC	COM	05858H104	64	4950	SH	DEF	11
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	5842	675400	SH	DEF	6
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	0	50	SH	DEF	11

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

BANCFIRST CORP	COM	05945F103	1060	20000	SH	DEF	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	501	47445	SH	DEF	6
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	14561	398399	SH	DEF	6
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	2	115	SH	DEF	11
BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	3915	169500	SH	DEF	3
BANCORP RHODE ISLAND INC	COM	059690107	1404	49500	SH	DEF	1
BANCORPSOUTH INC	COM	059692103	16393	748550	SH	DEF	3
BANCORPSOUTH INC	COM	059692103	238	10124	SH	DEF	11
BANDAG INC	CL A	059815308	3990	130600	SH	DEF	6
BANDAG INC	COM	059815100	6	175	SH	DEF	11
BANDAG INC	COM	059815100	7190	213170	SH	DEF	3
BANK HAWAII CORP	COM	062540109	79	2004	SH	DEF	11
BANK HAWAII CORP	COM	062540109	10469	311750	SH	DEF	3
BANK HAWAII CORP	COM	062540109	4774	142170	SH	DEF	6
BANK MONTREAL QUE	COM	063671101	58317	1705370	SH	DEF	13
BANK MONTREAL QUE	COM	063671101	64	1700	SH	DEF	11
BANK NEW YORK INC	COM	064057102	283	9725	SH	DEF	4
BANK NEW YORK INC	COM	064057102	196	6723	SH	DEF	2
BANK NEW YORK INC	COM	064057102	1518	48665	SH	DEF	11
BANK NEW YORK INC	COM	064057102	221	7600	SH	DEF	10
BANK NEW YORK INC	COM	064057102	2568	88200	SH	DEF	3
BANK NEW YORK INC	COM	064057102	351	12050	SH	DEF	5
BANK NEW YORK INC	COM	064057102	509	17500	SH	DEF	1
BANK NEW YORK INC	COM	064057102	2109	72451	SH	DEF	8
BANK NOVA SCOTIA HALIFAX	COM	064149107	10	200	SH	DEF	11
BANK NOVA SCOTIA HALIFAX	COM	064149107	62647	1355807	SH	DEF	13
BANK OF AMERICA CORPORATION	COM	060505104	827	10602	SH	DEF	2
BANK OF AMERICA CORPORATION	COM	060505104	432	5532	SH	DEF	8
BANK OF AMERICA CORPORATION	COM	060505104	2535	32478	SH	DEF	5
BANK OF AMERICA CORPORATION	COM	060505104	23951	306905	SH	DEF	3
BANK OF AMERICA CORPORATION	COM	060505104	4514	57845	SH	DEF	10
BANK OF AMERICA CORPORATION	COM	060505104	13399	171700	SH	DEF	9
BANK OF AMERICA CORPORATION	COM	060505104	26770	353495	SH	DEF	11
BANK OF AMERICA CORPORATION	COM	060505104	9	120	SH	DEF	4
BANK OF AMERICA CORPORATION	COM	060505104	779	9974	SH	DEF	1
BANK OF AMERICA CORPORATION	COM	060505104	598	5675	SH	DEF	13
BANK OF AMERICA CORPORATION	COM	060505104	47698	611128	SH	DEF	6
BANK OF BERMUDA LTD	SHS	G07644100	24	628	SH	DEF	2
BANK OF GRANITE CORP	COM	062401104	13	585	SH	DEF	11
BANK OF THE OZARKS INC	COM	063904106	894	20080	SH	DEF	3
BANK ONE CORP	COM	06423A103	1221	31582	SH	DEF	10
BANK ONE CORP	COM	06423A103	13	349	SH	DEF	8
BANK ONE CORP	COM	06423A103	457360	11833367	SH	DEF	9
BANK ONE CORP	COM	06423A103	8652	203815	SH	DEF	11
BANK ONE CORP	COM	06423A103	4737	122571	SH	DEF	6
BANK ONE CORP	COM	06423A103	238565	6172440	SH	DEF	7
BANK ONE CORP	COM	06423A103	1135	22000	SH	DEF	13
BANK ONE CORP	COM	06423A103	275	7128	SH	DEF	2
BANK ONE CORP	COM	06423A103	5326	137810	SH	DEF	3
BANK ONE CORP	COM	06423a103	15	400	SH	DEF	4
BANK UTD CORP LITIGATN CONT	RIGHT 99/99/9999	065416117	0	500	SH	DEF	11
BANKNORTH GROUP INC NEW	COM	06646R107	1948	62198	SH	DEF	11
BANKNORTH GROUP INC NEW	COM	06646R107	5378	190575	SH	DEF	1
BANKNORTH GROUP INC NEW	COM	06646R107	3015	106841	SH	DEF	7
BANKNORTH GROUP INC NEW	COM	06646R107	19	690	SH	DEF	10
BANKNORTH GROUP INC NEW	COM	06646R107	150	5300	SH	DEF	3
BANKNORTH GROUP INC NEW	COM	06646R107	42	1500	SH	DEF	6
BANKNORTH GROUP INC NEW	COM	06646R107	45152	1600000	SH	DEF	9
BANNER CORP	COM	06652V109	8	370	SH	DEF	3
BARD C R INC	COM	067383109	4332	61020	SH	DEF	3
BARD C R INC	COM	067383109	1526	19060	SH	DEF	11
BARNES & NOBLE INC	COM	067774109	1695	56880	SH	DEF	11

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

BARNES & NOBLE INC	COM	067774109	8760	344750	SH	DEF	3
BARNES & NOBLE INC	COM	067774109	28746	1131295	SH	DEF	6
BARNES & NOBLE INC	COM	067774109	5	215	SH	DEF	10
BARNES GROUP INC	COM	067806109	47	1800	SH	DEF	10
BARNESANDNOBLE COM INC	CL A	067846105	6	2500	SH	DEF	11
BARR LABS INC	COM	068306109	550	7164	SH	DEF	11
BARR LABS INC	COM	068306109	24	350	SH	DEF	4
BARRA INC	COM	068313105	104	2760	SH	DEF	3
BARRICK GOLD CORP	COM	067901108	66	3498	SH	DEF	10
BARRICK GOLD CORP	COM	067901108	83	4400	SH	DEF	
BARRICK GOLD CORP	COM	067901108	40158	2156340	SH	DEF	13
BARRICK GOLD CORP	COM	067901108	1777	91292	SH	DEF	11
BARRY R G CORP OHIO	COM	068798107	7	1312	SH	DEF	11
BAUSCH & LOMB INC	COM	071707103	180	4070	SH	DEF	2
BAUSCH & LOMB INC	COM	071707103	5	110	SH	DEF	6
BAUSCH & LOMB INC	COM	071707103	161	3346	SH	DEF	11
BAUSCH & LOMB INC	COM	071707103	27261	617460	SH	DEF	3
BAUSCH & LOMB INC	COM	071707103	517	11702	SH	DEF	8
BAXTER INTL INC	COM	071813109	145832	5018300	SH	DEF	7
BAXTER INTL INC	COM	071813109	8298	285545	SH	DEF	2
BAXTER INTL INC	COM	071813109	782	26900	SH	DEF	6
BAXTER INTL INC	CORP UNITS 7%	071813406	2340	33000	SH	DEF	13
BAXTER INTL INC	COM	071813109	271225	9333281	SH	DEF	9
BAXTER INTL INC	COM	071813109	19	644	SH	DEF	4
BAXTER INTL INC	COM	071813109	416	14306	SH	DEF	10
BAXTER INTL INC	COM	071813109	9107	342638	SH	DEF	11
BAXTER INTL INC	CORP UNITS 7%	071813406	866	17518	SH	DEF	11
BAXTER INTL INC	COM	071813109	690	23745	SH	DEF	5
BAXTER INTL INC	COM	071813109	8319	212000	SH	DEF	13
BAXTER INTL INC	COM	071813109	1402	48236	SH	DEF	8
BAXTER INTL INC	COM	071813109	430	14804	SH	DEF	3
BAY VIEW CAP CORP DEL	COM	07262L101	63	10400	SH	DEF	11
BAYCORP HLDGS CORP	COM	072728108	67	4801	SH	DEF	6
BAYER A G	SPONSORED ADR	072730302	96	4470	SH	DEF	2
BB&T CORP	COM	054937107	1560	43442	SH	DEF	2
BB&T CORP	COM	054937107	17502	452589	SH	DEF	11
BB&T CORP	COM	054937107	2	50	SH	DEF	6
BB&T CORP	COM	054937107	92	2569	SH	DEF	10
BB&T CORP	COM	054937107	54	1500	SH	DEF	1
BCE INC	COM	05534B109	1049	48150	SH	DEF	6
BCE INC	COM	05534B109	160	7325	SH	DEF	2
BCE INC	COM	05534B109	56626	2652356	SH	DEF	13
BCE INC	COM	05534B109	48	2141	SH	DEF	11
BCSB BANKCORP INC	COM	054948104	10	600	SH	DEF	11
BE AEROSPACE INC	COM	073302101	1	100	SH	DEF	11
BEA SYS INC	COM	073325102	913	65715	SH	DEF	11
BEA SYS INC	COM	073325102	42	3500	SH	DEF	10
BEACON POWER CORP	COM	073677106	0	347	SH	DEF	11
BEAR STEARNS COS INC	COM	073902108	10	100	SH	DEF	13
BEAR STEARNS COS INC	COM	073902108	700	9364	SH	DEF	5
BEAR STEARNS COS INC	COM	073902108	873	11450	SH	DEF	11
BEAR STEARNS COS INC	COM	073902108	24	321	SH	DEF	10
BEAR STEARNS COS INC	COM	073902108	19459	260080	SH	DEF	6
BEAR STEARNS COS INC	COM	073902108	447	5975	SH	DEF	2
BEARINGPOINT INC	COM	074002106	682	72575	SH	DEF	11
BEARINGPOINT INC	COM	074002106	2102	263379	SH	DEF	6
BEAZER HOMES USA INC	COM	07556Q105	2452	24645	SH	DEF	11
BEAZER HOMES USA INC	COM	07556Q105	4728	56021	SH	DEF	6
BEAZER HOMES USA INC	COM	07556Q105	8839	104730	SH	DEF	3
BECKMAN COULTER INC	COM	075811109	397	8710	SH	DEF	3
BECKMAN COULTER INC	COM	075811109	169	3705	SH	DEF	10
BECKMAN COULTER INC	COM	075811109	2	50	SH	DEF	6

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

BECKMAN COULTER INC	COM	075811109	2257	45457	SH	DEF	11
BECTON DICKINSON & CO	COM	075887109	558	15450	SH	DEF	6
BECTON DICKINSON & CO	COM	075887109	585	16200	SH	DEF	5
BECTON DICKINSON & CO	COM	075887109	36	1000	SH	DEF	2
BECTON DICKINSON & CO	COM	075887109	3241	88647	SH	DEF	11
BECTON DICKINSON & CO	COM	075887109	9812	271640	SH	DEF	3
BED BATH & BEYOND INC	COM	075896100	21	400	SH	DEF	13
BED BATH & BEYOND INC	COM	075896100	38	1000	SH	DEF	4
BED BATH & BEYOND INC	COM	075896100	19	500	SH	DEF	1
BED BATH & BEYOND INC	COM	075896100	1239	29323	SH	DEF	11
BED BATH & BEYOND INC	COM	075896100	5	135	SH	DEF	10
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	3689	142160	SH	DEF	3
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	1862	71743	SH	DEF	8
BEI TECHNOLOGIES INC	COM	05538P104	7	465	SH	DEF	10
BEL FUSE INC	CL B	077347300	4	150	SH	DEF	11
BELLSOUTH CORP	COM	079860102	11	484	SH	DEF	4
BELLSOUTH CORP	COM	079860102	3204	135321	SH	DEF	2
BELLSOUTH CORP	COM	079860102	175	7381	SH	DEF	8
BELLSOUTH CORP	COM	079860102	531	22402	SH	DEF	1
BELLSOUTH CORP	COM	079860102	377	15914	SH	DEF	5
BELLSOUTH CORP	COM	079860102	8154	309937	SH	DEF	11
BELLSOUTH CORP	COM	079860102	451	19039	SH	DEF	10
BELLSOUTH CORP	COM	079860102	8419	355548	SH	DEF	3
BELLSOUTH CORP	COM	079860102	508	21469	SH	DEF	6
BELLSOUTH CORP	COM	079860102	32	1000	SH	DEF	13
BELMONT BANCORP	COM	080162100	16	2808	SH	DEF	11
BELMONT BANCORP	COM	080162100	22	4183	SH	DEF	10
BELO CORP	COM SER A	080555105	1840	75860	SH	DEF	2
BELO CORP	COM SER A	080555105	994	36458	SH	DEF	11
BELO CORP	COM SER A	080555105	26	1060	SH	DEF	6
BEMIS INC	COM	081437105	94	2025	SH	DEF	11
BEMIS INC	COM	081437105	764	17239	SH	DEF	5
BEMIS INC	COM	081437105	2	50	SH	DEF	6
BENCHMARK ELECTRS INC	COM	08160H101	39913	944240	SH	DEF	3
BENIHANA INC	CL A	082047200	736	67830	SH	DEF	6
BERKLEY W R CORP	COM	084423102	19	562	SH	DEF	11
BERKLEY W R CORP	COM	084423102	72	2100	SH	DEF	4
BERKLEY W R CORP	COM	084423102	1028	30020	SH	DEF	3
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	9238	3701	SH	DEF	6
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	18588	7170	SH	DEF	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	4950	66	SH	DEF	10
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3205	1284	SH	DEF	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	559	224	SH	DEF	10
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2490	32	SH	DEF	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	427	171	SH	DEF	1
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	30150	402	SH	DEF	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	15261	6114	SH	DEF	7
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1156	463	SH	DEF	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2269	909	SH	DEF	4
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	300	4	SH	DEF	4
BERRY PETE CO	CL A	085789105	6054	331200	SH	DEF	6
BEST BUY INC	COM	086516101	10	200	SH	DEF	2
BEST BUY INC	COM	086516101	8	160	SH	DEF	3
BEST BUY INC	COM	086516101	3209	50000	SH	DEF	13
BEST BUY INC	COM	086516101	2470	42355	SH	DEF	11
BEVERLY ENTERPRISES INC	COM NEW	087851309	3224	544600	SH	DEF	6
BEVERLY ENTERPRISES INC	COM NEW	087851309	2238	378000	SH	DEF	3
BEVERLY ENTERPRISES INC	COM NEW	087851309	21	3500	SH	DEF	11
BEVERLY ENTERPRISES INC	COM NEW	087851309	109	18387	SH	DEF	8
BG PLC	ADR FIN INST N	055434203	444	19935	SH	DEF	6
BHP BILLITON LTD	SPONSORED ADR	088606108	5892	413273	SH	DEF	6
BIG 5 SPORTING GOODS CORP	COM	08915P101	701	45900	SH	DEF	3

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

BIG LOTS INC	COM	089302103	3	200	SH	DEF	2
BIG LOTS INC	COM	089302103	3764	238050	SH	DEF	7
BIG LOTS INC	COM	089302103	53359	3375000	SH	DEF	9
BINDVIEW DEV CORP	COM	090327107	7	3000	SH	DEF	11
BIO RAD LABS INC	CL A	090572207	31	600	SH	DEF	4
BIO RAD LABS INC	CL A	090572207	77	1500	SH	DEF	3
BIO RAD LABS INC	CL A	090572207	961	18385	SH	DEF	11
BIOENVISION INC	COM	09059N100	10	2000	SH	DEF	11
BIOGEN INC	COM	090597105	705	18500	SH	DEF	3
BIOGEN INC	COM	090597105	764	18887	SH	DEF	11
BIOGEN INC	COM	090597105	948	24869	SH	DEF	8
BIOJECT MED TECH INC	COM NEW	09059T206	1	200	SH	DEF	11
BIOLASE TECHNOLOGY INC	COM	090911108	28	2100	SH	DEF	11
BIOMET INC	COM	090613100	808	24125	SH	DEF	5
BIOMET INC	COM	090613100	5920	176125	SH	DEF	1
BIOMET INC	COM	090613100	18062	537387	SH	DEF	2
BIOMET INC	COM	090613100	93	2787	SH	DEF	10
BIOMET INC	COM	090613100	7106	198152	SH	DEF	11
BIOPURE CORP	CL A	09065H105	31	9100	SH	DEF	11
BIORELIANCE CORP	COM	090951104	5	140	SH	DEF	11
BIOSITE INC	COM	090945106	26	1000	SH	DEF	11
BIOSPHERE MEDICAL INC	COM	09066V103	2	700	SH	DEF	11
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	387	3000	SH	DEF	2
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	39	300	SH	DEF	11
BIOTIME INC	COM	09066L105	0	100	SH	DEF	11
BIOVAIL CORP	COM	09067J109	108	4470	SH	DEF	11
BIOVAIL CORP	COM	09067J109	5	147	SH	DEF	2
BIOVAIL CORP	COM	09067J109	13556	369000	SH	DEF	13
BIOVAIL CORP	COM	09067J109	171	4600	SH	DEF	6
BISYS GROUP INC	COM	055472104	4	300	SH	DEF	10
BISYS GROUP INC	COM	055472104	6590	501120	SH	DEF	6
BISYS GROUP INC	COM	055472104	233	16275	SH	DEF	11
BJ SVCS CO	COM	055482103	89	2720	SH	DEF	11
BJS WHOLESALE CLUB INC	COM	05548J106	1281	49862	SH	DEF	11
BJS WHOLESALE CLUB INC	COM	05548J106	242	12480	SH	DEF	5
BJS WHOLESALE CLUB INC	COM	05548J106	52631	2708145	SH	DEF	6
BLACK & DECKER CORP	COM	091797100	1082	26677	SH	DEF	8
BLACK & DECKER CORP	COM	091797100	138	3400	SH	DEF	3
BLACK & DECKER CORP	COM	091797100	12	300	SH	DEF	4
BLACK & DECKER CORP	COM	091797100	2536	53052	SH	DEF	11
BLACK & DECKER CORP	COM	091797100	31	760	SH	DEF	6
BLACK & DECKER CORP	COM	091797100	47	1150	SH	DEF	10
BLACK & DECKER CORP	COM	091797100	3092	76252	SH	DEF	2
BLACK BOX CORP DEL	COM	091826107	78	1800	SH	DEF	11
BLACK BOX CORP DEL	COM	091826107	7497	188331	SH	DEF	6
BLACK HILLS CORP	COM	092113109	2	50	SH	DEF	10
BLACK HILLS CORP	COM	092113109	19574	634300	SH	DEF	6
BLACK HILLS CORP	COM	092113109	718	22306	SH	DEF	11
BLACK HILLS CORP	COM	092113109	191	6200	SH	DEF	3
BLACKROCK BROAD INVT GRD 200	COM	09247Q106	11	675	SH	DEF	11
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	216	15954	SH	DEF	11
BLACKROCK FL INS MUN INC TR	COM	09250G102	49	3500	SH	DEF	11
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	142	8866	SH	DEF	11
BLACKROCK FLA INVT QUALITY M	COM	09247B109	33	2250	SH	DEF	11
BLACKROCK FLA MUN INCOME TR	SH BEN INT	09248H105	88	6594	SH	DEF	11
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	92	8966	SH	DEF	11
BLACKROCK INC	CL A	09247X101	172	3500	SH	DEF	3
BLACKROCK INCOME OPP TRUST I	COM	092475102	637	58215	SH	DEF	11
BLACKROCK INCOME TR INC	COM	09247F100	305	39575	SH	DEF	11
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	53	3081	SH	DEF	11
BLACKROCK INSD MUN INCOME TR	COM	092479104	647	47403	SH	DEF	11
BLACKROCK INSD MUN TERM TR I	COM	092474105	82	7450	SH	DEF	11

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

BLACKROCK INVT QUALITY MUN T	COM	09247D105	36	2500	SH	DEF	11
BLACKROCK LTD DURATION INC T	COM SHS	09249W101	273	14504	SH	DEF	11
BLACKROCK MD MUNICIPAL BOND	COM	09249L105	64	4457	SH	DEF	11
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	547	39897	SH	DEF	11
BLACKROCK MUN TARGET TERM TR	COM	09247M105	151	13718	SH	DEF	11
BLACKROCK MUNI 2018 TERM TR	COM	09248C106	19	1301	SH	DEF	11
BLACKROCK MUNI INCOME TR II	COM	09249N101	159	11620	SH	DEF	11
BLACKROCK MUNICIPAL BOND TR	COM	09249H104	61	4250	SH	DEF	11
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	32	2245	SH	DEF	11
BLACKROCK NJ INVT QUALITY MU	COM	09247C107	31	2105	SH	DEF	11
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	201	12132	SH	DEF	11
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	313	12750	SH	DEF	11
BLACKROCK STRATEGIC MUN TR	COM	09248T109	29	2000	SH	DEF	11
BLACKROCK VA MUNICIPAL BOND	COM	092481100	15	1000	SH	DEF	11
BLAIR CORP	COM	092828102	7	300	SH	DEF	11
BLAIR CORP	COM	092828102	1874	90100	SH	DEF	6
BLOCK H & R INC	COM	093671105	20995	486560	SH	DEF	3
BLOCK H & R INC	COM	093671105	136	3142	SH	DEF	8
BLOCK H & R INC	COM	093671105	43	1000	SH	DEF	6
BLOCK H & R INC	COM	093671105	678	14400	SH	DEF	11
BLOCK H & R INC	COM	093671105	1182	27404	SH	DEF	2
BLOCK H & R INC	COM	093671105	9	200	SH	DEF	10
BLOCKBUSTER INC	CL A	093679108	18327	872720	SH	DEF	3
BLOCKBUSTER INC	CL A	093679108	137	7100	SH	DEF	11
BLOCKBUSTER INC	CL A	093679108	252	12000	SH	DEF	8
BLUE CHIP VALUE FD INC	COM	095333100	15	2440	SH	DEF	11
BLUE COAT SYSTEMS INC	COM NEW	09534T508	15	910	SH	DEF	11
BLUE RHINO CORP	COM	095811105	1	50	SH	DEF	11
BLUEGREEN CORP	COM	096231105	1539	265400	SH	DEF	6
BLYTH INC	COM	09643P108	19922	737060	SH	DEF	6
BLYTH INC	COM	09643P108	3638	134830	SH	DEF	3
BMC SOFTWARE INC	COM	055921100	284	20400	SH	DEF	3
BMC SOFTWARE INC	COM	055921100	166	9544	SH	DEF	11
BMC SOFTWARE INC	COM	055921100	4	300	SH	DEF	2
BNP RESIDENTIAL PPTYS INC	COM	05564T103	50	4495	SH	DEF	11
BOARDWALK EQUITIES INC	COM	096613104	24	2150	SH	DEF	13
BOB EVANS FARMS INC	COM	096761101	3	100	SH	DEF	2
BOB EVANS FARMS INC	COM	096761101	38	1284	SH	DEF	11
BOB EVANS FARMS INC	COM	096761101	14387	538640	SH	DEF	6
BOEING CO	COM	097023105	71	2065	SH	DEF	10
BOEING CO	COM	097023105	34917	1016159	SH	DEF	6
BOEING CO	COM	097023105	3796	98621	SH	DEF	11
BOEING CO	COM	097023105	2841	82768	SH	DEF	3
BOEING CO	COM	097023105	218	6360	SH	DEF	5
BOEING CO	COM	097023105	979	28524	SH	DEF	2
BOEING CO	COM	097023105	2074	60411	SH	DEF	8
BOISE CASCADE CORP	COM	097383103	150	5358	SH	DEF	11
BOISE CASCADE CORP	COM	097383103	16	590	SH	DEF	6
BOISE CASCADE CORP	COM	097383103	527	19100	SH	DEF	3
BOISE CASCADE CORP	COM	097383103	32	1170	SH	DEF	10
BOK FINL CORP	COM NEW	05561Q201	19	500	SH	DEF	11
BOK FINL CORP	COM NEW	05561Q201	310	8162	SH	DEF	3
BOLT TECHNOLOGY CORP	COM	097698104	28	6540	SH	DEF	11
BOMBAY CO INC	COM	097924104	7	550	SH	DEF	11
BON-TON STORES INC	COM	09776J101	1432	143800	SH	DEF	6
BORDERS GROUP INC	COM	099709107	22924	1211620	SH	DEF	6
BORDERS GROUP INC	COM	099709107	541	28600	SH	DEF	8
BORDERS GROUP INC	COM	099709107	2756	121657	SH	DEF	11
BORDERS GROUP INC	COM	099709107	12823	677730	SH	DEF	3
BORDERS GROUP INC	COM	099709107	305	16100	SH	DEF	2
BORG WARNER INC	COM	099724106	31026	457270	SH	DEF	6
BORG WARNER INC	COM	099724106	39	485	SH	DEF	11

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

BORG WARNER INC	COM	099724106	14576	214820	SH	DEF	3
BOSTON ACOUSTICS INC	COM	100534106	9	825	SH	DEF	11
BOSTON BEER INC	CL A	100557107	5	300	SH	DEF	4
BOSTON BEER INC	CL A	100557107	0	18	SH	DEF	11
BOSTON COMMUNICATIONS GROUP	COM	100582105	9087	908740	SH	DEF	3
BOSTON LIFE SCIENCES INC	COM NEW	100843408	0	200	SH	DEF	11
BOSTON PROPERTIES INC	COM	101121101	3570	82130	SH	DEF	2
BOSTON PROPERTIES INC	COM	101121101	4	100	SH	DEF	3
BOSTON PROPERTIES INC	COM	101121101	884	20347	SH	DEF	8
BOSTON PROPERTIES INC	COM	101121101	85	1910	SH	DEF	11
BOSTON SCIENTIFIC CORP	COM	101137107	313	4900	SH	DEF	5
BOSTON SCIENTIFIC CORP	COM	101137107	1479	23175	SH	DEF	2
BOSTON SCIENTIFIC CORP	COM	101137107	1374	20285	SH	DEF	11
BOSTONFED BANCORP INC	COM	101178101	10	300	SH	DEF	11
BOTTOMLINE TECH DEL INC	COM	101388106	5	700	SH	DEF	11
BOULDER TOTAL RETURN FD INC	COM	101541100	7	500	SH	DEF	11
BOWATER INC	COM	102183100	4	100	SH	DEF	2
BOWATER INC	COM	102183100	89	2185	SH	DEF	11
BOWATER INC	COM	102183100	3783	89370	SH	DEF	6
BOWNE & CO INC	COM	103043105	29	1900	SH	DEF	11
BOWNE & CO INC	COM	103043105	28	1900	SH	DEF	3
BOYD GAMING CORP	COM	103304101	259	16967	SH	DEF	11
BOYDS COLLECTION LTD	COM	103354106	4765	1056500	SH	DEF	6
BOYKIN LODGING CO	COM	103430104	5446	656384	SH	DEF	6
BP PLC	SPONSORED ADR	055622104	1113	26435	SH	DEF	10
BP PLC	SPONSORED ADR	055622104	12715	301614	SH	DEF	6
BP PLC	SPONSORED ADR	055622104	14546	345521	SH	DEF	5
BP PLC	SPONSORED ADR	055622104	20966	498015	SH	DEF	2
BP PLC	SPONSORED ADR	055622104	15962	379151	SH	DEF	1
BP PLC	SPONSORED ADR	055622104	135	2640	SH	DEF	13
BP PLC	SPONSORED ADR	055622104	5	125	SH	DEF	4
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	99	5000	SH	DEF	10
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	77	3700	SH	DEF	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	12943	474960	SH	DEF	3
BRADY CORP	CL A	104674106	3	100	SH	DEF	1
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	18	700	SH	DEF	3
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	26	1000	SH	DEF	10
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	2549	100607	SH	DEF	11
BRANTLEY CAP CORP	COM	105494108	80	8378	SH	DEF	11
BRASCAN CORP	CL A LTD VT SH	10549P606	766	28920	SH	DEF	6
BRASCAN CORP	CL A LTD VT SH	10549P606	10407	411650	SH	DEF	13
BRASCAN CORP	CL A LTD VT SH	10549P606	54	1900	SH	DEF	11
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	7182	187522	SH	DEF	3
BRASS EAGLE INC	COM	10553F106	722	86400	SH	DEF	6
BRAZIL FD INC	COM	105759104	30	1500	SH	DEF	11
BRE PROPERTIES INC	CL A	05564E106	26	800	SH	DEF	1
BRE PROPERTIES INC	CL A	05564E106	1801	54600	SH	DEF	8
BRE PROPERTIES INC	CL A	05564E106	16	500	SH	DEF	2
BRE PROPERTIES INC	CL A	05564E106	394	12179	SH	DEF	11
BRIDGFORD FOODS CORP	COM	108763103	59	8100	SH	DEF	11
BRIGGS & STRATTON CORP	COM	109043109	144	2215	SH	DEF	11
BRIGGS & STRATTON CORP	COM	109043109	793	13500	SH	DEF	3
BRIGHTPOINT INC	COM NEW	109473405	11905	363190	SH	DEF	3
BRIGHTPOINT INC	COM NEW	109473405	12	413	SH	DEF	11
BRILLIANCE CHINA AUTO HLDG L	SPONSORED ADR	10949Q105	645	18800	SH	DEF	3
BRINKER INTL INC	COM	109641100	7	202	SH	DEF	10
BRINKER INTL INC	COM	109641100	8562	256660	SH	DEF	3
BRINKER INTL INC	COM	109641100	253	7951	SH	DEF	11
BRINKS CO	COM	109696104	6444	371200	SH	DEF	6
BRISTOL MYERS SQUIBB CO	COM	110122108	17742	691438	SH	DEF	3
BRISTOL MYERS SQUIBB CO	COM	110122108	1750	68200	SH	DEF	7
BRISTOL MYERS SQUIBB CO	COM	110122108	2192	85438	SH	DEF	8

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

BRISTOL MYERS SQUIBB CO	COM	110122108	7033	274080	SH	DEF	4
BRISTOL MYERS SQUIBB CO	COM	110122108	33499	1304120	SH	DEF	6
BRISTOL MYERS SQUIBB CO	COM	110122108	651	25356	SH	DEF	10
BRISTOL MYERS SQUIBB CO	COM	110122108	4798	186990	SH	DEF	5
BRISTOL MYERS SQUIBB CO	COM	110122108	17678	696824	SH	DEF	11
BRISTOL MYERS SQUIBB CO	COM	110122108	620	17900	SH	DEF	13
BRISTOL MYERS SQUIBB CO	COM	110122108	5087	198258	SH	DEF	2
BRISTOL MYERS SQUIBB CO	COM	110122108	13856	540000	SH	DEF	9
BRISTOL MYERS SQUIBB CO	COM	110122108	734	28600	SH	DEF	1
BRITESMILE INC	COM NEW	110415205	1	41	SH	DEF	11
BRITISH AWYS PLC	ADR 2ND INSTAL	110419306	25	900	SH	DEF	6
BROADBAND HOLDRS TR	DEPOSITRY RCPT	11130P104	37	2800	SH	DEF	11
BROADCOM CORP	CL A	111320107	57	1775	SH	DEF	11
BROADVISION INC	COM NEW	111412607	10	2084	SH	DEF	11
BROCADE COMMUNICATIONS SYS I	COM	111621108	20	3090	SH	DEF	11
BROCADE COMMUNICATIONS SYS I	COM	111621108	2	400	SH	DEF	2
BROOKFIELD PPTYS CORP	COM	112900105	1121	47700	SH	DEF	3
BROOKLINE BANCORP INC DEL	COM	11373M107	178	12024	SH	DEF	11
BROOKLINE BANCORP INC DEL	COM	11373M107	3761	255502	SH	DEF	1
BROOKS AUTOMATION INC	COM	114340102	5	200	SH	DEF	11
BROOKSTONE INC	COM	114537103	496	25200	SH	DEF	3
BROWN & BROWN INC	COM	115236101	80	2625	SH	DEF	11
BROWN & BROWN INC	COM	115236101	4318	140276	SH	DEF	1
BROWN FORMAN CORP	CL A	115637100	198	1800	SH	DEF	13
BROWN FORMAN CORP	CL B	115637209	518	6141	SH	DEF	11
BROWN FORMAN CORP	CL B	115637209	411	5191	SH	DEF	2
BROWN FORMAN CORP	CL A	115637100	111	1371	SH	DEF	2
BROWN SHOE INC NEW	COM	115736100	8645	272700	SH	DEF	6
BROWN SHOE INC NEW	COM	115736100	29	848	SH	DEF	11
BROWN SHOE INC NEW	COM	115736100	11806	372420	SH	DEF	3
BROWN TOM INC	COM NEW	115660201	21	761	SH	DEF	11
BRUNSWICK CORP	COM	117043109	74	2490	SH	DEF	11
BRYN MAWR BK CORP	COM	117665109	67	2800	SH	DEF	11
BSB BANCORP	COM	055652101	55	2000	SH	DEF	4
BT GROUP PLC	ADR	05577E101	36	1180	SH	DEF	2
BUCA INC	COM	117769109	8	1500	SH	DEF	11
BUCA INC	COM	117769109	200	38200	SH	DEF	6
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	546	12626	SH	DEF	11
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	16	400	SH	DEF	4
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	24	600	SH	DEF	2
BUCKLE INC	COM	118440106	7477	388200	SH	DEF	6
BUILDING MATLS HLDG CORP	COM	120113105	2340	178600	SH	DEF	6
BUNGE LIMITED	COM	G16962105	11	420	SH	DEF	11
BURLINGTON COAT FACTORY	COM	121579106	15798	844800	SH	DEF	6
BURLINGTON COAT FACTORY	COM	121579106	7	400	SH	DEF	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	19	660	SH	DEF	10
BURLINGTON NORTHN SANTA FE C	COM	12189T104	35105	1215954	SH	DEF	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	708	24511	SH	DEF	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1200	41574	SH	DEF	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1189	41084	SH	DEF	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1250	43300	SH	DEF	3
BURLINGTON RES INC	COM	122014103	94	1950	SH	DEF	6
BURLINGTON RES INC	COM	122014103	1854	38121	SH	DEF	11
BURLINGTON RES INC	COM	122014103	5	112	SH	DEF	1
BURLINGTON RES INC	COM	122014103	209	4337	SH	DEF	2
BURLINGTON RES INC	COM	122014103	24	500	SH	DEF	10
BUTLER MFG CO DEL	COM	123655102	6	350	SH	DEF	11
C & F FINL CORP	COM	12466Q104	45	1000	SH	DEF	11
C COR NET CORP	COM	125010108	9	1400	SH	DEF	4
C COR NET CORP	COM	125010108	16	1600	SH	DEF	11
C D I CORP	COM	125071100	75	2300	SH	DEF	11
C&D TECHNOLOGIES INC	COM	124661109	2534	133950	SH	DEF	3

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

CABLE DESIGN TECHNOLOGIES CO	COM	126924109	989	123600	SH	DEF	3
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	180	18625	SH	DEF	11
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	53	2632	SH	DEF	11
CABLEVISION SYS CORP	CL A NY CABLVS	12686c109	121	6660	SH	DEF	4
CABOT CORP	COM	127055101	15	540	SH	DEF	6
CABOT CORP	COM	127055101	133	4750	SH	DEF	11
CABOT MICROELECTRONICS CORP	COM	12709p103	9	160	SH	DEF	4
CABOT MICROELECTRONICS CORP	COM	12709P103	4	77	SH	DEF	11
CABOT OIL & GAS CORP	COM	127097103	10	397	SH	DEF	11
CABOT OIL & GAS CORP	COM	127097103	208	8000	SH	DEF	2
CABOT OIL & GAS CORP	COM	127097103	25310	973460	SH	DEF	3
CACHE INC	COM NEW	127150308	5	200	SH	DEF	11
CACI INTL INC	CL A	127190304	188	3804	SH	DEF	11
CACI INTL INC	CL A	127190304	6752	157575	SH	DEF	1
CACI INTL INC	CL A	127190304	23466	547630	SH	DEF	3
CADBURY SCHWEPPEES PLC	ADR	127209302	757	30110	SH	DEF	6
CADBURY SCHWEPPEES PLC	ADR	127209302	615	24520	SH	DEF	2
CADBURY SCHWEPPEES PLC	ADR	127209302	5	200	SH	DEF	10
CADENCE DESIGN SYSTEM INC	COM	127387108	5	350	SH	DEF	6
CADENCE DESIGN SYSTEM INC	COM	127387108	246	16000	SH	DEF	11
CAE INC	COM	124765108	3	668	SH	DEF	11
CAE INC	COM	124765108	601	160000	SH	DEF	13
CAL DIVE INTL INC	COM	127914109	21	1000	SH	DEF	11
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	3126	195346	SH	DEF	11
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	28	1500	SH	DEF	10
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	1104	56323	SH	DEF	11
CALGON CARBON CORP	COM	129603106	8	1300	SH	DEF	11
CALIFORNIA AMPLIFIER INC	COM	129900106	93	18150	SH	DEF	6
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	35	3000	SH	DEF	11
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	1320	115109	SH	DEF	6
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	56	3000	SH	DEF	11
CALIFORNIA WTR SVC GROUP	COM	130788102	71	2600	SH	DEF	11
CALLAWAY GOLF CO	COM	131193104	146	10200	SH	DEF	3
CALLAWAY GOLF CO	COM	131193104	268	16478	SH	DEF	11
CALLAWAY GOLF CO	COM	131193104	6309	442100	SH	DEF	6
CALPINE CORP	COM	131347106	82	16700	SH	DEF	5
CALPINE CORP	COM	131347106	743	161189	SH	DEF	11
CALPINE CORP	COM	131347106	34	7000	SH	DEF	10
CALPINE CORP	COM	131347106	3805	778018	SH	DEF	6
CALPINE CORP	COM	131347106	3	529	SH	DEF	2
CALPINE CORP	COM	131347106	48	8500	SH	DEF	13
CAMBREX CORP	COM	132011107	720	31700	SH	DEF	8
CAMCO FINL CORP	COM	132618109	1022	60142	SH	DEF	6
CAMCO FINL CORP	COM	132618109	2	122	SH	DEF	2
CAMDEN NATL CORP	COM	133034108	1154	39100	SH	DEF	6
CAMDEN NATL CORP	COM	133034108	36	1200	SH	DEF	11
CAMDEN PPTY TR	SH BEN INT	133131102	2005	52166	SH	DEF	8
CAMDEN PPTY TR	SH BEN INT	133131102	51	1325	SH	DEF	10
CAMDEN PPTY TR	SH BEN INT	133131102	1829	46198	SH	DEF	11
CAMECO CORP	COM	13321L108	879	25250	SH	DEF	13
CAMPBELL SOUP CO	COM	134429109	176	6791	SH	DEF	11
CAMPBELL SOUP CO	COM	134429109	3	100	SH	DEF	6
CANADA SOUTHN PETE LTD	LTD VTG SH	135231108	13	2888	SH	DEF	11
CANADIAN NAT RES LTD	COM	136385101	3	78	SH	DEF	11
CANADIAN NAT RES LTD	COM	136385101	70	1700	SH	DEF	3
CANADIAN NAT RES LTD	COM	136385101	21560	528330	SH	DEF	13
CANADIAN NAT RES LTD	COM	136385101	82	2000	SH	DEF	10
CANADIAN NATL RY CO	COM	136375102	52	1000	SH	DEF	2
CANADIAN NATL RY CO	COM	136375102	624	12000	SH	DEF	3
CANADIAN NATL RY CO	COM	136375102	34625	676775	SH	DEF	13
CANADIAN NATL RY CO	COM	136375102	439	7288	SH	DEF	11
CANADIAN PAC RY LTD	COM	13645T100	47	1697	SH	DEF	11

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

CANADIAN PAC RY LTD	COM	13645T100	7	300	SH	DEF	10
CANADIAN PAC RY LTD	COM	13645T100	10832	457240	SH	DEF	13
CANADIAN SUPERIOR ENERGY INC	COM	136644101	1	385	SH	DEF	11
CANDELA CORP	COM	136907102	3748	293010	SH	DEF	3
CANON INC	ADR	138006309	730	14975	SH	DEF	2
CANON INC	ADR	138006309	14	220	SH	DEF	13
CANON INC	ADR	138006309	8397	171368	SH	DEF	6
CANWEST GLOBAL COMMUNICATION	SHS NON VTG	138906300	1	200	SH	DEF	13
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	21389	705200	SH	DEF	3
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	359	11550	SH	DEF	11
CAPITAL BK CORP	COM	139793103	8	500	SH	DEF	11
CAPITAL CITY BK GROUP INC	COM	139674105	37	946	SH	DEF	11
CAPITAL CORP OF THE WEST	COM	140065103	693	21606	SH	DEF	6
CAPITAL CROSSING BK	COM	140071101	9	250	SH	DEF	11
CAPITAL CROSSING BK	COM	140071101	1664	46800	SH	DEF	6
CAPITAL ONE FINL CORP	COM	14040H105	3617	59496	SH	DEF	11
CAPITAL ONE FINL CORP	COM	14040H105	21111	370100	SH	DEF	3
CAPITAL ONE FINL CORP	COM	14040H105	350907	6151950	SH	DEF	9
CAPITAL ONE FINL CORP	COM	14040H105	182294	3195900	SH	DEF	7
CAPITAL ONE FINL CORP	COM	14040H105	94	1647	SH	DEF	2
CAPITAL ONE FINL CORP	COM	14040H105	18	310	SH	DEF	6
CAPITAL ONE FINL CORP	COM	14040H105	959	16806	SH	DEF	10
CAPITAL ONE FINL CORP	COM	14040H105	1711	30000	SH	DEF	
CAPITAL TRUST INC MD	CL A NEW	14052H506	5	250	SH	DEF	11
CAPITOL BANCORP LTD	COM	14056D105	2525	94400	SH	DEF	6
CAPITOL BANCORP LTD	COM	14056D105	348	13000	SH	DEF	3
CAPITOL FED FINL	COM	14057C106	37	1000	SH	DEF	11
CAPSTEAD MTG CORP	COM NO PAR	14067E506	7	550	SH	DEF	11
CAPSTONE TURBINE CORP	COM	14067D102	3	1450	SH	DEF	11
CAPTARIS INC	COM	14071N104	62	11700	SH	DEF	3
CAPTARIS INC	COM	14071N104	6	1000	SH	DEF	11
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	105	14000	SH	DEF	3
CARACO PHARMACEUTICAL LABS L	COM	14075T107	60	6000	SH	DEF	11
CARAUSTAR INDS INC	COM	140909102	4	400	SH	DEF	11
CARDIAC SCIENCE INC	COM NEW	141410209	14	3450	SH	DEF	11
CARDIAC SCIENCE INC	COM NEW	141410209	458	110300	SH	DEF	3
CARDINAL FINL CORP	COM	14149F109	6	794	SH	DEF	11
CARDINAL HEALTH INC	COM	14149Y108	231	3949	SH	DEF	10
CARDINAL HEALTH INC	COM	14149Y108	3593	60543	SH	DEF	11
CARDINAL HEALTH INC	COM	14149Y108	304	5200	SH	DEF	5
CARDINAL HEALTH INC	COM	14149Y108	3603	61700	SH	DEF	3
CARDINAL HEALTH INC	COM	14149Y108	35	600	SH	DEF	1
CARDINAL HEALTH INC	COM	14149Y108	9771	167335	SH	DEF	2
CAREER EDUCATION CORP	COM	141665109	544	12010	SH	DEF	3
CAREER EDUCATION CORP	COM	141665109	162	3028	SH	DEF	11
CAREMARK RX INC	COM	141705103	14	600	SH	DEF	10
CAREMARK RX INC	COM	141705103	5268	233100	SH	DEF	7
CAREMARK RX INC	COM	141705103	10	461	SH	DEF	2
CAREMARK RX INC	COM	141705103	92660	4100000	SH	DEF	9
CAREMARK RX INC	COM	141705103	437	17437	SH	DEF	11
CARLISLE COS INC	COM	142339100	16095	368980	SH	DEF	3
CARLISLE COS INC	COM	142339100	11	200	SH	DEF	11
CARMAX INC	COM	143130102	8534	270844	SH	DEF	11
CARMAX INC	COM	143130102	31	941	SH	DEF	10
CARMAX INC	COM	143130102	1960	60000	SH	DEF	
CARNIVAL CORP	PAIRED CTF	143658300	14639	442746	SH	DEF	6
CARNIVAL CORP	PAIRED CTF	143658300	26	800	SH	DEF	2
CARNIVAL CORP	PAIRED CTF	143658300	170	5160	SH	DEF	10
CARNIVAL CORP	PAIRED CTF	143658300	6701	191954	SH	DEF	11
CARPENTER TECHNOLOGY CORP	COM	144285103	9425	433395	SH	DEF	6
CARRAMERICA RLTY CORP	COM	144418100	5754	191339	SH	DEF	11
CARRAMERICA RLTY CORP	COM	144418100	36	1200	SH	DEF	3

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

CARRAMERICA RLTY CORP	COM	144418100	57	1900	SH	DEF	10
CARREKER CORP	COM	144433109	20	2100	SH	DEF	11
CARRIAGE SVCS INC	COM	143905107	764	226100	SH	DEF	6
CARRIER ACCESS CORP	COM	144460102	2	425	SH	DEF	2
CARRINGTON LABS INC	COM	144525102	15	3500	SH	DEF	2
CARRINGTON LABS INC	COM	144525102	0	12	SH	DEF	11
CARRIZO OIL & CO INC	COM	144577103	26	3600	SH	DEF	6
CARROLLTON BANCORP	COM	145282109	11	630	SH	DEF	10
CARROLLTON BANCORP	COM	145282109	239	13382	SH	DEF	11
CASCADE BANCORP	COM	147154108	4762	280135	SH	DEF	1
CASCADE CORP	COM	147195101	3153	143000	SH	DEF	6
CASCADE CORP	COM	147195101	3050	138340	SH	DEF	3
CASCADE FINL CORP	COM	147272108	445	23800	SH	DEF	1
CASCADE NAT GAS CORP	COM	147339105	10	526	SH	DEF	2
CASH AMER INTL INC	COM	14754D100	15711	957960	SH	DEF	3
CASTLE CONV FD INC	COM	148443104	10	450	SH	DEF	11
CASTLE ENERGY CORP	COM PAR\$0.50N	148449309	45	7500	SH	DEF	11
CATELLUS DEV CORP	COM	149111106	28	1150	SH	DEF	2
CATERPILLAR INC DEL	COM	149123101	34	500	SH	DEF	10
CATERPILLAR INC DEL	COM	149123101	30000	435800	SH	DEF	6
CATERPILLAR INC DEL	COM	149123101	4348	59331	SH	DEF	11
CATERPILLAR INC DEL	COM	149123101	270	2900	SH	DEF	13
CATERPILLAR INC DEL	COM	149123101	190	2755	SH	DEF	2
CATO CORP NEW	CL A	149205106	2285	109655	SH	DEF	6
CATO CORP NEW	CL A	149205106	2	100	SH	DEF	11
CAVALIER HOMES INC	COM	149507105	0	100	SH	DEF	11
CB BANCSHARES INC HAWAII	COM	124785106	49	800	SH	DEF	4
CBL & ASSOC PPTYS INC	COM	124830100	20712	415080	SH	DEF	3
CBL & ASSOC PPTYS INC	COM	124830100	341	6390	SH	DEF	11
CBL & ASSOC PPTYS INC	COM	124830100	14	285	SH	DEF	10
CBRL GROUP INC	COM	12489V106	212	5474	SH	DEF	11
CBRL GROUP INC	COM	12489V106	1714	48200	SH	DEF	3
CCBT FINL COS INC	COM	12500Q102	5	200	SH	DEF	11
CCC INFORMATION SVCS GROUP I	COM	12487Q109	13	780	SH	DEF	11
CCC INFORMATION SVCS GROUP I	COM	12487q109	102	6079	SH	DEF	4
CDN IMPERIAL BK OF COMMERCE	COM	136069101	42793	1052483	SH	DEF	13
CE FRANKLIN LTD	COM	125151100	1077	489500	SH	DEF	
CEC ENTMT INC	COM	125137109	11	225	SH	DEF	11
CEC ENTMT INC	COM	125137109	49786	1269385	SH	DEF	6
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	45	1600	SH	DEF	2
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	411	14467	SH	DEF	11
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	221	7900	SH	DEF	5
CELANESE AG	ORD	D1497A101	4319	130770	SH	DEF	3
CELANESE AG	ORD	D1497A101	3572	107619	SH	DEF	6
CELANESE AG	ORD	D1497A101	0	10	SH	DEF	11
CELESTICA INC	SUB VTG SHS	15101q108	341	21500	SH	DEF	4
CELESTICA INC	SUB VTG SHS	15101Q108	57	4000	SH	DEF	11
CELESTICA INC	SUB VTG SHS	15101Q108	17	1100	SH	DEF	13
CELGENE CORP	COM	151020104	19	450	SH	DEF	11
CELL GENESYS INC	COM	150921104	1707	135700	SH	DEF	7
CELL GENESYS INC	COM	150921104	3	275	SH	DEF	10
CELL GENESYS INC	COM	150921104	8281	644936	SH	DEF	11
CELL GENESYS INC	COM	150921104	26418	2100000	SH	DEF	9
CELL GENESYS INC	COM	150921104	15	1200	SH	DEF	2
CELLSTAR CORP	COM NEW	150925204	19	1580	SH	DEF	11
CELSION CORPORATION	COM	15117N107	5	5500	SH	DEF	11
CEMEX S A	SPON ADR 5 ORD	151290889	25	1000	SH	DEF	10
CENDANT CORP	COM	151313103	53	2850	SH	DEF	10
CENDANT CORP	COM	151313103	10365	554596	SH	DEF	4
CENDANT CORP	COM	151313103	7633	408380	SH	DEF	3
CENDANT CORP	COM	151313103	7791	381338	SH	DEF	11
CENDANT CORP	COM	151313103	5644	302002	SH	DEF	5

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

CENDANT CORP	COM	151313103	69153	3700000	SH	DEF	12
CENDANT CORP	COM	151313103	30	1586	SH	DEF	2
CENDANT CORP	COM	151313103	10730	574100	SH	DEF	7
CENDANT CORP	COM	151313103	5632	301334	SH	DEF	6
CENTENE CORP DEL	COM	15135B101	4	137	SH	DEF	11
CENTERPOINT ENERGY INC	COM	15189T107	196	19978	SH	DEF	11
CENTERPOINT ENERGY INC	COM	15189T107	3	300	SH	DEF	2
CENTERPOINT ENERGY INC	COM	15189T107	26	2840	SH	DEF	6
CENTERPOINT PPTYS TR	COM	151895109	68	1000	SH	DEF	2
CENTERPOINT PPTYS TR	COM	151895109	41	600	SH	DEF	11
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	5740	128500	SH	DEF	6
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	5	100	SH	DEF	11
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	634	14200	SH	DEF	3
CENTEX CORP	COM	152312104	33	340	SH	DEF	11
CENTEX CORP	COM	152312104	78	1000	SH	DEF	4
CENTEX CORP	COM	152312104	55	700	SH	DEF	3
CENTRAL FD CDA LTD	CL A	153501101	15	3000	SH	DEF	11
CENTRAL GARDEN & PET CO	COM	153527106	4285	164500	SH	DEF	6
CENTRAL PKG CORP	COM	154785109	1	80	SH	DEF	2
CENTRAL PKG CORP	COM	154785109	56	4618	SH	DEF	11
CENTRAL SECS CORP	COM	155123102	6	300	SH	DEF	11
CENTRAL VA BANKSHARES INC	COM	155792104	35	1325	SH	DEF	11
CENTRAL VT PUB SVC CORP	COM	155771108	2384	107500	SH	DEF	6
CENTRAL VT PUB SVC CORP	COM	155771108	55	2400	SH	DEF	11
CENTRAL VT PUB SVC CORP	COM	155771108	27	1200	SH	DEF	2
CENTURY ALUM CO	COM	156431108	13822	1267352	SH	DEF	6
CENTURY BUSINESS SVCS INC	COM	156490104	243	58591	SH	DEF	11
CENTURYTEL INC	COM	156700106	9780	288580	SH	DEF	6
CENTURYTEL INC	COM	156700106	5083	142172	SH	DEF	11
CENTURYTEL INC	COM	156700106	31	900	SH	DEF	10
CENTURYTEL INC	COM	156700106	29758	878090	SH	DEF	3
CENTURYTEL INC	COM	156700106	27	800	SH	DEF	2
CEPHALON INC	COM	156708109	143	3053	SH	DEF	11
CEPHEID	COM	15670R107	37	7100	SH	DEF	11
CERADYNE INC	COM	156710105	4	100	SH	DEF	11
CERES GROUP INC	COM	156772105	1864	466100	SH	DEF	6
CERIDIAN CORP NEW	COM	156779100	18	950	SH	DEF	10
CERIDIAN CORP NEW	COM	156779100	55860	3000000	SH	DEF	9
CERIDIAN CORP NEW	COM	156779100	82	4410	SH	DEF	6
CERIDIAN CORP NEW	COM	156779100	3639	195436	SH	DEF	7
CERIDIAN CORP NEW	COM	156779100	273	12978	SH	DEF	11
CERNER CORP	COM	156782104	123	4000	SH	DEF	2
CERNER CORP	COM	156782104	73	1725	SH	DEF	11
CERNER CORP	COM	156782104	2	50	SH	DEF	6
CERTEGY INC	COM	156880106	2	50	SH	DEF	6
CERTEGY INC	COM	156880106	1962	58279	SH	DEF	11
CERTEGY INC	COM	156880106	26	800	SH	DEF	10
CERTEGY INC	COM	156880106	3877	120748	SH	DEF	1
CERUS CORP	COM	157085101	3	600	SH	DEF	11
CERUS CORP	COM	157085101	1	250	SH	DEF	2
CH ENERGY GROUP INC	COM	12541M102	644	14708	SH	DEF	11
CHALONE WINE GROUP LTD	COM	157639105	4	517	SH	DEF	11
CHAMPION ENTERPRISES INC	COM	158496109	2392	376700	SH	DEF	3
CHAMPS ENTMT INC DEL	COM	158787101	6	700	SH	DEF	11
CHARLES & COLVARD LTD	COM	159765106	15	3050	SH	DEF	11
CHARLES RIV LABS INTL INC	COM	159864107	7	241	SH	DEF	2
CHARLES RIV LABS INTL INC	COM	159864107	64	2000	SH	DEF	11
CHARLES RIV LABS INTL INC	COM	159864107	16508	537910	SH	DEF	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	40	3000	SH	DEF	11
CHARMING SHOPPES INC	COM	161133103	87	15255	SH	DEF	4
CHARTER COMMUNICATIONS INC D	CL A	16117M107	66	15342	SH	DEF	11
CHARTER COMMUNICATIONS INC D	CL A	16117M107	4	1000	SH	DEF	2

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

CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	916	47749	SH	DEF	11
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	99	5406	SH	DEF	8
CHARTER ONE FINL INC	COM	160903100	338	11047	SH	DEF	10
CHARTER ONE FINL INC	COM	160903100	9074	296552	SH	DEF	4
CHARTER ONE FINL INC	COM	160903100	2745	85886	SH	DEF	11
CHARTER ONE FINL INC	COM	160903100	21391	699059	SH	DEF	2
CHARTER ONE FINL INC	COM	160903100	66	2160	SH	DEF	6
CHARTER ONE FINL INC	COM	160903100	5068	165632	SH	DEF	5
CHARTWELL DIVD & INCOME FD I	COM	16139P104	59	6246	SH	DEF	11
CHATEAU CMNTYS INC	COM	161726104	362	12162	SH	DEF	2
CHATTEM INC	COM	162456107	8233	598405	SH	DEF	6
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	8	500	SH	DEF	2
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	156	9202	SH	DEF	11
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	1168	126980	SH	DEF	3
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	1	83	SH	DEF	11
CHECKFREE CORP NEW	COM	162813109	1006	50040	SH	DEF	3
CHECKFREE CORP NEW	COM	162813109	1222	44385	SH	DEF	11
CHECKFREE CORP NEW	COM	162813109	10	520	SH	DEF	6
CHECKPOINT SYS INC	COM	162825103	17109	1082860	SH	DEF	3
CHECKPOINT SYS INC	COM	162825103	147	7800	SH	DEF	11
CHEESECAKE FACTORY INC	COM	163072101	79	1990	SH	DEF	11
CHELSEA PPTY GROUP INC	COM	163421100	35228	735450	SH	DEF	3
CHELSEA PPTY GROUP INC	COM	163421100	27	550	SH	DEF	11
CHEMICAL FINL CORP	COM	163731102	8377	270666	SH	DEF	6
CHEMICAL FINL CORP	COM	163731102	15	500	SH	DEF	3
CHEROKEE INC DEL NEW	COM	16444H102	1806	85200	SH	DEF	6
CHESAPEAKE CORP	COM	165159104	73	3008	SH	DEF	11
CHESAPEAKE CORP	COM	165159104	3754	166550	SH	DEF	3
CHESAPEAKE ENERGY CORP	PFD CONV 6.75%	165167503	224	2700	SH	DEF	11
CHESAPEAKE ENERGY CORP	COM	165167107	700	64900	SH	DEF	6
CHESAPEAKE ENERGY CORP	COM	165167107	4927	413034	SH	DEF	11
CHESAPEAKE ENERGY CORP	COM	165167107	64	5954	SH	DEF	10
CHESAPEAKE UTILS CORP	COM	165303108	30	1225	SH	DEF	11
CHEVRONTEXACO CORP	COM	166764100	42136	589655	SH	DEF	6
CHEVRONTEXACO CORP	COM	166764100	12	165	SH	DEF	4
CHEVRONTEXACO CORP	COM	166764100	1027	14373	SH	DEF	10
CHEVRONTEXACO CORP	COM	166764100	5283	73934	SH	DEF	5
CHEVRONTEXACO CORP	COM	166764100	19810	266622	SH	DEF	11
CHEVRONTEXACO CORP	COM	166764100	478	4959	SH	DEF	13
CHEVRONTEXACO CORP	COM	166764100	2009	28110	SH	DEF	1
CHEVRONTEXACO CORP	COM	166764100	21230	297124	SH	DEF	3
CHEVRONTEXACO CORP	COM	166764100	18571	259917	SH	DEF	2
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	43	1600	SH	DEF	3
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	92	1350	SH	DEF	11
CHICOS FAS INC	COM	168615102	4602	150200	SH	DEF	1
CHICOS FAS INC	COM	168615102	95	3100	SH	DEF	2
CHICOS FAS INC	COM	168615102	377	12300	SH	DEF	5
CHICOS FAS INC	COM	168615102	422	11235	SH	DEF	11
CHILE FD INC	COM	168834109	6	391	SH	DEF	11
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	91	7000	SH	DEF	3
CHINA YUCHAI INTL LTD	COM	G21082105	1001	56500	SH	DEF	3
CHINA YUCHAI INTL LTD	COM	G21082105	0	0	SH	DEF	11
CHINADOTCOM CORP	CL A	G2108N109	0	0	SH	DEF	11
CHIPPAC INC	CL A	169657103	8	1000	SH	DEF	11
CHIPPAC INC	CL A	169657103	13652	2317780	SH	DEF	3
CHIQUITA BRANDS INTL INC	COM	170032809	1791	101200	SH	DEF	3
CHIQUITA BRANDS INTL INC	COM	170032809	1	29	SH	DEF	2
CHIQUITA BRANDS INTL INC	COM	170032809	8	407	SH	DEF	11
CHIQUITA BRANDS INTL INC	*W EXP 01/01/200	170032114	27	5704	SH	DEF	11
CHIRON CORP	COM	170040109	243	4685	SH	DEF	4
CHIRON CORP	COM	170040109	1	16	SH	DEF	2
CHIRON CORP	COM	170040109	5135	99100	SH	DEF	3

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

CHIRON CORP	COM	170040109	203	3711	SH	DEF	11
CHITTENDEN CORP	COM	170228100	7	209	SH	DEF	11
CHITTENDEN CORP	COM	170228100	9002	302580	SH	DEF	3
CHOICE HOTELS INTL INC	COM	169905106	39	1350	SH	DEF	2
CHOICE HOTELS INTL INC	COM	169905106	9019	310775	SH	DEF	3
CHOICE HOTELS INTL INC	COM	169905106	96	2900	SH	DEF	11
CHOICEPOINT INC	COM	170388102	35	1050	SH	DEF	10
CHOICEPOINT INC	COM	170388102	395	11271	SH	DEF	11
CHORDIANT SOFTWARE INC	COM	170404107	10	2180	SH	DEF	11
CHROMAVISION MED SYS INC	COM	17111P104	9	8500	SH	DEF	11
CHROMCRAFT REVINGTON INC	COM	171117104	981	79400	SH	DEF	6
CHRONIMED INC	COM	171164106	3	375	SH	DEF	11
CHUBB CORP	CORP UNIT %	171232309	21	750	SH	DEF	11
CHUBB CORP	COM	171232101	1108	16988	SH	DEF	6
CHUBB CORP	COM	171232101	590	9100	SH	DEF	1
CHUBB CORP	COM	171232101	2903	43450	SH	DEF	11
CHUBB CORP	CORP UNIT %	171232309	3956	106000	SH	DEF	13
CHUBB CORP	COM	171232101	1416	21820	SH	DEF	5
CHUBB CORP	COM	171232101	209	3225	SH	DEF	10
CHUBB CORP	COM	171232101	130	2000	SH	DEF	8
CHUBB CORP	COM	171232101	1768	27251	SH	DEF	2
CHUBB CORP	COM	171232101	1213	18700	SH	DEF	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	5025	358700	SH	DEF	6
CHURCH & DWIGHT INC	COM	171340102	19	500	SH	DEF	11
CHURCHILL DOWNS INC	COM	171484108	8	200	SH	DEF	11
CIBER INC	COM	17163B102	213	23112	SH	DEF	11
CIBER INC	COM	17163B102	16876	2220520	SH	DEF	3
CIENA CORP	COM	171779101	4	630	SH	DEF	6
CIENA CORP	COM	171779101	424	66090	SH	DEF	11
CIGNA CORP	COM	125509109	56	1250	SH	DEF	10
CIGNA CORP	COM	125509109	700	12262	SH	DEF	11
CIGNA CORP	COM	125509109	453	10152	SH	DEF	5
CIGNA CORP	COM	125509109	647	14500	SH	DEF	3
CIGNA CORP	COM	125509109	201	4500	SH	DEF	2
CIGNA CORP	COM	125509109	29645	664098	SH	DEF	6
CIGNA HIGH INCOME SHS	SH BEN INT	12551D109	16	5700	SH	DEF	11
CIGNA INVTS SECS INC	COM	17179X106	30	1775	SH	DEF	11
CIM HIGH YIELD SECS	SH BEN INT	125527101	5	1000	SH	DEF	11
CIMA LABS INC	COM	171796105	263	8380	SH	DEF	11
CIMAREX ENERGY CO	COM	171798101	7669	389780	SH	DEF	6
CIMAREX ENERGY CO	COM	171798101	4	212	SH	DEF	11
CIMAREX ENERGY CO	COM	171798101	50	2549	SH	DEF	2
CIMAREX ENERGY CO	COM	171798101	13	683	SH	DEF	10
CINCINNATI BELL INC NEW	COM	171871106	5	1000	SH	DEF	10
CINCINNATI BELL INC NEW	COM	171871106	8748	1718728	SH	DEF	7
CINCINNATI BELL INC NEW	COM	171871106	671	131810	SH	DEF	2
CINCINNATI BELL INC NEW	COM	171871106	76065	14944000	SH	DEF	12
CINCINNATI BELL INC NEW	COM	171871106	61813	12144000	SH	DEF	9
CINCINNATI BELL INC NEW	COM	171871106	143	28069	SH	DEF	11
CINCINNATI BELL INC NEW	COM	171871106	11180	2196400	SH	DEF	3
CINCINNATI BELL INC NEW	COM	171871106	208	40704	SH	DEF	14
CINCINNATI FINL CORP	COM	172062101	139	3466	SH	DEF	10
CINCINNATI FINL CORP	COM	172062101	40	1007	SH	DEF	6
CINCINNATI FINL CORP	COM	172062101	17981	449975	SH	DEF	2
CINCINNATI FINL CORP	COM	172062101	2498	61050	SH	DEF	11
CINERGY CORP	COM	172474108	1047	28527	SH	DEF	2
CINERGY CORP	COM	172474108	1596	43948	SH	DEF	11
CINERGY CORP	COM	172474108	12	330	SH	DEF	6
CINERGY CORP	COM	172474108	102	2775	SH	DEF	10
CINTAS CORP	COM	172908105	20679	561307	SH	DEF	2
CINTAS CORP	COM	172908105	12	240	SH	DEF	13
CINTAS CORP	COM	172908105	535	12531	SH	DEF	11

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

CINTAS CORP	COM	172908105	158	4275	SH	DEF	10
CIRCOR INTL INC	COM	17273K109	10	500	SH	DEF	11
CIRCUIT CITY STORE INC	COM	172737108	3131	328165	SH	DEF	11
CIRCUIT CITY STORE INC	COM	172737108	2	200	SH	DEF	6
CIRCUIT CITY STORE INC	COM	172737108	29	3000	SH	DEF	10
CIRRUS LOGIC INC	COM	172755100	5	895	SH	DEF	4
CISCO SYS INC	COM	17275R102	49310	2517125	SH	DEF	3
CISCO SYS INC	COM	17275R102	825	42104	SH	DEF	10
CISCO SYS INC	COM	17275R102	4846	247395	SH	DEF	6
CISCO SYS INC	COM	17275R102	7961	406400	SH	DEF	5
CISCO SYS INC	COM	17275R102	17756	846326	SH	DEF	11
CISCO SYS INC	COM	17275R102	390	19901	SH	DEF	8
CISCO SYS INC	COM	17275R102	8672	330295	SH	DEF	13
CISCO SYS INC	COM	17275R102	12678	647164	SH	DEF	4
CISCO SYS INC	COM	17275R102	5912	302556	SH	DEF	2
CISCO SYS INC	COM	17275R102	33682	1719347	SH	DEF	1
CIT GROUP INC	COM	125581108	66	2300	SH	DEF	7
CIT GROUP INC	COM	125581108	43140	1500000	SH	DEF	12
CIT GROUP INC	COM	125581108	996	29635	SH	DEF	11
CIT GROUP INC	COM	125581108	23903	831130	SH	DEF	3
CITIBANK WEST FSB SAN FRAN C	CONT LITIG REC	17306J202	0	16	SH	DEF	11
CITIBANK WEST FSB SAN FRAN C	2ND CONT LITIG	17306J301	0	5	SH	DEF	11
CITIGROUP INC	COM	172967101	6470	142170	SH	DEF	5
CITIGROUP INC	COM	172967101	56	1227	SH	DEF	4
CITIGROUP INC	COM	172967101	3538	77740	SH	DEF	10
CITIGROUP INC	COM	172967101	4717	103644	SH	DEF	1
CITIGROUP INC	COM	172967101	6538	143664	SH	DEF	8
CITIGROUP INC	COM	172967101	43894	926035	SH	DEF	11
CITIGROUP INC	COM	172967101	71607	1573059	SH	DEF	6
CITIGROUP INC	COM	172967101	502303	11037194	SH	DEF	9
CITIGROUP INC	COM	172967101	28894	634896	SH	DEF	2
CITIGROUP INC	COM	172967101	263007	5779105	SH	DEF	7
CITIGROUP INC	COM	172967101	6168	100825	SH	DEF	13
CITIGROUP INC	COM	172967101	62747	1378746	SH	DEF	3
CITIGROUP INVTS LN FD INC	COM	17307C107	140	9350	SH	DEF	11
CITIZENS BKG CORP MICH	COM	174420109	40	1369	SH	DEF	11
CITIZENS COMMUNICATIONS CO	COM	17453B101	59	5303	SH	DEF	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	243	19506	SH	DEF	11
CITIZENS FIRST BANCORP INC D	COM	17461R106	7	300	SH	DEF	11
CITIZENS SOUTH BKG CP DEL	COM	176682102	1159	78675	SH	DEF	1
CITIZENS SOUTH BKG CP DEL	COM	176682102	6	389	SH	DEF	11
CITRIX SYS INC	COM	177376100	55	2500	SH	DEF	2
CITRIX SYS INC	COM	177376100	39055	1764780	SH	DEF	3
CITRIX SYS INC	COM	177376100	72	2850	SH	DEF	11
CITRIX SYS INC	COM	177376100	4253	192200	SH	DEF	6
CITY HLDG CO	COM	177835105	12826	386660	SH	DEF	3
CITY HLDG CO	COM	177835105	51	1500	SH	DEF	11
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	1	500	SH	DEF	2
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	2	788	SH	DEF	11
CITY NATL CORP	COM	178566105	8707	170850	SH	DEF	6
CITY NATL CORP	COM	178566105	5249	103000	SH	DEF	3
CITY NATL CORP	COM	178566105	64	1060	SH	DEF	11
CLAIRES STORES INC	COM	179584107	12	300	SH	DEF	11
CLAIRES STORES INC	COM	179584107	32903	983360	SH	DEF	3
CLARCOR INC	COM	179895107	86	2200	SH	DEF	2
CLARCOR INC	COM	179895107	78	2000	SH	DEF	10
CLARCOR INC	COM	179895107	674	16581	SH	DEF	11
CLARK INC	COM	181457102	1401	105000	SH	DEF	6
CLARUS CORP	COM	182707109	2	200	SH	DEF	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	7086	185010	SH	DEF	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1127	27616	SH	DEF	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	170	4450	SH	DEF	10

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

CLEAR CHANNEL COMMUNICATIONS	COM	184502102	115	2994	SH	DEF	2
CLECO CORP NEW	COM	12561W105	16	1000	SH	DEF	1
CLECO CORP NEW	COM	12561W105	28	1700	SH	DEF	10
CLECO CORP NEW	COM	12561W105	2865	171059	SH	DEF	11
CLECO CORP NEW	COM	12561W105	15552	951800	SH	DEF	6
CLEVELAND CLIFFS INC	COM	185896107	57	1916	SH	DEF	11
CLOROX CO DEL	COM	189054109	64	1400	SH	DEF	10
CLOROX CO DEL	COM	189054109	5	100	SH	DEF	4
CLOROX CO DEL	COM	189054109	411	8970	SH	DEF	8
CLOROX CO DEL	COM	189054109	383	8350	SH	DEF	5
CLOROX CO DEL	COM	189054109	3242	71564	SH	DEF	11
CLOROX CO DEL	COM	189054109	64	1400	SH	DEF	2
CLOSURE MED CORP	COM	189093107	5	150	SH	DEF	11
CMGI INC	COM	125750109	31	16570	SH	DEF	11
CMS ENERGY CORP	COM	125896100	74	10000	SH	DEF	
CMS ENERGY CORP	COM	125896100	1386	170629	SH	DEF	11
CNA FINL CORP	COM	126117100	44	2090	SH	DEF	6
CNA FINL CORP	COM	126117100	65	3000	SH	DEF	11
CNET NETWORKS INC	COM	12613R104	45	5500	SH	DEF	11
CNET NETWORKS INC	COM	12613R104	92040	13000000	SH	DEF	9
CNET NETWORKS INC	COM	12613R104	6399	903800	SH	DEF	7
CNF INC	COM	12612W104	12	345	SH	DEF	11
CNF INC	COM	12612W104	5003	156100	SH	DEF	6
CNH GLOBAL N V	SHS NEW	N20935206	95	7111	SH	DEF	11
CNH GLOBAL N V	SHS NEW	N20935206	0	30	SH	DEF	10
COACH INC	COM	189754104	30	856	SH	DEF	11
COACH INC	COM	189754104	33	600	SH	DEF	2
COACH INC	COM	189754104	431	7900	SH	DEF	3
COACH INC	COM	189754104	38	700	SH	DEF	4
COASTAL BANCORP INC	COM	19041P105	1864	58700	SH	DEF	6
COBIZ INC	COM	190897108	1439	89800	SH	DEF	1
COBIZ INC	COM	190897108	12	700	SH	DEF	11
COCA COLA BOTTLING CO CONS	COM	191098102	13	253	SH	DEF	11
COCA COLA CO	COM	191216100	477	11095	SH	DEF	10
COCA COLA CO	COM	191216100	1672	38910	SH	DEF	1
COCA COLA CO	COM	191216100	20136	433964	SH	DEF	11
COCA COLA CO	COM	191216100	582	13554	SH	DEF	5
COCA COLA CO	COM	191216100	10586	246421	SH	DEF	3
COCA COLA CO	COM	191216100	8368	194786	SH	DEF	2
COCA COLA CO	COM	191216100	4825	83170	SH	DEF	13
COCA COLA CO	COM	191216100	47	1066	SH	DEF	6
COCA COLA CO	COM	191216100	333	7757	SH	DEF	4
COCA COLA ENTERPRISES INC	COM	191219104	3	150	SH	DEF	6
COCA COLA ENTERPRISES INC	COM	191219104	1064	52778	SH	DEF	11
COCA COLA ENTERPRISES INC	COM	191219104	57	3000	SH	DEF	10
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	8009	375951	SH	DEF	6
COEUR D ALENE MINES CORP IDA	COM	192108108	42	12100	SH	DEF	11
COEUR D ALENE MINES CORP IDA	COM	192108108	47	15000	SH	DEF	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	88	2400	SH	DEF	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	49	1081	SH	DEF	11
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	36	1000	SH	DEF	4
COGNOS INC	COM	19244C109	5153	168225	SH	DEF	13
COGNOS INC	COM	19244C109	22	650	SH	DEF	11
COHEN & STEERS ADV INC RLTY	COM	19247W102	1419	81492	SH	DEF	11
COHEN & STEERS PREM INC RLTY	COM	19247V104	1557	89532	SH	DEF	11
COHEN & STEERS QUALITY RLTY	COM	19247L106	2581	154190	SH	DEF	11
COHEN & STEERS REIT & PFD IN	COM	19247X100	2122	85291	SH	DEF	11
COHEN & STEERS TOTAL RETURN	COM	19247R103	217	12922	SH	DEF	11
COHERENT INC	COM	192479103	28	1200	SH	DEF	11
COHU INC	COM	192576106	9	450	SH	DEF	10
COHU INC	COM	192576106	2101	107400	SH	DEF	3
COINSTAR INC	COM	19259P300	3	200	SH	DEF	2

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

COINSTAR INC	COM	19259P300	4	275	SH	DEF	11
COINSTAR INC	COM	19259P300	5854	434710	SH	DEF	6
COLE KENNETH PRODTNS INC	CL A	193294105	10082	386150	SH	DEF	3
COLGATE PALMOLIVE CO	COM	194162103	16661	298100	SH	DEF	1
COLGATE PALMOLIVE CO	COM	194162103	9592	171621	SH	DEF	2
COLGATE PALMOLIVE CO	COM	194162103	363	6500	SH	DEF	5
COLGATE PALMOLIVE CO	COM	194162103	3357	60058	SH	DEF	3
COLGATE PALMOLIVE CO	COM	194162103	4245	79817	SH	DEF	11
COLGATE PALMOLIVE CO	COM	194162103	2278	40752	SH	DEF	10
COLGATE PALMOLIVE CO	COM	194162103	214	3828	SH	DEF	8
COLGATE PALMOLIVE CO	COM	194162103	59	1047	SH	DEF	4
COLLAGENEX PHARMACEUTICALS I	COM	19419B100	770	71600	SH	DEF	3
COLLAGENEX PHARMACEUTICALS I	COM	19419B100	10	1000	SH	DEF	11
COLLEGIATE PACIFIC INC	COM NEW	194589206	0	4	SH	DEF	11
COLLEGIATE PACIFIC INC	*W EXP 05/26/200	194589115	0	4	SH	DEF	11
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	2	500	SH	DEF	11
COLLINS INDS INC	COM	194858106	96	25200	SH	DEF	6
COLONIAL BANCGROUP INC	COM	195493309	13	875	SH	DEF	10
COLONIAL BANCGROUP INC	COM	195493309	331	21082	SH	DEF	11
COLONIAL BANCGROUP INC	COM	195493309	12132	840160	SH	DEF	6
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	45	6997	SH	DEF	11
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	144	39500	SH	DEF	11
COLONIAL INTERMARKET INCM TR	SH BEN INT	195762109	26	3000	SH	DEF	11
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	58	5600	SH	DEF	11
COLONIAL MUN INCOME TR	SH BEN INT	195799101	44	7909	SH	DEF	11
COLONIAL PPTYS TR	COM SH BEN INT	195872106	357	9637	SH	DEF	11
COLONIAL PPTYS TR	COM SH BEN INT	195872106	101	2800	SH	DEF	10
COLONIAL PPTYS TR	COM SH BEN INT	195872106	341	9464	SH	DEF	8
COLUMBIA BANCORP	COM	197227101	975	35056	SH	DEF	11
COLUMBIA BANCORP	COM	197227101	2698	100675	SH	DEF	1
COLUMBIA BKG SYS INC	COM	197236102	1320	74820	SH	DEF	3
COLUMBIA BKG SYS INC	COM	197236102	2364	134030	SH	DEF	6
COLUMBIA LABS INC	COM	197779101	1	50	SH	DEF	11
COLUMBIA SPORTSWEAR CO	COM	198516106	15	282	SH	DEF	10
COMCAST CORP NEW	CL A	20030N101	680	16306	SH	DEF	13
COMCAST CORP NEW	CL A SPL	20030N200	171	5760	SH	DEF	4
COMCAST CORP NEW	CL A	20030N101	91	2944	SH	DEF	6
COMCAST CORP NEW	CL A SPL	20030N200	1663	56100	SH	DEF	5
COMCAST CORP NEW	CL A SPL	20030N200	2	58	SH	DEF	6
COMCAST CORP NEW	CL A	20030N101	162	5256	SH	DEF	10
COMCAST CORP NEW	CL A	20030N101	6745	218856	SH	DEF	3
COMCAST CORP NEW	CL A	20030N101	50	1617	SH	DEF	
COMCAST CORP NEW	CL A SPL	20030N200	158	5329	SH	DEF	10
COMCAST CORP NEW	CL A	20030n101	9	291	SH	DEF	4
COMCAST CORP NEW	CL A	20030N101	4760	140325	SH	DEF	11
COMCAST CORP NEW	CL A SPL	20030N200	251	8472	SH	DEF	2
COMCAST CORP NEW	CL A	20030N101	1	32	SH	DEF	1
COMCAST CORP NEW	CL A SPL	20030N200	7511	230270	SH	DEF	11
COMCAST CORP NEW	CL A SPL	20030N200	148	5010	SH	DEF	8
COMCAST CORP NEW	CL A	20030N101	2333	75710	SH	DEF	8
COMCAST CORP NEW	CL A	20030N101	189661	6141879	SH	DEF	7
COMCAST CORP NEW	CL A	20030N101	340931	11040501	SH	DEF	9
COMCAST CORP NEW	CL A	20030N101	2445	79178	SH	DEF	2
COMCAST CORP NEW	CL A	20030N101	9971	323508	SH	DEF	6
COMERICA INC	COM	200340107	96	2058	SH	DEF	2
COMERICA INC	COM	200340107	459	8908	SH	DEF	11
COMERICA INC	COM	200340107	10033	215291	SH	DEF	6
COMERICA INC	COM	200340107	1132	24300	SH	DEF	3
COMERICA INC	COM	200340107	77	1656	SH	DEF	10
COMFORCE CORP	COM	20038K109	0	3	SH	DEF	11
COMFORT SYS USA INC	COM	199908104	95	25000	SH	DEF	6
COMFORT SYS USA INC	COM	199908104	24	5900	SH	DEF	11

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

COMMERCE BANCORP INC NJ	COM	200519106	14	300	SH	DEF	4
COMMERCE BANCORP INC NJ	COM	200519106	28134	587230	SH	DEF	3
COMMERCE BANCORP INC NJ	COM	200519106	413	8537	SH	DEF	11
COMMERCE BANCSHARES INC	COM	200525103	5809	132779	SH	DEF	1
COMMERCE BANCSHARES INC	COM	200525103	198	4136	SH	DEF	11
COMMERCE BANCSHARES INC	COM	200525103	2	52	SH	DEF	6
COMMERCE GROUP INC MASS	COM	200641108	24895	655810	SH	DEF	6
COMMERCE ONE INC DEL	COM NEW	200693208	8	3810	SH	DEF	11
COMMERCIAL FEDERAL CORPORATI	COM	201647104	40	1550	SH	DEF	11
COMMERCIAL FEDERAL CORPORATI	COM	201647104	23120	949500	SH	DEF	6
COMMERCIAL NET LEASE RLTY IN	COM	202218103	130	7626	SH	DEF	10
COMMERCIAL NET LEASE RLTY IN	COM	202218103	1900	110459	SH	DEF	11
COMMONWEALTH TEL ENTERPRISES	COM	203349105	5346	133255	SH	DEF	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1575	39260	SH	DEF	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	624	15314	SH	DEF	11
COMMONWEALTH TEL ENTERPRISES	COM	203349105	14843	369966	SH	DEF	4
COMMSCOPE INC	COM	203372107	508	32803	SH	DEF	11
COMMUNITY BK NORTHN VA	COM	203566104	60	3614	SH	DEF	11
COMMUNITY BK SYS INC	COM	203607106	15528	352065	SH	DEF	6
COMMUNITY BKS INC MILLERSBUR	COM	203628102	91	2609	SH	DEF	11
COMMUNITY FIRST BANKSHARES I	COM	203902101	2686	100900	SH	DEF	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	20	920	SH	DEF	6
COMMUNITY INVS BANCORP INC	COM	203719109	424	30000	SH	DEF	11
COMMUNITY TR BANCORP INC	COM	204149108	3470	119356	SH	DEF	6
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	16923	465800	SH	DEF	3
COMPANIA ANONIMA NACIONAL TEL	SPON ADR D	204421101	0	0	SH	DEF	2
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	5544	140100	SH	DEF	3
COMPANIA DE TELECOMUNICS CHI	SPON ADR NEW	204449300	3469	272100	SH	DEF	3
COMPASS BANCSHARES INC	COM	20449H109	179	5150	SH	DEF	10
COMPASS BANCSHARES INC	COM	20449H109	2759	73022	SH	DEF	11
COMPASS BANCSHARES INC	COM	20449H109	41	1180	SH	DEF	6
COMPEX TECHNOLOGIES INC	COM	204513105	970	126800	SH	DEF	6
COMPUCOM SYS INC	COM	204780100	2	300	SH	DEF	11
COMPUCOM SYS INC	COM	204780100	2116	499109	SH	DEF	6
COMPUCREDIT CORP	COM	20478N100	12999	742800	SH	DEF	3
COMPUGEN LTD	ORD	M25722105	237	50700	SH	DEF	11
COMPUTER ASSOC INTL INC	COM	204912109	17184	657977	SH	DEF	6
COMPUTER ASSOC INTL INC	COM	204912109	7833	300000	SH	DEF	9
COMPUTER ASSOC INTL INC	COM	204912109	52220	2000000	SH	DEF	12
COMPUTER ASSOC INTL INC	COM	204912109	10836	460722	SH	DEF	11
COMPUTER ASSOC INTL INC	COM	204912109	15533	594900	SH	DEF	3
COMPUTER ASSOC INTL INC	COM	204912109	8344	319580	SH	DEF	5
COMPUTER ASSOC INTL INC	COM	204912109	95	3625	SH	DEF	10
COMPUTER ASSOC INTL INC	COM	204912109	524	20055	SH	DEF	8
COMPUTER ASSOC INTL INC	COM	204912109	18152	695226	SH	DEF	4
COMPUTER NETWORK TECHNOLOGY	COM	204925101	11595	1335800	SH	DEF	3
COMPUTER SCIENCES CORP	COM	205363104	9876	262862	SH	DEF	1
COMPUTER SCIENCES CORP	COM	205363104	3133	79081	SH	DEF	11
COMPUTER SCIENCES CORP	COM	205363104	37	975	SH	DEF	10
COMPUTER SCIENCES CORP	COM	205363104	25521	679290	SH	DEF	6
COMPUTER SCIENCES CORP	COM	205363104	15	400	SH	DEF	3
COMPUWARE CORP	COM	205638109	189	33691	SH	DEF	11
COMPUWARE CORP	COM	205638109	75	14000	SH	DEF	5
COMPUWARE CORP	COM	205638109	2	400	SH	DEF	3
COMPUWARE CORP	COM	205638109	14	2600	SH	DEF	6
COMSTOCK RES INC	COM NEW	205768203	6283	470300	SH	DEF	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	2661	111350	SH	DEF	3
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	2	100	SH	DEF	13
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	2359	130784	SH	DEF	11
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	8636	576920	SH	DEF	6
CONAGRA FOODS INC	COM	205887102	8981	421439	SH	DEF	6
CONAGRA FOODS INC	COM	205887102	1555	73190	SH	DEF	8

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

CONAGRA FOODS INC	COM	205887102	49	2325	SH	DEF	10
CONAGRA FOODS INC	COM	205887102	3216	134919	SH	DEF	11
CONAGRA FOODS INC	COM	205887102	4	200	SH	DEF	3
CONAGRA FOODS INC	COM	205887102	198	9300	SH	DEF	2
CONAGRA FOODS INC	COM	205887102	64	3000	SH	DEF	1
CONCORD COMMUNICATIONS INC	COM	206186108	857	65750	SH	DEF	3
CONCORD EFS INC	COM	206197105	5	400	SH	DEF	1
CONCORD EFS INC	COM	206197105	4	300	SH	DEF	3
CONCORD EFS INC	COM	206197105	311	29075	SH	DEF	11
CONCORD EFS INC	COM	206197105	4	270	SH	DEF	6
CONCORD EFS INC	COM	206197105	109	8000	SH	DEF	10
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	106	4000	SH	DEF	11
CONCUR TECHNOLOGIES INC	COM	206708109	19	1700	SH	DEF	11
CONCURRENT COMPUTER CORP NEW	COM	206710204	1	300	SH	DEF	11
CONEXANT SYSTEMS INC	COM	207142100	13014	2299360	SH	DEF	3
CONEXANT SYSTEMS INC	COM	207142100	44	7554	SH	DEF	11
CONMED CORP	COM	207410101	8528	413160	SH	DEF	3
CONMED CORP	COM	207410101	825	39972	SH	DEF	6
CONMED CORP	COM	207410101	351	17000	SH	DEF	8
CONNECTICUT WTR SVC INC	COM	207797101	15	519	SH	DEF	11
CONNETICS CORP	COM	208192104	7	400	SH	DEF	11
CONOCOPHILLIPS	COM	20825C104	51334	936899	SH	DEF	6
CONOCOPHILLIPS	COM	20825C104	2982	52182	SH	DEF	11
CONOCOPHILLIPS	COM	20825C104	2576	47052	SH	DEF	2
CONOCOPHILLIPS	COM	20825C104	66	1202	SH	DEF	10
CONOCOPHILLIPS	COM	20825C104	2145	39178	SH	DEF	5
CONOCOPHILLIPS	COM	20825C104	2473	45170	SH	DEF	3
CONOLOG CORP	COM PAR.01 NEW	208254805	0	25	SH	DEF	11
CONSECO INC	*W EXP 09/10/200	208464123	0	46	SH	DEF	11
CONSECO INC	COM NEW	208464883	392	19230	SH	DEF	11
CONSECO INC	COM NEW	208464883	3542	194395	SH	DEF	6
CONSECO STRATEGIC INCOME FD	SH BEN INT	20847A102	37	3477	SH	DEF	11
CONSOL ENERGY INC	COM	20854P109	-320	-14740	SH	DEF	11
CONSOLIDATED EDISON INC	COM	209115104	33	808	SH	DEF	10
CONSOLIDATED EDISON INC	COM	209115104	882	21797	SH	DEF	11
CONSOLIDATED EDISON INC	COM	209115104	90	2200	SH	DEF	6
CONSOLIDATED EDISON INC	COM	209115104	16	400	SH	DEF	2
CONSOLIDATED GRAPHICS INC	COM	209341106	3456	135890	SH	DEF	3
CONSOLIDATED TOMOKA LD CO	COM	210226106	101	3410	SH	DEF	11
CONSTELLATION BRANDS INC	CL A	21036P108	34	1100	SH	DEF	
CONSTELLATION BRANDS INC	CL B	21036P207	473	15500	SH	DEF	8
CONSTELLATION BRANDS INC	CL A	21036P108	628	20030	SH	DEF	11
CONSTELLATION ENERGY GROUP I	COM	210371100	435	12160	SH	DEF	5
CONSTELLATION ENERGY GROUP I	COM	210371100	90	2528	SH	DEF	10
CONSTELLATION ENERGY GROUP I	COM	210371100	27	750	SH	DEF	2
CONSTELLATION ENERGY GROUP I	COM	210371100	9244	258350	SH	DEF	3
CONSTELLATION ENERGY GROUP I	COM	210371100	160	4480	SH	DEF	8
CONSTELLATION ENERGY GROUP I	COM	210371100	2670	73947	SH	DEF	6
CONSTELLATION ENERGY GROUP I	COM	210371100	3345	91975	SH	DEF	11
CONSUMER PORTFOLIO SVCS INC	COM	210502100	3	1000	SH	DEF	11
CONTINENTAL AIRLS INC	CL B	210795308	18	940	SH	DEF	11
CONVERA CORP	CL A	211919105	6	1500	SH	DEF	11
CONVERGYS CORP	COM	212485106	14122	770025	SH	DEF	2
CONVERGYS CORP	COM	212485106	197	12236	SH	DEF	11
CONVERGYS CORP	COM	212485106	4	200	SH	DEF	3
CONVERGYS CORP	COM	212485106	324	17690	SH	DEF	6
CONVERGYS CORP	COM	212485106	150	8200	SH	DEF	10
COOPER CAMERON CORP	COM	216640102	9	200	SH	DEF	10
COOPER CAMERON CORP	COM	216640102	227	5300	SH	DEF	11
COOPER COS INC	COM NEW	216648402	6	150	SH	DEF	2
COOPER COS INC	COM NEW	216648402	4414	108310	SH	DEF	3
COOPER COS INC	COM NEW	216648402	20	459	SH	DEF	11

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

COOPER INDS LTD	CL A	G24182100	560	11650	SH	DEF	5
COOPER INDS LTD	CL A	G24182100	352	7150	SH	DEF	6
COOPER INDS LTD	CL A	G24182100	41	850	SH	DEF	10
COOPER INDS LTD	CL A	G24182100	2088	39475	SH	DEF	11
COOPER INDS LTD	CL A	G24182100	86	1800	SH	DEF	2
COOPER INDS LTD	CL A	G24182100	6152	127900	SH	DEF	6
COOPER TIRE & RUBR CO	COM	216831107	342	17395	SH	DEF	11
COOPER TIRE & RUBR CO	COM	216831107	19644	1237800	SH	DEF	6
COOPERATIVE BANKSHARES INC	COM	216844100	14	600	SH	DEF	11
COORS ADOLPH CO	CL B	217016104	6434	119680	SH	DEF	3
COORS ADOLPH CO	CL B	217016104	192	3431	SH	DEF	11
COORS ADOLPH CO	CL B	217016104	6	120	SH	DEF	10
COORS ADOLPH CO	CL B	217016104	9368	174250	SH	DEF	6
COPPER MTN NETWORKS INC	COM NEW	217510205	6	775	SH	DEF	11
CORE LABORATORIES N V	COM	N22717107	70	5000	SH	DEF	
CORE LABORATORIES N V	COM	N22717107	6	400	SH	DEF	4
CORINTHIAN COLLEGES INC	COM	218868107	37	600	SH	DEF	11
CORIXA CORP	COM	21887F100	32	5280	SH	DEF	11
CORN PRODS INTL INC	COM	219023108	4	134	SH	DEF	10
CORN PRODS INTL INC	COM	219023108	72	2276	SH	DEF	2
CORN PRODS INTL INC	COM	219023108	13929	437340	SH	DEF	3
CORN PRODS INTL INC	COM	219023108	137	4034	SH	DEF	11
CORNERSTONE BANCORP INC	COM	218925105	182	8286	SH	DEF	8
CORNERSTONE RLTY INCOME TR I	COM	21922V102	3	316	SH	DEF	11
CORNERSTONE STRATEGIC VALUE	COM	21924B104	8	1000	SH	DEF	11
CORNERSTONE TOTAL RTRN FD IN	COM	21924U102	238	14925	SH	DEF	11
CORNING INC	COM	219350105	107	11400	SH	DEF	1
CORNING INC	COM	219350105	689	73120	SH	DEF	2
CORNING INC	COM	219350105	3419	311403	SH	DEF	11
CORNING INC	COM	219350105	43	4538	SH	DEF	10
CORNING INC	COM	219350105	1144	121410	SH	DEF	5
CORNING INC	COM	219350105	10218	1085866	SH	DEF	6
CORPORATE EXECUTIVE BRD CO	COM	21988R102	40	775	SH	DEF	11
CORPORATE HIGH YIELD FD INC	COM	219914108	67	7187	SH	DEF	11
CORPORATE HIGH YIELD FD V IN	COM	219931102	6	400	SH	DEF	11
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	847	43795	SH	DEF	11
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	352	19000	SH	DEF	10
CORRECTIONAL SVCS CORP	COM	219921103	238	103200	SH	DEF	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	47	1900	SH	DEF	3
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	4	173	SH	DEF	11
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	30755	1239329	SH	DEF	6
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	47	13810	SH	DEF	11
CORUS BANKSHARES INC	COM	220873103	38320	715231	SH	DEF	6
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	1640	94200	SH	DEF	13
CORVIS CORP	COM	221009103	48	33535	SH	DEF	11
COST PLUS INC CALIF	COM	221485105	311	8400	SH	DEF	5
COSTCO WHSL CORP NEW	COM	22160K105	4402	124459	SH	DEF	11
COSTCO WHSL CORP NEW	COM	22160K105	384	12365	SH	DEF	2
COSTCO WHSL CORP NEW	COM	22160K105	137	4400	SH	DEF	10
COSTCO WHSL CORP NEW	COM	22160K105	178	5743	SH	DEF	8
COSTCO WHSL CORP NEW	COM	22160K105	642	20600	SH	DEF	5
COTT CORP QUE	COM	22163N106	58525	2500000	SH	DEF	12
COTT CORP QUE	COM	22163N106	1196	45898	SH	DEF	11
COTTON STS LIFE INS CO	COM	221774102	451	44837	SH	DEF	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	261	3340	SH	DEF	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	235	3000	SH	DEF	10
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1150	10943	SH	DEF	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	24899	318070	SH	DEF	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	63	800	SH	DEF	4
COUNTRYWIDE FINANCIAL CORP	COM	222372104	250	3200	SH	DEF	5
COURIER CORP	COM	222660102	263	4800	SH	DEF	11
COUSINS PPTYS INC	COM	222795106	19	700	SH	DEF	2

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

COVANCE INC	COM	222816100	69	2650	SH	DEF	11
COVANSYS CORP	COM	22281W103	161	16620	SH	DEF	11
COVANSYS CORP	COM	22281W103	291	46950	SH	DEF	
COVENTRY HEALTH CARE INC	COM	222862104	11878	225220	SH	DEF	3
COVENTRY HEALTH CARE INC	COM	222862104	223	4078	SH	DEF	11
COX COMMUNICATIONS INC NEW	CL A	224044107	462	13560	SH	DEF	11
COX COMMUNICATIONS INC NEW	CL A	224044107	6	200	SH	DEF	2
COX COMMUNICATIONS INC NEW	CL A	224044107	2	72	SH	DEF	6
COX COMMUNICATIONS INC NEW	CL A	224044107	71	2250	SH	DEF	10
CP SHIPS LTD	COM	22409V102	47	2499	SH	DEF	11
CP SHIPS LTD	COM	22409V102	37	1768	SH	DEF	13
CPAC INC	COM	126145101	342	56100	SH	DEF	6
CPI AEROSTRUCTURES INC	COM NEW	125919308	133	11980	SH	DEF	11
CPI CORP	COM	125902106	55	3000	SH	DEF	6
CRANE CO	COM	224399105	29	1015	SH	DEF	11
CRANE CO	COM	224399105	4708	201120	SH	DEF	6
CRAWFORD & CO	CL A	224633206	997	143075	SH	DEF	6
CREATIVE TECHNOLOGY LTD	ORD	Y1775U107	13	1200	SH	DEF	11
CREDENCE SYS CORP	COM	225302108	4	242	SH	DEF	11
CREDIT ACCEP CORP MICH	COM	225310101	545	48200	SH	DEF	6
CREDIT SUISSE ASSET MGMT INC	COM	224916106	59	13148	SH	DEF	11
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	8850	268800	SH	DEF	6
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	72	15099	SH	DEF	11
CREE INC	COM	225447101	55	3082	SH	DEF	11
CREE INC	COM	225447101	58	3140	SH	DEF	4
CRESCENT REAL ESTATE EQUITIE	COM	225756105	5460	374565	SH	DEF	6
CRESCENT REAL ESTATE EQUITIE	COM	225756105	256	16655	SH	DEF	11
CRIIMI MAE INC	COM NEW	226603504	6	536	SH	DEF	11
CRITICAL PATH INC	COM NEW	22674V506	3	828	SH	DEF	11
CROMPTON CORP	COM	227116100	5	800	SH	DEF	10
CROMPTON CORP	COM	227116100	4	800	SH	DEF	11
CROSS A T CO	CL A	227478104	20	3300	SH	DEF	11
CROSS CTRY HEALTHCARE INC	COM	227483104	4648	331979	SH	DEF	6
CROSS TIMBERS RTY TR	TR UNIT	22757R109	34	1357	SH	DEF	11
CROSS TIMBERS RTY TR	TR UNIT	22757R109	48	2265	SH	DEF	1
CROSSROADS SYS INC	COM	22765D100	0	75	SH	DEF	11
CROSSTEX ENERGY L P	COM	22765U102	84	2000	SH	DEF	11
CROWN CASTLE INTL CORP	COM	228227104	56	4415	SH	DEF	11
CROWN HOLDINGS INC	COM	228368106	190	24050	SH	DEF	11
CROWN HOLDINGS INC	COM	228368106	31644	4642750	SH	DEF	6
CROWN MEDIA HLDGS INC	CL A	228411104	21	2400	SH	DEF	11
CSG SYS INTL INC	COM	126349109	15595	1053000	SH	DEF	6
CSK AUTO CORP	COM	125965103	14619	948040	SH	DEF	3
CSP INC	COM	126389105	5	933	SH	DEF	11
CSS INDS INC	COM	125906107	149	5800	SH	DEF	6
CSX CORP	COM	126408103	16403	560790	SH	DEF	6
CSX CORP	COM	126408103	9	300	SH	DEF	3
CSX CORP	COM	126408103	1545	48546	SH	DEF	11
CSX CORP	COM	126408103	133	4556	SH	DEF	10
CSX CORP	COM	126408103	758	25930	SH	DEF	2
CSX CORP	COM	126408103	555	18975	SH	DEF	5
CT COMMUNICATIONS INC	COM NEW	126426402	8	600	SH	DEF	11
CTS CORP	COM	126501105	18	1660	SH	DEF	11
CTS CORP	COM	126501105	1405	114100	SH	DEF	3
CTS CORP	COM	126501105	1	100	SH	DEF	2
CUBIC CORP	COM	229669106	10	355	SH	DEF	11
CUBIST PHARMACEUTICALS INC	COM	229678107	7	600	SH	DEF	11
CULLEN FROST BANKERS INC	COM	229899109	36938	992150	SH	DEF	3
CULLEN FROST BANKERS INC	COM	229899109	2164	58125	SH	DEF	1
CULLEN FROST BANKERS INC	COM	229899109	74	1975	SH	DEF	10
CULLEN FROST BANKERS INC	COM	229899109	672	17328	SH	DEF	11
CULP INC	COM	230215105	1212	131700	SH	DEF	6

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

CUMMINS INC	COM	231021106	5842	131480	SH	DEF	6
CUMMINS INC	COM	231021106	753	15890	SH	DEF	11
CUNO INC	COM	126583103	1	20	SH	DEF	11
CURAGEN CORP	COM	23126R101	11	1870	SH	DEF	11
CURATIVE HEALTH SRVCS INC	COM	23126W100	1	75	SH	DEF	11
CURATIVE HEALTH SRVCS INC	COM	23126W100	2672	150200	SH	DEF	6
CURIS INC	COM	231269101	0	15	SH	DEF	4
CURIS INC	COM	231269101	0	35	SH	DEF	11
CURTISS WRIGHT CORP	COM	231561101	1	12	SH	DEF	3
CURTISS WRIGHT CORP	COM	231561101	15	200	SH	DEF	11
CURTISS WRIGHT CORP	CL B	231561408	85	1151	SH	DEF	11
CUTTER & BUCK INC	COM	232217109	11	1500	SH	DEF	11
CV THERAPEUTICS INC	COM	126667104	13	600	SH	DEF	2
CVB FINL CORP	COM	126600105	0	0	SH	DEF	11
CVF TECHNOLOGIES CORP	COM	12660F102	3	9000	SH	DEF	11
CVS CORP	COM	126650100	5799	186700	SH	DEF	3
CVS CORP	COM	126650100	51	1640	SH	DEF	10
CVS CORP	COM	126650100	2937	94556	SH	DEF	2
CVS CORP	COM	126650100	5453	130000	SH	DEF	13
CVS CORP	COM	126650100	1810	58290	SH	DEF	5
CVS CORP	COM	126650100	5185	147394	SH	DEF	11
CVS CORP	COM	126650100	2324	74837	SH	DEF	8
CVS CORP	COM	126650100	5	150	SH	DEF	6
CYANOTECH CORP	COM NEW	232437202	2	3100	SH	DEF	11
CYBERGUARD CORP	COM	231910100	5	520	SH	DEF	3
CYBERGUARD CORP	COM	231910100	580	67000	SH	DEF	11
CYBERONICS INC	COM	23251P102	42	1350	SH	DEF	2
CYBERONICS INC	COM	23251P102	8	300	SH	DEF	11
CYMER INC	COM	232572107	46	1000	SH	DEF	11
CYPRESS SEMICONDUCTOR CORP	COM	232806109	115	5360	SH	DEF	11
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2	100	SH	DEF	2
CYSIVE INC	COM	23281T108	0	150	SH	DEF	11
CYTEC INDS INC	COM	232820100	57	1619	SH	DEF	11
CYTEC INDS INC	COM	232820100	84	2300	SH	DEF	6
CYTOGEN CORP	COM NEW	232824300	6	550	SH	DEF	11
CYTRX CORP	COM NEW	232828301	11	5000	SH	DEF	11
CYTYC CORP	COM	232946103	323	24977	SH	DEF	11
CYTYC CORP	COM	232946103	2526	168270	SH	DEF	3
D & E COMMUNICATIONS INC	COM	232860106	11	800	SH	DEF	11
D & K HEALTHCARE RES INC	COM	232861104	2044	145367	SH	DEF	6
D R HORTON INC	COM	23331A109	370	11300	SH	DEF	5
D R HORTON INC	COM	23331A109	62	1551	SH	DEF	11
D R HORTON INC	COM	23331A109	9783	299170	SH	DEF	3
DADE BEHRING HLDGS INC	COM	23342J206	2544	90060	SH	DEF	3
DAIMLERCHRYSLER AG	ORD	D1668R123	550	14887	SH	DEF	11
DAIMLERCHRYSLER AG	ORD	D1668R123	126	3600	SH	DEF	2
DAIMLERCHRYSLER AG	ORD	D1668R123	368	10490	SH	DEF	8
DAKTRONICS INC	COM	234264109	4643	290190	SH	DEF	3
DAN RIV INC GA	CL A	235774106	224	113000	SH	DEF	6
DANA CORP	COM	235811106	10741	696100	SH	DEF	6
DANA CORP	COM	235811106	94	5750	SH	DEF	11
DANA CORP	COM	235811106	30	1950	SH	DEF	3
DANAHER CORP DEL	COM	235851102	81	1095	SH	DEF	10
DANAHER CORP DEL	COM	235851102	1415	17075	SH	DEF	11
DANAHER CORP DEL	COM	235851102	1034	14000	SH	DEF	3
DANAHER CORP DEL	COM	235851102	30	400	SH	DEF	4
DARDEN RESTAURANTS INC	COM	237194105	4	200	SH	DEF	6
DARDEN RESTAURANTS INC	COM	237194105	54	2583	SH	DEF	11
DARDEN RESTAURANTS INC	COM	237194105	76	4002	SH	DEF	2
DATAMIRROR CORP	COM	237926100	634	60100	SH	DEF	13
DATASCOPE CORP	COM	238113104	11	350	SH	DEF	10
DATASCOPE CORP	COM	238113104	290	8700	SH	DEF	11

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

DATASTREAM SYS INC	COM	238124101	4	500	SH	DEF	11
DATAWATCH CORP	COM NEW	237917208	9	1170	SH	DEF	1
DAVE & BUSTERS INC	COM	23833N104	24	2304	SH	DEF	2
DAVE & BUSTERS INC	COM	23833N104	1958	190110	SH	DEF	3
DAVITA INC	COM	23918K108	5	150	SH	DEF	11
DEAN FOODS CO NEW	COM	242370104	768	24750	SH	DEF	8
DEAN FOODS CO NEW	COM	242370104	145	4797	SH	DEF	11
DEB SHOPS INC	COM	242728103	9313	505949	SH	DEF	6
DEBT STRATEGIES FD INC NEW	COM	24276Q109	67	9750	SH	DEF	11
DECKERS OUTDOOR CORP	COM	243537107	438	43750	SH	DEF	6
DEERE & CO	COM	244199105	1777	29308	SH	DEF	11
DEERE & CO	COM	244199105	1880	35073	SH	DEF	6
DEERE & CO	COM	244199105	375	7028	SH	DEF	2
DEERE & CO	COM	244199105	11	200	SH	DEF	10
DEL MONTE FOODS CO	COM	24522p103	3	357	SH	DEF	4
DEL MONTE FOODS CO	COM	24522P103	4	448	SH	DEF	10
DEL MONTE FOODS CO	COM	24522P103	1240	130344	SH	DEF	11
DEL MONTE FOODS CO	COM	24522P103	56460	6456330	SH	DEF	6
DEL MONTE FOODS CO	COM	24522P103	182	20916	SH	DEF	2
DELAWARE INV GLBL DIV & INC	COM	245916101	13	1136	SH	DEF	11
DELAWARE INVTS DIV & INCOME	COM	245915103	388	33313	SH	DEF	11
DELICATH SYS INC	COM	24661P104	6	5600	SH	DEF	11
DELL INC	COM	24702R101	9390	280966	SH	DEF	3
DELL INC	COM	24702r101	93	2786	SH	DEF	4
DELL INC	COM	24702R101	1028	30770	SH	DEF	10
DELL INC	COM	24702R101	21339	639096	SH	DEF	2
DELL INC	COM	24702R101	11062	306261	SH	DEF	11
DELL INC	COM	24702R101	5	100	SH	DEF	13
DELL INC	COM	24702R101	8348	250000	SH	DEF	9
DELL INC	COM	24702R101	1133	33912	SH	DEF	8
DELPHI CORP	COM	247126105	6	682	SH	DEF	2
DELPHI CORP	COM	247126105	50	5499	SH	DEF	6
DELPHI CORP	COM	247126105	4	424	SH	DEF	10
DELPHI CORP	COM	247126105	5	500	SH	DEF	3
DELPHI CORP	COM	247126105	854	96008	SH	DEF	11
DELPHI FINL GROUP INC	CL A	247131105	5	90	SH	DEF	11
DELPHI FINL GROUP INC	CL A	247131105	9929	213433	SH	DEF	3
DELPHI FINL GROUP INC	CL A	247131105	3554	76400	SH	DEF	6
DELTA & PINE LD CO	COM	247357106	13283	574892	SH	DEF	6
DELTA AIR LINES INC DEL	COM	247361108	73	5602	SH	DEF	11
DELTA AIR LINES INC DEL	COM	247361108	5622	422425	SH	DEF	6
DELTA AIR LINES INC DEL	COM	247361108	27	2018	SH	DEF	2
DELTA FINANCIAL CORP	COM	247918105	97	15100	SH	DEF	2
DELTA NAT GAS INC	COM	247748106	7	300	SH	DEF	11
DELTATHREE INC	COM	24783N102	4	2200	SH	DEF	11
DELTIC TIMBER CORP	COM	247850100	30	1044	SH	DEF	11
DELUXE CORP	COM	248019101	44	1085	SH	DEF	11
DELUXE CORP	COM	248019101	1670	41600	SH	DEF	6
DENBURY RES INC	COM NEW	247916208	28	2300	SH	DEF	
DENBURY RES INC	COM NEW	247916208	2509	203030	SH	DEF	3
DENDREON CORP	COM	24823Q107	35	4000	SH	DEF	2
DENDREON CORP	COM	24823Q107	179	21200	SH	DEF	11
DENDRITE INTL INC	COM	248239105	3761	247770	SH	DEF	3
DENISON INTERNATIONAL PLC	SPONSORED ADR	248335101	63	3000	SH	DEF	
DENTSPLY INTL INC NEW	COM	249030107	53	1200	SH	DEF	11
DEPARTMENT 56 INC	COM	249509100	2101	165400	SH	DEF	6
DEPARTMENT 56 INC	COM	249509100	116	9100	SH	DEF	3
DESCARTES SYS GROUP INC	COM	249906108	1	200	SH	DEF	13
DEUTSCHE BANK AG NAMEN	ORD	D18190898	13	200	SH	DEF	11
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	9	650	SH	DEF	2
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	38	2586	SH	DEF	6
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	30	1000	SH	DEF	10

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

DEVELOPERS DIVERSIFIED RLTY	COM	251591103	3741	125230	SH	DEF	3
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	59	2057	SH	DEF	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	21	700	SH	DEF	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	12331	412825	SH	DEF	1
DEVON ENERGY CORP NEW	COM	25179M103	10	200	SH	DEF	3
DEVON ENERGY CORP NEW	COM	25179M103	40	828	SH	DEF	
DEVON ENERGY CORP NEW	COM	25179M103	6988	145000	SH	DEF	9
DEVON ENERGY CORP NEW	COM	25179M103	56	1164	SH	DEF	10
DEVON ENERGY CORP NEW	COM	25179M103	27976	580530	SH	DEF	6
DEVON ENERGY CORP NEW	COM	25179M103	5773	119800	SH	DEF	1
DEVON ENERGY CORP NEW	COM	25179M103	1420	29274	SH	DEF	11
DEVON ENERGY CORP NEW	COM	25179M103	5	96	SH	DEF	2
DEVRY INC DEL	COM	251893103	22	950	SH	DEF	10
DEVRY INC DEL	COM	251893103	2050	86650	SH	DEF	3
DEVRY INC DEL	COM	251893103	1092	45000	SH	DEF	11
DEVRY INC DEL	COM	251893103	43250	1828000	SH	DEF	9
DEVRY INC DEL	COM	251893103	12	500	SH	DEF	2
DEVRY INC DEL	COM	251893103	2856	120700	SH	DEF	7
DIAGEO P L C	SPON ADR NEW	25243Q205	22	500	SH	DEF	10
DIAGNOSTIC PRODS CORP	COM	252450101	73	1800	SH	DEF	11
DIAL CORP NEW	COM	25247D101	77	3207	SH	DEF	11
DIAL CORP NEW	COM	25247D101	26	1200	SH	DEF	3
DIAL CORP NEW	COM	25247D101	3850	178126	SH	DEF	6
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	335	18166	SH	DEF	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	23	1220	SH	DEF	6
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	4	200	SH	DEF	10
DIAMONDCLUSTER INTL INC	CL A	25278P106	257	28850	SH	DEF	11
DIAMONDS TR	UNIT SER 1	252787106	1063	10855	SH	DEF	11
DICKS SPORTING GOODS INC	COM	253393102	9	200	SH	DEF	11
DIEBOLD INC	COM	253651103	3	50	SH	DEF	6
DIEBOLD INC	COM	253651103	101	2000	SH	DEF	8
DIEBOLD INC	COM	253651103	86	1700	SH	DEF	10
DIEBOLD INC	COM	253651103	3239	56757	SH	DEF	11
DIEBOLD INC	COM	253651103	5772	113957	SH	DEF	1
DIEBOLD INC	COM	253651103	428	8450	SH	DEF	2
DIGENE CORP	COM	253752109	12	350	SH	DEF	11
DIGITAL ANGEL CORP	COM	253830103	0	150	SH	DEF	11
DIGITAL INSIGHT CORP	COM	25385P106	10791	542280	SH	DEF	3
DIGITAL INSIGHT CORP	COM	25385P106	16	770	SH	DEF	11
DIGITAL RIV INC	COM	25388B104	27458	1003230	SH	DEF	3
DILLARDS INC	CL A	254067101	13969	999220	SH	DEF	6
DILLARDS INC	CL A	254067101	2	100	SH	DEF	11
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	2575	SH	DEF	11
DIME CMNTY BANCSHARES	COM	253922108	13822	600960	SH	DEF	3
DIMON INC	COM	254394109	12	1650	SH	DEF	11
DIMON INC	COM	254394109	5401	782700	SH	DEF	6
DIODES INC	COM	254543101	4092	198760	SH	DEF	3
DIONEX CORP	COM	254546104	17	400	SH	DEF	11
DIONEX CORP	COM	254546104	530	13460	SH	DEF	3
DIRECT GEN CORP	COM	25456W204	9	300	SH	DEF	11
DIRECT INSITE CORP	COM NEW	25457C207	0	1	SH	DEF	11
DIRECT INSITE CORP	COM NEW	25457C207	0	240	SH	DEF	2
DISNEY WALT CO	COM DISNEY	254687106	8420	417437	SH	DEF	4
DISNEY WALT CO	COM DISNEY	254687106	4330	159400	SH	DEF	13
DISNEY WALT CO	COM DISNEY	254687106	5109	253295	SH	DEF	3
DISNEY WALT CO	COM DISNEY	254687106	5966	295764	SH	DEF	5
DISNEY WALT CO	COM DISNEY	254687106	23800	1174489	SH	DEF	6
DISNEY WALT CO	COM DISNEY	254687106	7126	353296	SH	DEF	2
DISNEY WALT CO	COM DISNEY	254687106	2325	115276	SH	DEF	8
DISNEY WALT CO	COM DISNEY	254687106	2464	122188	SH	DEF	1
DISNEY WALT CO	COM DISNEY	254687106	465	23044	SH	DEF	10
DISNEY WALT CO	COM DISNEY	254687106	16529	730078	SH	DEF	11

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

DISTRIBUCION Y SERVICIO D&S	SPONSORED ADR	254753106	4128	243100	SH	DEF	3
DITECH COMMUNICATIONS CORP	COM	25500M103	1809	206470	SH	DEF	3
DITECH COMMUNICATIONS CORP	COM	25500M103	7	850	SH	DEF	10
DJ ORTHOPEDICS INC	COM	23325G104	442	31700	SH	DEF	3
DNP SELECT INCOME FD	COM	23325P104	1252	122381	SH	DEF	11
DOCUCORP INTL INC	COM	255911109	1	100	SH	DEF	11
DOCUMENTUM INC	COM	256159104	6	200	SH	DEF	11
DOLLAR GEN CORP	COM	256669102	3401	170050	SH	DEF	3
DOLLAR GEN CORP	COM	256669102	114	5725	SH	DEF	10
DOLLAR GEN CORP	COM	256669102	3009	133909	SH	DEF	11
DOLLAR TREE STORES INC	COM	256747106	60	1800	SH	DEF	4
DOLLAR TREE STORES INC	COM	256747106	744	19495	SH	DEF	11
DOMINION HOMES INC	COM	257386102	1091	42000	SH	DEF	6
DOMINION HOMES INC	COM	257386102	213	8200	SH	DEF	3
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	54	1900	SH	DEF	11
DOMINION RES INC VA NEW	COM	25746U109	7	121	SH	DEF	6
DOMINION RES INC VA NEW	COM	25746U109	2223	35910	SH	DEF	10
DOMINION RES INC VA NEW	COM	25746U109	129	2090	SH	DEF	2
DOMINION RES INC VA NEW	COM	25746U109	4519	73361	SH	DEF	11
DOMINION RES INC VA NEW	COM	25746U109	218	3518	SH	DEF	1
DOMINION RES INC VA NEW	COM	25746U109	546	8813	SH	DEF	5
DOMTAR INC	COM	257561100	4267	379600	SH	DEF	6
DOMTAR INC	COM	257561100	10641	960200	SH	DEF	13
DONALDSON INC	COM	257651109	1403	24515	SH	DEF	11
DONALDSON INC	COM	257651109	992	18400	SH	DEF	2
DONALDSON INC	COM	257651109	120	2225	SH	DEF	10
DONEGAL GROUP INC	CL A	257701201	871	56978	SH	DEF	6
DONEGAL GROUP INC	CL B	257701300	322	22480	SH	DEF	6
DONNELLEY R R & SONS CO	COM	257867101	236	9500	SH	DEF	2
DONNELLEY R R & SONS CO	COM	257867101	9244	371695	SH	DEF	6
DONNELLEY R R & SONS CO	COM	257867101	4880	187705	SH	DEF	11
DONNELLEY R R & SONS CO	COM	257867101	52	2100	SH	DEF	10
DORAL FINL CORP	COM	25811P100	16278	346350	SH	DEF	3
DORCHESTER MINERALS LP	COM UNIT	25820R105	3	162	SH	DEF	11
DOREL INDS INC	CL B SUB VTG	25822C205	526	18200	SH	DEF	13
DOT HILL SYS CORP	COM	25848T109	519	37700	SH	DEF	3
DOUBLECLICK INC	COM	258609304	13	1549	SH	DEF	11
DOVER CORP	COM	260003108	506	14300	SH	DEF	10
DOVER CORP	COM	260003108	10441	295186	SH	DEF	2
DOVER CORP	COM	260003108	2392	61297	SH	DEF	11
DOVER CORP	COM	260003108	895	25300	SH	DEF	5
DOVER DOWNS GAMING & ENTMT I	COM	260095104	1400	170300	SH	DEF	6
DOVER DOWNS GAMING & ENTMT I	COM	260095104	11	1174	SH	DEF	11
DOVER MOTORSPORTS INC	COM	260174107	5	1378	SH	DEF	11
DOW CHEM CO	COM	260543103	4096	125868	SH	DEF	3
DOW CHEM CO	COM	260543103	284	8740	SH	DEF	10
DOW CHEM CO	COM	260543103	1521	46753	SH	DEF	2
DOW CHEM CO	COM	260543103	6929	212930	SH	DEF	6
DOW CHEM CO	COM	260543103	7151	189720	SH	DEF	11
DOW CHEM CO	COM	260543103	361	11082	SH	DEF	5
DOW CHEM CO	COM	260543103	3410	77600	SH	DEF	13
DOW JONES & CO INC	COM	260561105	68	1430	SH	DEF	2
DOW JONES & CO INC	COM	260561105	330	6359	SH	DEF	11
DOW JONES & CO INC	COM	260561105	1349	28500	SH	DEF	8
DOWNEY FINL CORP	COM	261018105	24608	526600	SH	DEF	6
DOWNEY FINL CORP	COM	261018105	1061	22700	SH	DEF	3
DPL INC	COM	233293109	13986	815500	SH	DEF	6
DPL INC	COM	233293109	66	3850	SH	DEF	10
DPL INC	COM	233293109	349	19156	SH	DEF	11
DPL INC	COM	233293109	7	400	SH	DEF	3
DPL INC	COM	233293109	1051	61291	SH	DEF	2
DPL INC	COM	233293109	1400	81605	SH	DEF	8

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

DRESS BARN INC	COM	261570105	8405	610700	SH	DEF	6
DREW INDS INC	COM NEW	26168L205	376	20300	SH	DEF	6
DREXLER TECHNOLOGY CORP	COM	261876106	9	600	SH	DEF	11
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	26	333	SH	DEF	11
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	288	55511	SH	DEF	11
DREYFUS MUN INCOME INC	COM	26201R102	56	5850	SH	DEF	11
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	209	23917	SH	DEF	11
DREYFUS STRATEGIC MUN INC	COM	261932107	422	44076	SH	DEF	11
DRIL-QUIP INC	COM	262037104	60	4000	SH	DEF	11
DRS TECHNOLOGIES INC	COM	23330X100	24	1000	SH	DEF	2
DRS TECHNOLOGIES INC	COM	23330X100	4	175	SH	DEF	10
DSP GROUP INC	COM	23332B106	7	300	SH	DEF	10
DSP GROUP INC	COM	23332B106	3608	144800	SH	DEF	3
DSP GROUP INC	COM	23332B106	7	300	SH	DEF	11
DST SYS INC DEL	COM	233326107	6	160	SH	DEF	6
DST SYS INC DEL	COM	233326107	1205	31860	SH	DEF	11
DTE ENERGY CO	COM	233331107	18	500	SH	DEF	10
DTE ENERGY CO	COM	233331107	61	1650	SH	DEF	6
DTE ENERGY CO	COM	233331107	238	6464	SH	DEF	11
DTE ENERGY CO	COM	233331107	137	3705	SH	DEF	2
DU PONT E I DE NEMOURS & CO	COM	263534109	13871	346700	SH	DEF	6
DU PONT E I DE NEMOURS & CO	COM	263534109	1494	37360	SH	DEF	1
DU PONT E I DE NEMOURS & CO	COM	263534109	499	12483	SH	DEF	10
DU PONT E I DE NEMOURS & CO	COM	263534109	8108	200696	SH	DEF	11
DU PONT E I DE NEMOURS & CO	COM	263534109	3455	63955	SH	DEF	13
DU PONT E I DE NEMOURS & CO	COM	263534109	4756	118871	SH	DEF	5
DU PONT E I DE NEMOURS & CO	COM	263534109	1159	28963	SH	DEF	2
DU PONT E I DE NEMOURS & CO	COM	263534109	1637	40920	SH	DEF	8
DU PONT E I DE NEMOURS & CO	COM	263534109	6953	173789	SH	DEF	4
DU PONT E I DE NEMOURS & CO	COM	263534109	4626	115619	SH	DEF	3
DUANE READE INC	COM	263578106	3	175	SH	DEF	10
DUANE READE INC	COM	263578106	614	38500	SH	DEF	6
DUANE READE INC	COM	263578106	21	1500	SH	DEF	11
DUCKWALL-ALCO STORES INC NEW	COM	264142100	641	44800	SH	DEF	6
DUCOMMUN INC DEL	COM	264147109	2003	122900	SH	DEF	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	574	39257	SH	DEF	11
DUKE ENERGY CORP	COM	264399106	1362	76500	SH	DEF	3
DUKE ENERGY CORP	COM	264399106	3384	190000	SH	DEF	9
DUKE ENERGY CORP	COM	264399106	2187	122802	SH	DEF	2
DUKE ENERGY CORP	COM	264399106	355	19911	SH	DEF	8
DUKE ENERGY CORP	COM	264399106	4655	256468	SH	DEF	11
DUKE ENERGY CORP	COM	264399106	3952	221901	SH	DEF	6
DUKE ENERGY CORP	COM	264399106	437	24525	SH	DEF	4
DUKE ENERGY CORP	COM	264399106	24	1332	SH	DEF	10
DUKE REALTY CORP	COM NEW	264411505	2341	79963	SH	DEF	11
DUKE REALTY CORP	COM NEW	264411505	2032	69600	SH	DEF	2
DUKE REALTY CORP	COM NEW	264411505	80	2750	SH	DEF	10
DUN & BRADSTREET CORP DEL NE	COM	26483E100	54	1159	SH	DEF	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	31	750	SH	DEF	10
DUN & BRADSTREET CORP DEL NE	COM	26483E100	32976	793830	SH	DEF	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	160	3863	SH	DEF	2
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	1903	199928	SH	DEF	6
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	2635	276770	SH	DEF	3
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	10	1000	SH	DEF	11
DURATEK INC	COM	26658Q102	221	25603	SH	DEF	6
DURATEK INC	COM	26658Q102	8	900	SH	DEF	11
DURECT CORP	COM	266605104	13	6000	SH	DEF	11
DUSA PHARMACEUTICALS INC	COM	266898105	2	400	SH	DEF	2
DUSA PHARMACEUTICALS INC	COM	266898105	2	300	SH	DEF	11
DYAX CORP	COM	26746E103	2	500	SH	DEF	11
DYCOM INDS INC	COM	267475101	39355	1918772	SH	DEF	6
DYCOM INDS INC	COM	267475101	8	400	SH	DEF	10

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

DYCOM INDS INC	COM	267475101	6	300	SH	DEF	11
DYNEGY INC NEW	CL A	26816Q101	111	27663	SH	DEF	11
DYNEGY INC NEW	CL A	26816Q101	679	188500	SH	DEF	6
DYNEX CAP INC	PFD CV C 9.73%	26817Q407	47	1500	SH	DEF	2
DYNEX CAP INC	COM NEW	26817Q506	13	2475	SH	DEF	11
E M C CORP MASS	COM	268648102	763	60435	SH	DEF	5
E M C CORP MASS	COM	268648102	70	5555	SH	DEF	10
E M C CORP MASS	COM	268648102	89	7050	SH	DEF	4
E M C CORP MASS	COM	268648102	4390	317165	SH	DEF	11
E M C CORP MASS	COM	268648102	276	21825	SH	DEF	2
E M C CORP MASS	COM	268648102	4685	370930	SH	DEF	3
E M C CORP MASS	COM	268648102	101	4999	SH	DEF	8
E TRADE GROUP INC	COM	269246104	10147	1095800	SH	DEF	9
E TRADE GROUP INC	COM	269246104	31094	3339159	SH	DEF	6
E TRADE GROUP INC	COM	269246104	1887	203800	SH	DEF	7
E TRADE GROUP INC	COM	269246104	773	83500	SH	DEF	3
E TRADE GROUP INC	COM	269246104	604	58685	SH	DEF	11
EAGLE BANCORP INC MD	COM	268948106	477	27450	SH	DEF	11
EARTHLINK INC	COM	270321102	532	64700	SH	DEF	3
EARTHLINK INC	COM	270321102	1	100	SH	DEF	1
EARTHLINK INC	COM	270321102	84	9189	SH	DEF	11
EAST WEST BANCORP INC	COM	27579R104	2212	51740	SH	DEF	3
EAST WEST BANCORP INC	COM	27579R104	6054	141625	SH	DEF	1
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	891	37485	SH	DEF	11
EASTERN CO	COM	276317104	557	38000	SH	DEF	6
EASTERN VA BANKSHARES INC	COM	277196101	4100	128616	SH	DEF	11
EASTGROUP PPTY INC	COM	277276101	74	2550	SH	DEF	11
EASTMAN CHEM CO	COM	277432100	8218	245307	SH	DEF	6
EASTMAN CHEM CO	COM	277432100	7	216	SH	DEF	4
EASTMAN CHEM CO	COM	277432100	551	16988	SH	DEF	11
EASTMAN CHEM CO	COM	277432100	9	267	SH	DEF	2
EASTMAN CHEM CO	COM	277432100	1	30	SH	DEF	1
EASTMAN KODAK CO	COM	277461109	3	120	SH	DEF	1
EASTMAN KODAK CO	COM	277461109	616	21800	SH	DEF	13
EASTMAN KODAK CO	COM	277461109	737	35177	SH	DEF	2
EASTMAN KODAK CO	COM	277461109	7788	371900	SH	DEF	6
EASTMAN KODAK CO	COM	277461109	192787	9206650	SH	DEF	7
EASTMAN KODAK CO	COM	277461109	392860	18761225	SH	DEF	9
EASTMAN KODAK CO	COM	277461109	132	6284	SH	DEF	10
EASTMAN KODAK CO	COM	277461109	245	11709	SH	DEF	8
EASTMAN KODAK CO	COM	277461109	6954	284638	SH	DEF	11
EATON CORP	COM	278058102	3	30	SH	DEF	6
EATON CORP	COM	278058102	272	2711	SH	DEF	11
EATON CORP	COM	278058102	4715	53200	SH	DEF	3
EATON CORP	COM	278058102	244	2750	SH	DEF	2
EATON VANCE CORP	COM NON VTG	278265103	827	23700	SH	DEF	11
EATON VANCE FL MUNI INCOME T	SH BEN INT	27826B100	51	3400	SH	DEF	11
EATON VANCE INS MUN BD FD	COM	27827X101	386	28109	SH	DEF	11
EATON VANCE INS PA MUN BD FD	COM	27828W102	33	2200	SH	DEF	11
EATON VANCE LTD DUR INCOME F	COM	27828H105	964	51291	SH	DEF	11
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	42	2730	SH	DEF	11
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	27	1800	SH	DEF	11
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	84	9203	SH	DEF	11
EBAY INC	COM	278642103	1244	22246	SH	DEF	11
EBAY INC	COM	278642103	99143	1852790	SH	DEF	9
EBAY INC	COM	278642103	50546	944600	SH	DEF	7
EBAY INC	COM	278642103	32	600	SH	DEF	1
EBAY INC	COM	278642103	7	100	SH	DEF	13
EBAY INC	COM	278642103	260	4850	SH	DEF	5
EBAY INC	COM	278642103	287	5350	SH	DEF	8
EBAY INC	COM	278642103	75	1400	SH	DEF	4
EBAY INC	COM	278642103	43	800	SH	DEF	10

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

ECHELON CORP	COM	27874N105	282	21700	SH	DEF	11
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	372	9700	SH	DEF	3
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	240	6268	SH	DEF	11
ECI TELECOM LTD	ORD	268258100	1	200	SH	DEF	11
ECLIPSYS CORP	COM	278856109	113	9527	SH	DEF	11
ECOLAB INC	COM	278865100	1568	58298	SH	DEF	11
ECOLAB INC	COM	278865100	17	500	SH	DEF	13
ECOLAB INC	COM	278865100	10	400	SH	DEF	2
ECOLAB INC	COM	278865100	165	6540	SH	DEF	10
EDELBROCK CORP	COM	279434104	262	23750	SH	DEF	6
EDGAR ONLINE INC	COM	279765101	2	1000	SH	DEF	11
EDISON INTL	COM	281020107	7642	400085	SH	DEF	6
EDISON INTL	COM	281020107	95	4812	SH	DEF	11
EDISON INTL	COM	281020107	11403	597000	SH	DEF	3
EDISON INTL	COM	281020107	145	7600	SH	DEF	8
EDO CORP	COM	281347104	78	3500	SH	DEF	11
EDUCATION MGMT CORP	COM	28139t101	64	1100	SH	DEF	4
EDWARDS AG INC	COM	281760108	27	710	SH	DEF	6
EDWARDS AG INC	COM	281760108	293	7238	SH	DEF	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	4	160	SH	DEF	10
EDWARDS LIFESCIENCES CORP	COM	28176E108	-393	-13549	SH	DEF	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	45	1660	SH	DEF	3
EGAIN COMMUNICATIONS	COM NEW	28225C806	0	10	SH	DEF	11
EL PASO CORP	DBCV	2/2 28336LAC3	857851	199500000	PRN	DEF	14
EL PASO CORP	COM	28336L109		20	SH	DEF	1
EL PASO CORP	COM	28336L109	486	66550	SH	DEF	2
EL PASO CORP	COM	28336L109	585	79686	SH	DEF	11
EL PASO CORP	COM	28336L109	8963	1228279	SH	DEF	6
EL PASO ELEC CO	COM NEW	283677854	9569	825433	SH	DEF	6
EL PASO ELEC CO	COM NEW	283677854	738	60818	SH	DEF	11
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	3	100	SH	DEF	11
ELAN PLC	ADR	284131208	5	1000	SH	DEF	10
ELBIT SYS LTD	ORD	M3760D101	5	300	SH	DEF	10
ELBIT SYS LTD	ORD	M3760D101	4	200	SH	DEF	11
ELDORADO GOLD CORP NEW	COM	284902103	896	342900	SH	DEF	13
ELECTRO SCIENTIFIC INDS	COM	285229100	229	9325	SH	DEF	11
ELECTROGLAS INC	COM	285324109	2	500	SH	DEF	11
ELECTRONIC ARTS INC	COM	285512109	46	500	SH	DEF	4
ELECTRONIC ARTS INC	COM	285512109	1514	16425	SH	DEF	1
ELECTRONIC ARTS INC	COM	285512109	4610	50011	SH	DEF	10
ELECTRONIC ARTS INC	COM	285512109	322	3255	SH	DEF	11
ELECTRONIC ARTS INC	COM	285512109	28	300	SH	DEF	2
ELECTRONIC DATA SYS NEW	COM	285661104	6570	306282	SH	DEF	11
ELECTRONIC DATA SYS NEW	COM	285661104	16	810	SH	DEF	2
ELECTRONIC DATA SYS NEW	COM	285661104	6526	322380	SH	DEF	6
ELECTRONIC DATA SYS NEW	COM	285661104	582	28800	SH	DEF	3
ELECTRONIC DATA SYS NEW	COM	285661104	70	3490	SH	DEF	10
ELECTRONIC DATA SYS NEW	COM	285661104		16	SH	DEF	1
ELECTRONIC DATA SYS NEW	COM	285661104	8080	400000	SH	DEF	9
ELECTRONIC DATA SYS NEW	COM	285661104	2576	127500	SH	DEF	7
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	10	350	SH	DEF	10
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	3	119	SH	DEF	11
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	10593	370760	SH	DEF	3
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	5080	177800	SH	DEF	6
ELECTRONICS FOR IMAGING INC	COM	286082102	25840	1105238	SH	DEF	6
ELECTRONICS FOR IMAGING INC	COM	286082102	4301	184350	SH	DEF	3
ELECTRONICS FOR IMAGING INC	COM	286082102	59	2195	SH	DEF	11
ELKCORP	COM	287456107	864	36690	SH	DEF	3
ELLIS PERRY INTL INC	COM	288853104	1	27	SH	DEF	11
ELLSWORTH CONV GROWTH & INCO	COM	289074106	26	3265	SH	DEF	11
ELSCINT LTD NEW	ORD	M40168102	1	160	SH	DEF	11
EMBARCADERO TECHNOLOGIES INC	COM	290787100	17	1300	SH	DEF	11

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

EMBEX INC	COM	290817105	403	40600	SH	DEF	6
EMCOR GROUP INC	COM	29084Q100	485	11400	SH	DEF	6
EMERGE INTERACTIVE INC	CL A	29088W103	21	20420	SH	DEF	11
EMERSON ELEC CO	COM	291011104	827	15700	SH	DEF	1
EMERSON ELEC CO	COM	291011104	3683	51800	SH	DEF	13
EMERSON ELEC CO	COM	291011104	12963	246207	SH	DEF	2
EMERSON ELEC CO	COM	291011104	14174	249759	SH	DEF	11
EMERSON ELEC CO	COM	291011104	25617	486557	SH	DEF	6
EMERSON ELEC CO	COM	291011104	953	18102	SH	DEF	10
EMERSON ELEC CO	COM	291011104	9352	177620	SH	DEF	3
EMERSON ELEC CO	COM	291011104	696	13214	SH	DEF	5
EMERSON RADIO CORP	COM NEW	291087203	6	1500	SH	DEF	11
EMISPHERE TECHNOLOGIES INC	COM	291345106	13	2000	SH	DEF	11
EMPIRE DIST ELEC CO	COM	291641108	123	5815	SH	DEF	11
EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	29244T101	1212	112200	SH	DEF	3
EMS TECHNOLOGIES INC	COM	26873N108	6	350	SH	DEF	11
EMULEX CORP	COM NEW	292475209	36	1260	SH	DEF	11
EN POINTE TECHNOLOGIES INC	COM	29247F108	4	3000	SH	DEF	11
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	2169	47784	SH	DEF	11
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	954	19378	SH	DEF	11
ENBRIDGE INC	COM	29250N105	7388	207210	SH	DEF	13
ENCANA CORP	COM	292505104	39813	1110018	SH	DEF	13
ENCANA CORP	COM	292505104	1352	37150	SH	DEF	3
ENCANA CORP	COM	292505104	2820	82058	SH	DEF	11
ENCANA CORP	COM	292505104	156	4300	SH	DEF	10
ENCORE ACQUISITION CO	COM	29255W100	2461	114200	SH	DEF	6
ENCORE MED CORP	COM	29256E109	3188	468700	SH	DEF	3
ENCORE MED CORP	COM	29256E109	102	15000	SH	DEF	5
ENDESA S A	SPONSORED ADR	29258N107	122	7850	SH	DEF	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	10506	513750	SH	DEF	3
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	15	900	SH	DEF	11
ENDOCARDIAL SOLUTIONS INC	COM	292962107	3	400	SH	DEF	11
ENDOLOGIX INC	COM	29266S106	1	200	SH	DEF	11
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	14156	484800	SH	DEF	3
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	7895	270219	SH	DEF	6
ENERGEN CORP	COM	29265N108	4000	110570	SH	DEF	6
ENERGEN CORP	COM	29265N108	45	1220	SH	DEF	11
ENERGEN CORP	COM	29265N108	28866	797850	SH	DEF	3
ENERGIZER HLDGS INC	COM	29266R108	3569	97050	SH	DEF	3
ENERGIZER HLDGS INC	COM	29266R108	4	100	SH	DEF	11
ENERGY EAST CORP	COM	29266M109	6850	305394	SH	DEF	6
ENERGY EAST CORP	COM	29266M109	747	33272	SH	DEF	11
ENERGY EAST CORP	COM	29266M109	377	16820	SH	DEF	3
ENERGY EAST CORP	COM	29266M109	101	4500	SH	DEF	10
ENERGYSOUTH INC	COM	292970100	15	400	SH	DEF	11
ENERPLUS RES FD	UNIT TR G NEW	29274D604	93	3450	SH	DEF	11
ENERPLUS RES FD	UNIT TR G NEW	29274D604	4	135	SH	DEF	13
ENERSIS S A	SPONSORED ADR	29274F104	10554	1825900	SH	DEF	3
ENGELHARD CORP	COM	292845104	22	800	SH	DEF	1
ENGELHARD CORP	COM	292845104	36	1300	SH	DEF	10
ENGELHARD CORP	COM	292845104	2	70	SH	DEF	11
ENGINEERED SUPPORT SYS INC	COM	292866100	2379	39290	SH	DEF	3
ENGINEERED SUPPORT SYS INC	COM	292866100	51	750	SH	DEF	11
ENNIS BUSINESS FORMS INC	COM	293389102	2533	188900	SH	DEF	6
ENNIS BUSINESS FORMS INC	COM	293389102	272	20250	SH	DEF	2
ENPRO INDS INC	COM	29355X107	5	536	SH	DEF	11
ENSCO INTL INC	COM	26874Q100	5	200	SH	DEF	6
ENSCO INTL INC	COM	26874Q100	1118	42446	SH	DEF	11
ENSCO INTL INC	COM	26874Q100	103	3854	SH	DEF	1
ENSCO INTL INC	COM	26874Q100	451	16800	SH	DEF	2
ENTERASYS NETWORKS INC	COM	293637104	146	37329	SH	DEF	11
ENTERASYS NETWORKS INC	COM	293637104	544	135950	SH	DEF	3

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

ENTERASYS NETWORKS INC	COM	293637104	3	675	SH	DEF	10
ENERGY CORP NEW	COM	29364G103	6	110	SH	DEF	6
ENERGY CORP NEW	COM	29364G103	869	16050	SH	DEF	5
ENERGY CORP NEW	COM	29364G103	15	275	SH	DEF	10
ENERGY CORP NEW	COM	29364G103	809	15003	SH	DEF	11
ENTERPRISE PRODS PARTNERS L	COM	293792107	2826	130670	SH	DEF	11
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	112	3475	SH	DEF	11
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	1198	39940	SH	DEF	3
ENTREMED INC	COM	29382F103	1	300	SH	DEF	11
ENTRUST INC	COM	293848107	10	2200	SH	DEF	11
ENVIRONMENTAL ELEMENTS CORP	COM	293940102	2	7629	SH	DEF	11
ENVIRONMENTAL TECTONICS CORP	COM	294092101	85	10600	SH	DEF	11
ENVOY COMMUNICATIONS GROUP I	COM	293986105	0	140	SH	DEF	11
ENZO BIOCHEM INC	COM	294100102	727	39272	SH	DEF	11
ENZON PHARMACEUTICALS INC	COM	293904108	9780	840200	SH	DEF	6
ENZON PHARMACEUTICALS INC	COM	293904108	8	730	SH	DEF	11
EOG RES INC	COM	26875P101	650	15428	SH	DEF	11
EOG RES INC	COM	26875P101	3615	86600	SH	DEF	3
EOG RES INC	COM	26875P101	42	1000	SH	DEF	2
EON LABS INC	COM	29412E100	6	150	SH	DEF	11
EPICOR SOFTWARE CORP	COM	29426L108	1693	187880	SH	DEF	3
EPICOR SOFTWARE CORP	COM	29426L108	20	2000	SH	DEF	11
EPLUS INC	COM	294268107	1905	122100	SH	DEF	6
EQUIDYNE CORP	COM	29442R105	0	200	SH	DEF	11
EQUIFAX INC	COM	294429105	2349	96099	SH	DEF	11
EQUIFAX INC	COM	294429105	2334	104797	SH	DEF	1
EQUIFAX INC	COM	294429105	4	200	SH	DEF	6
EQUIFAX INC	COM	294429105	21	950	SH	DEF	10
EQUIFAX INC	COM	294429105	4171	187300	SH	DEF	3
EQUITABLE RES INC	COM	294549100	139	3370	SH	DEF	3
EQUITABLE RES INC	COM	294549100	16	400	SH	DEF	10
EQUITABLE RES INC	COM	294549100	513	12461	SH	DEF	11
EQUITABLE RES INC	COM	294549100	25	600	SH	DEF	2
EQUITABLE RES INC	COM	294549100	10423	253600	SH	DEF	6
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	20	257	SH	DEF	11
EQUITY INNS INC	COM	294703103	4	500	SH	DEF	11
EQUITY MARKETING INC	COM	294724109	47	3625	SH	DEF	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	361	12894	SH	DEF	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	92	3325	SH	DEF	10
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1597	58015	SH	DEF	2
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	8	155	SH	DEF	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	174	5200	SH	DEF	13
EQUITY ONE	COM	294752100	262	15400	SH	DEF	3
EQUITY ONE	COM	294752100	288	17174	SH	DEF	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1546	52788	SH	DEF	8
EQUITY RESIDENTIAL	SH BEN INT	29476L107	25	850	SH	DEF	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	295	10078	SH	DEF	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	18362	627115	SH	DEF	1
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	68	2100	SH	DEF	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1307	44650	SH	DEF	2
ERESOURCE CAP GROUP INC	COM NEW	26883W205	4	1858	SH	DEF	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	21	1400	SH	DEF	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	12	800	SH	DEF	10
ERIE INDY CO	CL A	29530P102	134	3345	SH	DEF	11
ESB FINL CORP	COM	26884F102	6	403	SH	DEF	11
ESCALADE INC	COM	296056104	4	150	SH	DEF	11
ESCO TECHNOLOGIES INC	COM	296315104	11	250	SH	DEF	11
ESPEED INC	CL A	296643109	851	31240	SH	DEF	11
ESS TECHNOLOGY INC	COM	269151106	404	37503	SH	DEF	6
ESS TECHNOLOGY INC	COM	269151106	14	1000	SH	DEF	11
ESSEX CORP	COM	296744105	9	1000	SH	DEF	11
ETHAN ALLEN INTERIORS INC	COM	297602104	13	350	SH	DEF	10

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

ETHAN ALLEN INTERIORS INC	COM	297602104	9009	250258	SH	DEF	4
ETHAN ALLEN INTERIORS INC	COM	297602104	4	101	SH	DEF	2
ETHAN ALLEN INTERIORS INC	COM	297602104	1683	45725	SH	DEF	11
ETHAN ALLEN INTERIORS INC	COM	297602104	6055	168200	SH	DEF	5
ETHYL CORP	COM NEW	297659609	6	499	SH	DEF	10
ETHYL CORP	COM NEW	297659609	0	20	SH	DEF	11
EUROPE FD INC	COM	29874M103	32	3275	SH	DEF	11
EUROPEAN WT FD INC	COM	298792102	26	12595	SH	DEF	11
EVERCEL INC	COM	299759100	0	400	SH	DEF	11
EVEREST RE GROUP LTD	COM	G3223R108	3623	48200	SH	DEF	3
EVEREST RE GROUP LTD	COM	G3223R108	38	500	SH	DEF	4
EVEREST RE GROUP LTD	COM	G3223R108	22284	295606	SH	DEF	6
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	185	12309	SH	DEF	11
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	27	1500	SH	DEF	11
EVOLVING SYS INC	COM	30049R100	2143	181500	SH	DEF	3
EVOLVING SYS INC	COM	30049R100	18	1200	SH	DEF	11
EXACTECH INC	COM	30064E109	52	3200	SH	DEF	11
EXCEL TECHNOLOGY INC	COM	30067T103	200	8000	SH	DEF	10
EXCEL TECHNOLOGY INC	COM	30067t103	30	1200	SH	DEF	4
EXCEL TECHNOLOGY INC	COM	30067T103	4	130	SH	DEF	11
EXELON CORP	COM	30161N101	9	148	SH	DEF	6
EXELON CORP	COM	30161N101	7463	117525	SH	DEF	3
EXELON CORP	COM	30161N101	368	5792	SH	DEF	8
EXELON CORP	COM	30161N101	44	700	SH	DEF	10
EXELON CORP	COM	30161N101	1453	22894	SH	DEF	11
EXELON CORP	COM	30161N101	267	4201	SH	DEF	5
EXPEDITORS INTL WASH INC	COM	302130109	15	400	SH	DEF	11
EXPONENT INC	COM	30214U102	1337	76900	SH	DEF	6
EXPRESS SCRIPTS INC	COM	302182100	67	1100	SH	DEF	4
EXPRESS SCRIPTS INC	COM	302182100	192	3495	SH	DEF	11
EXPRESSJET HOLDINGS INC	CL A	30218U108	7	500	SH	DEF	2
EXPRESSJET HOLDINGS INC	CL A	30218U108	28284	2049570	SH	DEF	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	3	180	SH	DEF	11
EXTENDED STAY AMER INC	COM	30224P101	13	880	SH	DEF	6
EXTREME NETWORKS INC	COM	30226D106	3	400	SH	DEF	11
EXXON MOBIL CORP	COM	30231G102	38641	1055767	SH	DEF	5
EXXON MOBIL CORP	COM	30231G102	42755	1168156	SH	DEF	2
EXXON MOBIL CORP	COM	30231G102	460	9300	SH	DEF	13
EXXON MOBIL CORP	COM	30231G102	34249	935763	SH	DEF	1
EXXON MOBIL CORP	COM	30231G102	68661	1875991	SH	DEF	3
EXXON MOBIL CORP	COM	30231G102	4608	125905	SH	DEF	8
EXXON MOBIL CORP	COM	30231G102	47784	1306292	SH	DEF	11
EXXON MOBIL CORP	COM	30231G102	6445	176080	SH	DEF	10
EXXON MOBIL CORP	COM	30231G102	3266	88920	SH	DEF	6
EXXON MOBIL CORP	COM	30231g102	228	6234	SH	DEF	4
F A O INC	COM NEW	30240S600	1	200	SH	DEF	11
F M C CORP	COM NEW	302491303	17446	692300	SH	DEF	6
F M C CORP	COM NEW	302491303	3944	156500	SH	DEF	3
F M C CORP	COM NEW	302491303	9	330	SH	DEF	11
F N B CORP VA	COM	302930102	56	2032	SH	DEF	11
F&C CLAYMORE PFD SECS INC FD	COM SHS	30236V104	2100	80792	SH	DEF	11
F5 NETWORKS INC	COM	315616102	35	1400	SH	DEF	11
FACTSET RESH SYS INC	COM	303075105	108	2470	SH	DEF	11
FAIR ISAAC CORP	COM	303250104	462	7237	SH	DEF	11
FAIR ISAAC CORP	COM	303250104	13	225	SH	DEF	10
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	4807	289950	SH	DEF	3
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	41	1800	SH	DEF	11
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	17	1000	SH	DEF	6
FAIRMONT HOTELS RESORTS INC	COM	305204109	105	4072	SH	DEF	11
FAIRMONT HOTELS RESORTS INC	COM	305204109	3	100	SH	DEF	10
FAIRMONT HOTELS RESORTS INC	COM	305204109	39	1500	SH	DEF	2
FALCONSTOR SOFTWARE INC	COM	306137100	3	400	SH	DEF	11

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

FALMOUTH BANCORP INC	COM	306754102	3	100	SH	DEF	11
FAMILY DLR STORES INC	COM	307000109	56	1400	SH	DEF	4
FAMILY DLR STORES INC	COM	307000109	100	2500	SH	DEF	10
FAMILY DLR STORES INC	COM	307000109	937	21485	SH	DEF	11
FAMILY DLR STORES INC	COM	307000109	239	6000	SH	DEF	2
FARMER BROS CO	COM	307675108	48	150	SH	DEF	2
FARO TECHNOLOGIES INC	COM	311642102	653	51900	SH	DEF	3
FBL FINL GROUP INC	CL A	30239F106	12957	525860	SH	DEF	6
FEDDERS CORP	COM NEW	313135501	2013	347070	SH	DEF	3
FEDDERS CORP	COM NEW	313135501	572	98700	SH	DEF	6
FEDERAL HOME LN MTG CORP	COM	313400301	5837	111506	SH	DEF	3
FEDERAL HOME LN MTG CORP	COM	313400301	268	5120	SH	DEF	10
FEDERAL HOME LN MTG CORP	COM	313400301	4010	76600	SH	DEF	7
FEDERAL HOME LN MTG CORP	COM	313400301	3484	62064	SH	DEF	11
FEDERAL HOME LN MTG CORP	COM	313400301	8725	166669	SH	DEF	4
FEDERAL HOME LN MTG CORP	COM	313400301	5670	108300	SH	DEF	5
FEDERAL HOME LN MTG CORP	COM	313400301	11424	218228	SH	DEF	2
FEDERAL HOME LN MTG CORP	COM	313400301	20	390	SH	DEF	8
FEDERAL HOME LN MTG CORP	COM	313400301	2314	44200	SH	DEF	6
FEDERAL NATL MTG ASSN	COM	313586109	405656	5778580	SH	DEF	9
FEDERAL NATL MTG ASSN	COM	313586109	18028	251471	SH	DEF	11
FEDERAL NATL MTG ASSN	COM	313586109	34980	498214	SH	DEF	6
FEDERAL NATL MTG ASSN	COM	313586109	5793	82515	SH	DEF	4
FEDERAL NATL MTG ASSN	COM	313586109	3145	44794	SH	DEF	5
FEDERAL NATL MTG ASSN	COM	313586109	213460	3040740	SH	DEF	7
FEDERAL NATL MTG ASSN	COM	313586109	5885	83826	SH	DEF	1
FEDERAL NATL MTG ASSN	COM	313586109	25520	363537	SH	DEF	3
FEDERAL NATL MTG ASSN	COM	313586109	10450	148865	SH	DEF	8
FEDERAL NATL MTG ASSN	COM	313586109	1649	23491	SH	DEF	10
FEDERAL NATL MTG ASSN	COM	313586109	25408	361930	SH	DEF	2
FEDERAL NATL MTG ASSN	COM	313586109	7783	82100	SH	DEF	13
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	45	1225	SH	DEF	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1332	36150	SH	DEF	8
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	115	3125	SH	DEF	10
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1970	51903	SH	DEF	11
FEDERAL SIGNAL CORP	COM	313855108	477	31980	SH	DEF	8
FEDERAL SIGNAL CORP	COM	313855108	152	10216	SH	DEF	2
FEDERAL SIGNAL CORP	COM	313855108	17	1150	SH	DEF	10
FEDERAL SIGNAL CORP	COM	313855108	657	44437	SH	DEF	11
FEDERATED DEPT STORES INC DE	COM	31410H101	758	18100	SH	DEF	5
FEDERATED DEPT STORES INC DE	COM	31410H101	88	2100	SH	DEF	2
FEDERATED DEPT STORES INC DE	COM	31410H101	25628	611640	SH	DEF	6
FEDERATED DEPT STORES INC DE	COM	31410H101	454	9538	SH	DEF	11
FEDERATED DEPT STORES INC DE	COM	31410H101	306	7300	SH	DEF	3
FEDERATED INVS INC PA	CL B	314211103	1128	40805	SH	DEF	11
FEDERATED PREM INTR MUN INC	COM	31423M105	90	6500	SH	DEF	11
FEDERATED PREM MUN INC FD	COM	31423P108	86	6042	SH	DEF	11
FEDEX CORP	COM	31428X106	238	3695	SH	DEF	2
FEDEX CORP	COM	31428X106	2424	37620	SH	DEF	10
FEDEX CORP	COM	31428X106	2039	26913	SH	DEF	11
FEDEX CORP	COM	31428X106	9294	144250	SH	DEF	6
FEDEX CORP	COM	31428X106	2068	32100	SH	DEF	3
FEI CO	COM	30241L109	24	1000	SH	DEF	11
FEI CO	COM	30241L109	16660	713800	SH	DEF	3
FELCOR LODGING TR INC	COM	31430F101	12	1200	SH	DEF	2
FELCOR LODGING TR INC	COM	31430F101	222	21775	SH	DEF	11
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	157	6650	SH	DEF	11
FERRO CORP	COM	315405100	9	415	SH	DEF	10
FERRO CORP	COM	315405100	1107	51825	SH	DEF	2
FERRO CORP	COM	315405100	37	1800	SH	DEF	11
FFD FINL CORP	COM	30243C107	30	2000	SH	DEF	11
FIBERNET TELECOM GRP INC	COM NEW	315653303	1	833	SH	DEF	11

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

FIDELITY BANKSHARES INC NEW	COM	31604Q107	3493	133025	SH	DEF	1
FIDELITY NATIONAL SOLTNS INC	COM	31620P109	4264	171600	SH	DEF	3
FIDELITY NATL FINL INC	COM	316326107	5	180	SH	DEF	6
FIDELITY NATL FINL INC	COM	316326107	34	1093	SH	DEF	11
FIFTH THIRD BANCORP	COM	316773100	3983	71812	SH	DEF	1
FIFTH THIRD BANCORP	COM	316773100	98	1768	SH	DEF	10
FIFTH THIRD BANCORP	COM	316773100	2170	37446	SH	DEF	11
FIFTH THIRD BANCORP	COM	316773100	3135	56440	SH	DEF	3
FIFTH THIRD BANCORP	COM	316773100	57006	1027699	SH	DEF	2
FILENET CORP	COM	316869106	1	30	SH	DEF	11
FINANCIAL FED CORP	COM	317492106	3243	106300	SH	DEF	6
FINANCIAL INSTNS INC	COM	317585404	2097	95656	SH	DEF	6
FINISH LINE INC	CL A	317923100	3143	119500	SH	DEF	3
FINLAY ENTERPRISES INC	COM NEW	317884203	1731	119200	SH	DEF	6
FIREPOND INC	COM NEW	318224201	0	100	SH	DEF	11
FIRST AMERN CORP CALIF	COM	318522307	13739	551750	SH	DEF	3
FIRST AMERN CORP CALIF	COM	318522307	13454	540320	SH	DEF	6
FIRST AMERN CORP CALIF	COM	318522307	32	1116	SH	DEF	11
FIRST BANCORP N C	COM	318910106	37	1246	SH	DEF	11
FIRST BANCORP P R	COM	318672102	15623	508050	SH	DEF	3
FIRST CASH FINL SVCS INC	COM	31942D107	4	166	SH	DEF	11
FIRST CASH FINL SVCS INC	COM	31942D107	1816	89700	SH	DEF	6
FIRST CHARTER CORP	COM	319439105	114	5584	SH	DEF	11
FIRST CMNTY BANCORP CALIF	COM	31983B101	102	2920	SH	DEF	11
FIRST CMNTY BANCORP CALIF	COM	31983B101	2656	79300	SH	DEF	1
FIRST CMNTY BANCORP CALIF	COM	31983B101	295	8800	SH	DEF	3
FIRST CMNTY BANCORP CALIF	COM	31983B101	98	2920	SH	DEF	2
FIRST CMNTY BANCSHARES INC N	COM	31983A103	47	1333	SH	DEF	11
FIRST COMWLTH FINL CORP PA	COM	319829107	118	8527	SH	DEF	11
FIRST COMWLTH FINL CORP PA	COM	319829107	132	10000	SH	DEF	1
FIRST CONSULTING GROUP INC	COM	31986R103	4167	835515	SH	DEF	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	280	2455	SH	DEF	11
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	12980	122800	SH	DEF	6
FIRST DATA CORP	COM	319963104	3991	111779	SH	DEF	11
FIRST DATA CORP	COM	319963104	22039	551536	SH	DEF	1
FIRST DATA CORP	COM	319963104	3365	84217	SH	DEF	3
FIRST DATA CORP	COM	319963104	4536	113520	SH	DEF	10
FIRST DATA CORP	COM	319963104	36	900	SH	DEF	4
FIRST DATA CORP	COM	319963104	1309	32759	SH	DEF	2
FIRST ESSEX BANCORP INC	COM	320103104	1330	26125	SH	DEF	1
FIRST ESSEX BANCORP INC	COM	320103104	56	1035	SH	DEF	11
FIRST FED CAP CORP	COM	319960100	7268	353656	SH	DEF	6
FIRST FED CAP CORP	COM	319960100	259	12600	SH	DEF	3
FIRST FINL BANCORP OH	COM	320209109	13	800	SH	DEF	11
FIRST FINL BANKSHARES	COM	32020R109	866	23440	SH	DEF	3
FIRST FINL CORP IND	COM	320218100	17	566	SH	DEF	11
FIRST FINL HLDGS INC	COM	320239106	60	2000	SH	DEF	11
FIRST FINL HLDGS INC	COM	320239106	9	300	SH	DEF	10
FIRST HEALTH GROUP CORP	COM	320960107	3	100	SH	DEF	1
FIRST HEALTH GROUP CORP	COM	320960107	321	13146	SH	DEF	11
FIRST IND CORP	COM	32054R108	18	971	SH	DEF	11
FIRST IND CORP	COM	32054R108	2856	154300	SH	DEF	6
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	484	14997	SH	DEF	11
FIRST MARINER BANCORP	COM	320795107	158	10050	SH	DEF	11
FIRST MERCHANTS CORP	COM	320817109	34	1322	SH	DEF	6
FIRST MERCHANTS CORP	COM	320817109	42	1590	SH	DEF	11
FIRST MERCHANTS CORP	COM	320817109	555	21703	SH	DEF	3
FIRST MUTUAL BANCSHARES INC	COM	32190E102	674	34623	SH	DEF	6
FIRST NIAGARA FINL GP INC	COM	33582V108	155	10877	SH	DEF	11
FIRST NIAGARA FINL GP INC	COM	33582V108	3340	221166	SH	DEF	1
FIRST NIAGARA FINL GP INC	COM	33582V108	40	2644	SH	DEF	2
FIRST PL FINL CORP	COM	33610T109	470	26470	SH	DEF	6

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

FIRST REP BK SAN FRANCISCO	COM	336158100	7421	240700	SH	DEF	6
FIRST SENTINEL BANCORP INC	COM	33640T103	66	3545	SH	DEF	11
FIRST ST BANCORPORATION	COM	336453105	2612	88225	SH	DEF	1
FIRST TENN NATL CORP	COM	337162101	52	1230	SH	DEF	6
FIRST TENN NATL CORP	COM	337162101	14057	331060	SH	DEF	3
FIRST TENN NATL CORP	COM	337162101	1877	44200	SH	DEF	2
FIRST TENN NATL CORP	COM	337162101	17	400	SH	DEF	10
FIRST TENN NATL CORP	COM	337162101	1157	25515	SH	DEF	11
FIRST TR VALUE LINE 100 FD	COM SHS	33735D104	133	8850	SH	DEF	11
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	293	20800	SH	DEF	11
FIRST UTD CORP	COM	33741H107	7	292	SH	DEF	11
FIRST W VA BANCORP INC	COM	337493100	27	1300	SH	DEF	10
FIRST W VA BANCORP INC	COM	337493100	39	1703	SH	DEF	11
FIRST YRS INC	COM	337610109	500	38140	SH	DEF	6
FIRST YRS INC	COM	337610109	12	900	SH	DEF	10
FIRSTBANK CORP MICH	COM	33761G104	514	16200	SH	DEF	6
FIRSTBANK NW CORP	COM	33762X106	79	2700	SH	DEF	11
FIRSTENERGY CORP	COM	337932107	532	16689	SH	DEF	6
FIRSTENERGY CORP	COM	337932107	54	1686	SH	DEF	2
FIRSTENERGY CORP	COM	337932107	10	300	SH	DEF	10
FIRSTENERGY CORP	COM	337932107	1653	48056	SH	DEF	11
FIRSTFED AMER BANCORP INC	COM	337929103	2961	133968	SH	DEF	6
FIRSTFED FINL CORP	COM	337907109	115	2920	SH	DEF	3
FIRSTFED FINL CORP	COM	337907109	141	3124	SH	DEF	11
FIRSTFED FINL CORP	COM	337907109	11214	283900	SH	DEF	6
FIRSTMERIT CORP	COM	337915102	1155	44807	SH	DEF	11
FIRSTMERIT CORP	COM	337915102	8872	358610	SH	DEF	6
FIRSTMERIT CORP	COM	337915102	10	400	SH	DEF	2
FISERV INC	COM	337738108	30	842	SH	DEF	11
FISERV INC	COM	337738108	11	300	SH	DEF	4
FISERV INC	COM	337738108	5606	154735	SH	DEF	1
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	6863	172910	SH	DEF	3
FIVE STAR QUALITY CARE INC	COM	33832D106	3	1028	SH	DEF	11
FLAGSTAR BANCORP INC	COM	337930101	4	181	SH	DEF	11
FLAGSTAR BANCORP INC	COM	337930101	13005	566650	SH	DEF	6
FLAGSTAR BANCORP INC	COM	337930101	32708	1425170	SH	DEF	3
FLAHERTY & CRMRN CLYMRE T R	COM	338479108	53	2100	SH	DEF	11
FLANDERS CORP	COM	338494107	184	37000	SH	DEF	11
FLEETBOSTON FINL CORP	COM	339030108	11892	394442	SH	DEF	3
FLEETBOSTON FINL CORP	COM	339030108	7713	190967	SH	DEF	11
FLEETBOSTON FINL CORP	COM	339030108	43552	1441771	SH	DEF	6
FLEETBOSTON FINL CORP	COM	339030108	248	6100	SH	DEF	13
FLEETBOSTON FINL CORP	COM	339030108	693	23000	SH	DEF	7
FLEETBOSTON FINL CORP	COM	339030108	265	8786	SH	DEF	2
FLEETBOSTON FINL CORP	COM	339030108	170	5645	SH	DEF	10
FLEETBOSTON FINL CORP	COM	339030108	3106	103016	SH	DEF	5
FLEETBOSTON FINL CORP	COM	339030108	2685	89044	SH	DEF	8
FLEETBOSTON FINL CORP	COM	339030108	344	11403	SH	DEF	4
FLEETWOOD ENTERPRISES INC	COM	339099103	20	2000	SH	DEF	11
FLEETWOOD ENTERPRISES INC	COM	339099103	1023	110400	SH	DEF	3
FLEETWOOD ENTERPRISES INC	COM	339099103	5	500	SH	DEF	2
FLEXSTEEL INDS INC	COM	339382103	30	1500	SH	DEF	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	15719	1110566	SH	DEF	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	13957	996930	SH	DEF	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	140	9846	SH	DEF	2
FLEXTRONICS INTL LTD	ORD	Y2573F102	63	4400	SH	DEF	10
FLEXTRONICS INTL LTD	ORD	Y2573F102	1773	125000	SH	DEF	
FLEXTRONICS INTL LTD	ORD	Y2573F102	4954	348400	SH	DEF	3
FLIR SYS INC	COM	302445101	42	1350	SH	DEF	11
FLORIDA BANKS INC	COM	340560101	13	1100	SH	DEF	2
FLORIDA EAST COAST INDS	CL A	340632108	926	31145	SH	DEF	11
FLORIDA PUB UTILS CO	COM	341135101	3	200	SH	DEF	11

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

FLORIDA ROCK INDS INC	COM	341140101	3481	60807	SH	DEF	11
FLOWERS FOODS INC	COM	343498101	465	19607	SH	DEF	11
FLOWERS FOODS INC	COM	343498101	6	275	SH	DEF	10
FLOWSERVE CORP	COM	34354P105	20763	1022800	SH	DEF	6
FLOWSERVE CORP	COM	34354P105	6722	331150	SH	DEF	3
FLOWSERVE CORP	COM	34354P105	19	905	SH	DEF	11
FLUOR CORP NEW	COM	343412102	4	110	SH	DEF	6
FLUOR CORP NEW	COM	343412102	253	6834	SH	DEF	11
FLUSHING FINL CORP	COM	343873105	3410	163651	SH	DEF	6
FMC TECHNOLOGIES INC	COM	30249U101	1111	51880	SH	DEF	3
FNB CORP PA	COM	302520101	142	4300	SH	DEF	11
FNB FINANCIAL SERVICES CORP	COM	302526108	800	36523	SH	DEF	6
FONAR CORP	COM	344437108	0	131	SH	DEF	11
FOOT LOCKER INC	COM	344849104	16059	991290	SH	DEF	6
FOOT LOCKER INC	COM	344849104	57	3166	SH	DEF	11
FOOT LOCKER INC	COM	344849104	9	535	SH	DEF	10
FOOT LOCKER INC	COM	344849104	149	9200	SH	DEF	3
FOOTSTAR INC	COM	344912100	0	28	SH	DEF	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	5026	115950	SH	DEF	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	170	3935	SH	DEF	10
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	15	350	PRN	DEF	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	65	1500	SH	DEF	1
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1775	38215	SH	DEF	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	1737	161310	SH	DEF	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	121	11262	SH	DEF	10
FORD MTR CO DEL	COM PAR \$0.01	345370860	5582	460218	SH	DEF	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	370	34312	SH	DEF	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	15	1000	SH	DEF	13
FORD MTR CO DEL	COM PAR \$0.01	345370860	1127	104666	SH	DEF	6
FORDING CDN COAL TR	TR UNIT	345425102	22	995	SH	DEF	2
FORDING CDN COAL TR	TR UNIT	345425102	73	2816	SH	DEF	11
FOREST CITY ENTERPRISES INC	CL A	345550107	129	2904	SH	DEF	11
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	38	860	SH	DEF	11
FOREST LABS INC	COM	345838106	5	100	SH	DEF	3
FOREST LABS INC	COM	345838106	462	9245	SH	DEF	11
FOREST LABS INC	COM	345838106	82	1600	SH	DEF	10
FOREST LABS INC	COM	345838106	250	4850	SH	DEF	4
FOREST OIL CORP	COM PAR \$0.01	346091705	590	25155	SH	DEF	11
FORGENT NETWORKS INC	COM	34629U103	5	1500	SH	DEF	11
FORRESTER RESH INC	COM	346563109	4	250	SH	DEF	10
FORT DEARBORN INCOME SECS IN	COM	347200107	20	1360	SH	DEF	11
FORTUNE BRANDS INC	COM	349631101	14904	262620	SH	DEF	6
FORTUNE BRANDS INC	COM	349631101	108	1900	SH	DEF	10
FORTUNE BRANDS INC	COM	349631101	2068	31744	SH	DEF	11
FORTUNE BRANDS INC	COM	349631101	358	6300	SH	DEF	5
FORTUNE BRANDS INC	COM	349631101	1112	19600	SH	DEF	3
FORTUNE BRANDS INC	COM	349631101	57	1000	SH	DEF	4
FORTUNE BRANDS INC	COM	349631101	251	4430	SH	DEF	2
FORWARD AIR CORP	COM	349853101	0	0	SH	DEF	11
FOSSIL INC	COM	349882100	14	525	SH	DEF	11
FOSTER WHEELER LTD	SHS	G36535105	0	200	SH	DEF	11
FOSTER WHEELER LTD	SHS	G36535105	11	10000	SH	DEF	
FOUNDRY NETWORKS INC	COM	35063R100	87	3725	SH	DEF	11
FOUNDRY NETWORKS INC	COM	35063R100	13	600	SH	DEF	2
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	11	200	SH	DEF	11
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	696	13960	SH	DEF	13
FOX ENTMT GROUP INC	CL A	35138T107	5808	207500	SH	DEF	3
FOX ENTMT GROUP INC	CL A	35138T107	1016	36668	SH	DEF	11
FPIC INS GROUP INC	COM	302563101	170	11300	SH	DEF	6
FPL GROUP INC	COM	302571104	204	3232	SH	DEF	2
FPL GROUP INC	COM	302571104	1976	31258	SH	DEF	8
FPL GROUP INC	COM	302571104	449	7100	SH	DEF	3

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

FPL GROUP INC	COM	302571104	2847	44668	SH	DEF	11
FPL GROUP INC	COM	302571104	3414	40000	SH	DEF	13
FPL GROUP INC	COM	302571104	5	80	SH	DEF	6
FPL GROUP INC	COM	302571104	197	3110	SH	DEF	10
FRANKLIN ELEC INC	COM	353514102	7229	118504	SH	DEF	11
FRANKLIN ELEC INC	COM	353514102	15	268	SH	DEF	10
FRANKLIN FINL CORP TENN	COM NEW	353523202	12	400	SH	DEF	11
FRANKLIN MULTI-INCOME FD	SH BEN INT	354021107	19	2650	SH	DEF	11
FRANKLIN RES INC	COM	354613101	82	1850	SH	DEF	1
FRANKLIN RES INC	COM	354613101	11	250	SH	DEF	10
FRANKLIN RES INC	COM	354613101	502	10576	SH	DEF	11
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	62	4200	SH	DEF	11
FRANKLIN UNVL TR	SH BEN INT	355145103	1	200	SH	DEF	11
FREEMARKETS INC	COM	356602102	184	29425	SH	DEF	11
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	30059	908140	SH	DEF	3
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	639	16491	SH	DEF	11
FREMONT GEN CORP	COM	357288109	14435	1135700	SH	DEF	6
FREMONT GEN CORP	COM	357288109	19884	1564470	SH	DEF	3
FREMONT GEN CORP	COM	357288109	6	360	SH	DEF	11
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	7377	373433	SH	DEF	6
FRESH BRANDS INC	COM	35803U108	663	48200	SH	DEF	6
FRESH BRANDS INC	COM	35803U108	8	600	SH	DEF	11
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	33	1300	SH	DEF	11
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	4164	169280	SH	DEF	3
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	52	3000	SH	DEF	2
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	40	2300	SH	DEF	3
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	652	37800	SH	DEF	6
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	5705	330705	SH	DEF	7
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	4539	227844	SH	DEF	11
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	64173	3720200	SH	DEF	12
FRIEDMANS INC	CL A	358438109	3105	222600	SH	DEF	6
FRIENDLY ICE CREAM CORP NEW	COM	358497105	512	64200	SH	DEF	6
FRISCHS RESTAURANTS INC	COM	358748101	1275	52500	SH	DEF	6
FRISCO BAY INDS LTD	COM	358751105	9	1000	SH	DEF	11
FRONTIER AIRLINES INC NEW	COM	359065109	16	950	SH	DEF	11
FRONTIER AIRLINES INC NEW	COM	359065109	1486	90400	SH	DEF	3
FRONTIER FINL CORP WASH	COM	35907K105	410	13700	SH	DEF	3
FRONTIER OIL CORP	COM	35914P105	64	4000	SH	DEF	11
FROZEN FOOD EXPRESS INDS INC	COM	359360104	27	4700	SH	DEF	11
FTD INC	CL A	30265Q109	11	500	SH	DEF	2
FTI CONSULTING INC	COM	302941109	1574	79075	SH	DEF	11
FTI CONSULTING INC	COM	302941109	694	40000	SH	DEF	11
FTI CONSULTING INC	COM	302941109	100	5740	SH	DEF	3
FTI CONSULTING INC	COM	302941109	121	6985	SH	DEF	10
FUELCELL ENERGY INC	COM	35952H106	274	17985	SH	DEF	11
FULLER H B CO	COM	359694106	9775	402700	SH	DEF	6
FULLER H B CO	COM	359694106	19789	815380	SH	DEF	3
FULTON FINL CORP PA	COM	360271100	673	32594	SH	DEF	11
FULTON FINL CORP PA	COM	360271100	8	420	SH	DEF	10
FURNITURE BRANDS INTL INC	COM	360921100	24089	999557	SH	DEF	6
FURNITURE BRANDS INTL INC	COM	360921100	19	787	SH	DEF	11
FX ENERGY INC	COM	302695101	16	5000	SH	DEF	11
GABELLI ASSET MGMT INC	CL A	36239Y102	10215	286450	SH	DEF	6
GABELLI ASSET MGMT INC	CL A	36239Y102	4064	113785	SH	DEF	6
GABELLI CONV & INCOME SECS F	CONV SECS FD	36240B109	107	10482	SH	DEF	11
GABELLI EQUITY TR INC	COM	362397101	484	63955	SH	DEF	11
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	20	2363	SH	DEF	11
GABELLI UTIL TR	COM	36240A101	290	32208	SH	DEF	11
GABLES RESIDENTIAL TR	SH BEN INT	362418105	968	30079	SH	DEF	11
GALAXY NUTRITIONAL FOODS INC	COM	36317Q104	3	715	SH	DEF	11
GALLAGHER ARTHUR J & CO	COM	363576109	6	200	SH	DEF	10
GALLAGHER ARTHUR J & CO	COM	363576109	1200	41115	SH	DEF	11

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

GALLAHER GROUP PLC	SPONSORED ADR	363595109	15732	419400	SH	DEF	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	61	1615	SH	DEF	10
GALLAHER GROUP PLC	SPONSORED ADR	363595109	60	1590	SH	DEF	2
GALYANS TRADING INC	COM	36458R101	115	11266	SH	DEF	6
GAMESTOP CORP	CL A	36466R101	15859	997410	SH	DEF	3
GAMESTOP CORP	CL A	36466R101	461	27400	SH	DEF	11
GAMETECH INTERNATIONAL INC	COM	36466D102	127	42486	SH	DEF	6
GANNETT INC	COM	364730101	171	2200	SH	DEF	4
GANNETT INC	COM	364730101	6797	87630	SH	DEF	2
GANNETT INC	COM	364730101	4611	54826	SH	DEF	11
GANNETT INC	COM	364730101	13	125	SH	DEF	13
GANNETT INC	COM	364730101	124	1601	SH	DEF	10
GANNETT INC	COM	364730101	510	6575	SH	DEF	5
GANNETT INC	COM	364730101	8	100	SH	DEF	6
GAP INC DEL	COM	364760108	1391	72924	SH	DEF	11
GAP INC DEL	COM	364760108	8025	468740	SH	DEF	3
GAP INC DEL	COM	364760108	1848	107925	SH	DEF	10
GARDEN FRESH RESTAURANT CORP	COM	365235100	2	100	SH	DEF	11
GARDEN FRESH RESTAURANT CORP	COM	365235100	1031	64807	SH	DEF	6
GARDNER DENVER INC	COM	365558105	1722	81940	SH	DEF	3
GARMIN LTD	ORD	G37260109	320	6390	SH	DEF	11
GARTNER INC	CL B	366651206	74	6800	SH	DEF	3
GARTNER INC	CL B	366651206	6	500	SH	DEF	11
GATEWAY FINL HLDGS INC	COM	368140109	1	103	SH	DEF	11
GATEWAY INC	COM	367626108	156	27587	SH	DEF	8
GATEWAY INC	COM	367626108	293	58058	SH	DEF	11
GATEWAY INC	COM	367626108	2	440	SH	DEF	6
GATEWAY INC	COM	367626108	11	2000	SH	DEF	10
GATX CORP	COM	361448103	2	100	SH	DEF	6
GATX CORP	COM	361448103	411	18285	SH	DEF	11
GAYLORD ENTMT CO NEW	COM	367905106	0	0	SH	DEF	11
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	27601	5818748	SH	DEF	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	6821	1442100	SH	DEF	7
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	28075	5935500	SH	DEF	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	35	7490	SH	DEF	11
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	26728	5650800	SH	DEF	9
GEN-PROBE INC NEW	COM	36866T103	17772	328070	SH	DEF	3
GENAISSANCE PHARMACEUTICALS	COM	36867W105	171	90000	SH	DEF	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	3397	1171270	SH	DEF	11
GENCORP INC	COM	368682100	7197	804100	SH	DEF	6
GENCORP INC	COM	368682100	21	2225	SH	DEF	11
GENE LOGIC INC	COM	368689105	8	1600	SH	DEF	11
GENELABS TECHNOLOGIES INC	COM	368706107	20	11900	SH	DEF	11
GENENCOR INTL INC	COM	368709101	318	20400	SH	DEF	3
GENENTECH INC	COM NEW	368710406	64	800	SH	DEF	10
GENENTECH INC	COM NEW	368710406	436	5314	SH	DEF	11
GENENTECH INC	COM NEW	368710406	30807	384420	SH	DEF	1
GENENTECH INC	COM NEW	368710406	24	300	SH	DEF	4
GENERAL AMERN INVS INC	COM	368802104	59	2052	SH	DEF	11
GENERAL CABLE CORP DEL NEW	COM	369300108	2607	327450	SH	DEF	3
GENERAL DYNAMICS CORP	COM	369550108	210	2690	SH	DEF	2
GENERAL DYNAMICS CORP	COM	369550108	4796	45500	SH	DEF	13
GENERAL DYNAMICS CORP	COM	369550108	53221	681800	SH	DEF	7
GENERAL DYNAMICS CORP	COM	369550108	82947	1062612	SH	DEF	9
GENERAL DYNAMICS CORP	COM	369550108	12321	157842	SH	DEF	1
GENERAL DYNAMICS CORP	COM	369550108	3858	46097	SH	DEF	11
GENERAL DYNAMICS CORP	COM	369550108	8	100	SH	DEF	6
GENERAL DYNAMICS CORP	COM	369550108	183	2340	SH	DEF	10
GENERAL DYNAMICS CORP	COM	369550108	843	10800	SH	DEF	8
GENERAL ELEC CO	COM	369604103	8122	272457	SH	DEF	10
GENERAL ELEC CO	COM	369604103	8270	277409	SH	DEF	8
GENERAL ELEC CO	COM	369604103	16576	416021	SH	DEF	13

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

GENERAL ELEC CO	COM	369604103	22861	766877	SH	DEF	1
GENERAL ELEC CO	COM	369604103	51646	1732508	SH	DEF	2
GENERAL ELEC CO	COM	369604103	10135	340000	SH	DEF	9
GENERAL ELEC CO	COM	369604103	70534	2431378	SH	DEF	11
GENERAL ELEC CO	COM	369604103	289	9700	SH	DEF	6
GENERAL ELEC CO	COM	369604103	3486	116946	SH	DEF	4
GENERAL ELEC CO	COM	369604103	100560	3373359	SH	DEF	3
GENERAL ELEC CO	COM	369604103	12069	397404	SH	DEF	5
GENERAL GROWTH PPTYS INC	COM	370021107	23	325	SH	DEF	2
GENERAL GROWTH PPTYS INC	COM	370021107	556	7750	SH	DEF	5
GENERAL GROWTH PPTYS INC	COM	370021107	29306	408730	SH	DEF	3
GENERAL GROWTH PPTYS INC	COM	370021107	62	808	SH	DEF	11
GENERAL MARITIME CORP	SHS	Y2692M103	146	12800	SH	DEF	3
GENERAL MLS INC	COM	370334104	4010	85200	SH	DEF	3
GENERAL MLS INC	COM	370334104	360	7655	SH	DEF	2
GENERAL MLS INC	COM	370334104	1703	37980	SH	DEF	11
GENERAL MLS INC	COM	370334104	317	6734	SH	DEF	10
GENERAL MLS INC	COM	370334104	217	4600	SH	DEF	8
GENERAL MLS INC	COM	370334104	3814	60000	SH	DEF	13
GENERAL MTRS CORP	CL H NEW	370442832	4110	250127	SH	DEF	11
GENERAL MTRS CORP	CL H NEW	370442832	116844	8165200	SH	DEF	7
GENERAL MTRS CORP	CL H NEW	370442832		4	SH	DEF	1
GENERAL MTRS CORP	COM	370442105	1405	34336	SH	DEF	2
GENERAL MTRS CORP	CL H NEW	370442832	236766	16545473	SH	DEF	9
GENERAL MTRS CORP	COM	370442105	2161	52791	SH	DEF	3
GENERAL MTRS CORP	COM	370442105	4	100	SH	DEF	1
GENERAL MTRS CORP	CL H NEW	370442832	21	1500	SH	DEF	2
GENERAL MTRS CORP	DEB SR CONV B	370442733	72	3100	SH	DEF	11
GENERAL MTRS CORP	COM	370442105	8417	197263	SH	DEF	11
GENERAL MTRS CORP	CL H NEW	370442832	1280	89477	SH	DEF	6
GENERAL MTRS CORP	COM	370442105	282	6892	SH	DEF	10
GENERAL MTRS CORP	CL H NEW	370442832	2744	142000	SH	DEF	13
GENERAL MTRS CORP	COM	370442105	25	600	SH	DEF	4
GENERAL MTRS CORP	COM	370442105	12	300	SH	DEF	6
GENERAL MTRS CORP	CL H NEW	370442832	44	3050	SH	DEF	10
GENERAL MTRS CORP	COM	370442105	3369	60950	SH	DEF	13
GENESCO INC	COM	371532102	1667	103800	SH	DEF	3
GENESCO INC	COM	371532102	6149	382900	SH	DEF	6
GENESEE & WYO INC	CL A	371559105	2739	115525	SH	DEF	6
GENESEE & WYO INC	CL A	371559105	9	350	SH	DEF	11
GENESEE CORP	CL B	371601204	0	52	SH	DEF	11
GENESIS HEALTH VENTURE INC N	COM	37183F107	8034	331853	SH	DEF	6
GENESIS MICROCHIP INC DEL	COM	37184C103	37	2206	SH	DEF	11
GENLYTE GROUP INC	COM	372302109	11639	261140	SH	DEF	3
GENLYTE GROUP INC	COM	372302109	7529	168930	SH	DEF	6
GENLYTE GROUP INC	COM	372302109	401	8500	SH	DEF	11
GENTA INC	COM NEW	37245M207	1251	116930	SH	DEF	11
GENTA INC	COM NEW	37245M207	380	30000	SH	DEF	
GENTEX CORP	COM	371901109	1053	26975	SH	DEF	11
GENTIVA HEALTH SERVICES INC	COM	37247A102	288	25000	SH	DEF	3
GENTIVA HEALTH SERVICES INC	COM	37247A102	4	375	SH	DEF	11
GENUINE PARTS CO	COM	372460105	3413	106725	SH	DEF	6
GENUINE PARTS CO	COM	372460105	211	6600	SH	DEF	5
GENUINE PARTS CO	COM	372460105	4084	128340	SH	DEF	11
GENUINE PARTS CO	COM	372460105	173	5400	SH	DEF	10
GENUINE PARTS CO	COM	372460105	1175	36755	SH	DEF	2
GENVEC INC	COM	37246C109	170	50000	SH	DEF	11
GENZYME CORP	COM GENL DIV	372917104	235	5071	SH	DEF	4
GENZYME CORP	COM GENL DIV	372917104	3364	73300	SH	DEF	11
GENZYME CORP	COM GENL DIV	372917104	185	4000	SH	DEF	10
GENZYME CORP	COM GENL DIV	372917104	19	400	SH	DEF	3
GENZYME CORP	COM GENL DIV	372917104	55	1184	SH	DEF	2

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

GEORGIA GULF CORP	COM PAR \$0.01	373200203	6	275	SH	DEF	10
GEORGIA PAC CORP	COM	373298108	5	200	SH	DEF	3
GEORGIA PAC CORP	COM	373298108	177	6741	SH	DEF	11
GEORGIA PAC CORP	COM	373298108	35	1452	SH	DEF	6
GERON CORP	COM	374163103	18	1400	SH	DEF	11
GETTY IMAGES INC	COM	374276103	112	2500	SH	DEF	11
GETTY RLTY CORP NEW	COM	374297109	681	27500	SH	DEF	11
GEVITY HR INC	COM	374393106	618	41930	SH	DEF	3
GEVITY HR INC	COM	374393106	14	900	SH	DEF	11
GIBRALTAR STL CORP	COM	37476F103	181	8325	SH	DEF	6
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	0	2	SH	DEF	11
GILEAD SCIENCES INC	COM	375558103	20	350	SH	DEF	1
GILEAD SCIENCES INC	COM	375558103	959	17120	SH	DEF	3
GILEAD SCIENCES INC	COM	375558103	1084	19860	SH	DEF	11
GILEAD SCIENCES INC	COM	375558103	78	1400	SH	DEF	4
GILLETTE CO	COM	375766102	1806	56484	SH	DEF	1
GILLETTE CO	COM	375766102	268	8369	SH	DEF	2
GILLETTE CO	COM	375766102	12099	378322	SH	DEF	3
GILLETTE CO	COM	375766102	240	7509	SH	DEF	5
GILLETTE CO	COM	375766102	6424	201379	SH	DEF	11
GILLETTE CO	COM	375766102	311	9711	SH	DEF	10
GILLETTE CO	COM	375766102	17	530	SH	DEF	4
GILLETTE CO	COM	375766102	1549	48447	SH	DEF	8
GIVEN IMAGING	ORD SHS	M52020100	15	1100	SH	DEF	11
GLACIER BANCORP INC NEW	COM	37637Q105	3408	124248	SH	DEF	3
GLACIER BANCORP INC NEW	COM	37637Q105	131	4252	SH	DEF	11
GLACIER BANCORP INC NEW	COM	37637Q105	4606	165782	SH	DEF	6
GLACIER BANCORP INC NEW	COM	37637Q105	4634	168928	SH	DEF	1
GLACIER BANCORP INC NEW	COM	37637Q105	262	9544	SH	DEF	2
GLAMIS GOLD LTD	COM	376775102	202	14490	SH	DEF	11
GLATFELTER	COM	377316104	149	11700	SH	DEF	11
GLATFELTER	COM	377316104	9	775	SH	DEF	10
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1175	27716	SH	DEF	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	317	7465	SH	DEF	8
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	13	300	SH	DEF	13
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	23	541	SH	DEF	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4675	109514	SH	DEF	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	368	8679	SH	DEF	2
GLEN BURNIE BANCORP	COM	377407101	10	400	SH	DEF	11
GLENAYRE TECHNOLOGIES INC	COM	377899109	10	3400	SH	DEF	11
GLENBOROUGH RLTY TR INC	COM	37803P105	18	906	SH	DEF	11
GLIMCHER RLTY TR	SH BEN INT	379302102	123	5830	SH	DEF	11
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	85	5000	SH	DEF	11
GLOBAL IMAGING SYSTEMS	COM	37934A100	2515	102200	SH	DEF	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	25954	1054630	SH	DEF	3
GLOBAL IMAGING SYSTEMS	COM	37934A100	17	600	SH	DEF	11
GLOBAL INDS LTD	COM	379336100	481	105540	SH	DEF	3
GLOBAL INDS LTD	COM	379336100	11	2300	SH	DEF	11
GLOBAL PMTS INC	COM	37940X102	223	6200	SH	DEF	3
GLOBAL POWER EQUIPMENT INC	COM	37941P108	3095	587300	SH	DEF	6
GLOBALSANTAFE CORP	SHS	G3930E101	12	500	SH	DEF	2
GLOBALSANTAFE CORP	SHS	G3930E101	254	11302	SH	DEF	11
GLOBALSANTAFE CORP	SHS	G3930E101	1451	60512	SH	DEF	6
GLOBALSANTAFE CORP	SHS	G3930E101	11	465	SH	DEF	10
GLOBESPANVIRATA INC	COM	37957V106	122	19851	SH	DEF	11
GLOBESPANVIRATA INC	COM	37957V106	15	2142	SH	DEF	10
GLOBESPANVIRATA INC	COM	37957V106	11748	1627116	SH	DEF	3
GOAMERICA INC	COM	38020R106	1	3500	SH	DEF	11
GOLD BANC CORP INC	COM	379907108	5201	428434	SH	DEF	6
GOLD BANC CORP INC	COM	379907108	677	55750	SH	DEF	3
GOLDCORP INC NEW	COM	380956409	695	44279	SH	DEF	11
GOLDCORP INC NEW	COM	380956409	42	3000	SH	DEF	13

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

GOLDCORP INC NEW	COM	380956409	42	3000	SH	DEF	2
GOLDEN TELECOM INC	COM	38122G107	41	1500	SH	DEF	3
GOLDEN WEST FINL CORP DEL	COM	381317106	7	80	SH	DEF	6
GOLDEN WEST FINL CORP DEL	COM	381317106	727	8125	SH	DEF	5
GOLDEN WEST FINL CORP DEL	COM	381317106	197	1960	SH	DEF	11
GOLDEN WEST FINL CORP DEL	COM	381317106	2	25	SH	DEF	10
GOLDEN WEST FINL CORP DEL	COM	381317106	168	1880	SH	DEF	2
GOLDMAN SACHS GROUP INC	COM	38141g104	67	800	SH	DEF	4
GOLDMAN SACHS GROUP INC	COM	38141G104	775	9240	SH	DEF	5
GOLDMAN SACHS GROUP INC	COM	38141G104	17822	212416	SH	DEF	1
GOLDMAN SACHS GROUP INC	COM	38141G104	23188	275665	SH	DEF	6
GOLDMAN SACHS GROUP INC	COM	38141G104	1871	22300	SH	DEF	3
GOLDMAN SACHS GROUP INC	COM	38141G104	1567	18680	SH	DEF	10
GOLDMAN SACHS GROUP INC	COM	38141G104	1308	13934	SH	DEF	11
GOLDMAN SACHS GROUP INC	COM	38141G104	101	1203	SH	DEF	2
GOLF TR AMER INC	COM	38168B103	0	150	SH	DEF	11
GOODRICH CORP	COM	382388106	24	1000	SH	DEF	6
GOODRICH CORP	COM	382388106	48	2000	SH	DEF	10
GOODRICH CORP	COM	382388106	5471	198064	SH	DEF	11
GOODYEAR TIRE & RUBR CO	COM	382550101	200	29120	SH	DEF	11
GOODYEAR TIRE & RUBR CO	COM	382550101	11	1607	SH	DEF	10
GOODYEAR TIRE & RUBR CO	COM	382550101	11	1640	SH	DEF	6
GORMAN RUPP CO	COM	383082104	57	2400	SH	DEF	11
GRACE W R & CO DEL NEW	COM	38388F108	11	3486	SH	DEF	11
GRACO INC	COM	384109104	778	20415	SH	DEF	11
GRACO INC	COM	384109104	849	22600	SH	DEF	3
GRAFTECH INTL LTD	COM	384313102	50	4840	SH	DEF	11
GRAFTECH INTL LTD	COM	384313102	1	100	SH	DEF	2
GRAINGER W W INC	COM	384802104	121	2550	SH	DEF	10
GRAINGER W W INC	COM	384802104	86	1800	SH	DEF	2
GRAINGER W W INC	COM	384802104	2	40	SH	DEF	6
GRAINGER W W INC	COM	384802104	1096	23946	SH	DEF	11
GRANITE CONSTR INC	COM	387328107	44	2200	SH	DEF	11
GRANITE CONSTR INC	COM	387328107	6752	360285	SH	DEF	6
GRANT PRIDECO INC	COM	38821g101	66	6495	SH	DEF	4
GRANT PRIDECO INC	COM	38821G101	135	11909	SH	DEF	11
GREAT ATLANTIC & PAC TEA INC	COM	390064103	11	1000	SH	DEF	13
GREAT LAKES CHEM CORP	COM	390568103	23	1060	SH	DEF	11
GREAT LAKES REIT INC	COM	390752103	51	3210	SH	DEF	11
GREAT PLAINS ENERGY INC	COM	391164100	15032	495780	SH	DEF	6
GREAT PLAINS ENERGY INC	COM	391164100	20	650	SH	DEF	2
GREAT PLAINS ENERGY INC	COM	391164100	495	15519	SH	DEF	11
GREATER ATLANTIC FINANCIAL	COM	391601101	520	66679	SH	DEF	11
GREATER BAY BANCORP	COM	391648102	21646	1039650	SH	DEF	6
GREATER BAY BANCORP	COM	391648102	6	300	SH	DEF	10
GREATER BAY BANCORP	COM	391648102	358	13287	SH	DEF	11
GREATER CHINA FD INC	COM	39167B102	319	18599	SH	DEF	11
GREEN MOUNTAIN PWR CORP	COM	393154109	9	400	SH	DEF	2
GREENBRIER COS INC	COM	393657101	2954	215754	SH	DEF	6
GREENPOINT FINL CORP	COM	395384100	31	1050	SH	DEF	4
GREENPOINT FINL CORP	COM	395384100	2814	94255	SH	DEF	3
GREENPOINT FINL CORP	COM	395384100	39	1290	SH	DEF	6
GREY WOLF INC	COM	397888108	18	5600	SH	DEF	11
GRIC COMMUNICATIONS INC	COM	398081109	7	1000	SH	DEF	11
GRIFFON CORP	COM	398433102	4533	252390	SH	DEF	3
GRIFFON CORP	COM	398433102	157	8135	SH	DEF	11
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	6395	355690	SH	DEF	3
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	2841	157380	SH	DEF	11
GROUPE CGI INC	CL A SUB VTG	39945C109	176	30336	SH	DEF	13
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	9980	272750	SH	DEF	3
GTC BIOTHERAPEUTICS INC	COM	36238T104	10	3100	SH	DEF	11
GTECH HLDGS CORP	COM	400518106	86	2000	SH	DEF	4

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

GTECH HLDGS CORP	COM	400518106	8	180	SH	DEF	11
GTECH HLDGS CORP	COM	400518106	31796	742030	SH	DEF	3
GTSI CORP	COM	36238K103	478	46200	SH	DEF	6
GTSI CORP	COM	36238K103	11	1000	SH	DEF	11
GUIDANT CORP	COM	401698105	13	200	SH	DEF	13
GUIDANT CORP	COM	401698105	659	12912	SH	DEF	11
GUIDANT CORP	COM	401698105	1	21	SH	DEF	6
GUIDANT CORP	COM	401698105	5559	118650	SH	DEF	3
GUIDANT CORP	COM	401698105	150	3200	SH	DEF	2
GUIDANT CORP	COM	401698105	341	7280	SH	DEF	10
GUILFORD PHARMACEUTICALS INC	COM	401829106	239	32400	SH	DEF	11
GUILFORD PHARMACEUTICALS INC	COM	401829106	14	2300	SH	DEF	2
GUITAR CTR MGMT INC	COM	402040109	1051	32300	SH	DEF	11
GUITAR CTR MGMT INC	COM	402040109	1033	32090	SH	DEF	3
GULFMARK OFFSHORE INC	COM	402629109	13	900	SH	DEF	11
GULFMARK OFFSHORE INC	COM	402629109	254	17922	SH	DEF	6
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	2369	60718	SH	DEF	11
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	24	600	SH	DEF	10
H & Q HEALTHCARE FD	SH BEN INT	404052102	161	8813	SH	DEF	11
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	2103	130969	SH	DEF	11
HAIN CELESTIAL GROUP INC	COM	405217100	465	25650	SH	DEF	2
HALLIBURTON CO	COM	406216101	257	10613	SH	DEF	2
HALLIBURTON CO	COM	406216101	393	16200	SH	DEF	3
HALLIBURTON CO	COM	406216101	2352	97000	SH	DEF	6
HALLIBURTON CO	COM	406216101	1432	59965	SH	DEF	11
HANCOCK HLDG CO	COM	410120109	86	1500	SH	DEF	11
HANCOCK JOHN FINL SVCS INC	COM	41014S106	288	8528	SH	DEF	5
HANCOCK JOHN FINL SVCS INC	COM	41014S106	27	804	SH	DEF	2
HANCOCK JOHN FINL SVCS INC	COM	41014S106	5394	159600	SH	DEF	3
HANCOCK JOHN FINL SVCS INC	COM	41014S106	269	7609	SH	DEF	11
HANCOCK JOHN FINL SVCS INC	COM	41014S106	16721	494700	SH	DEF	6
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	23	1450	SH	DEF	11
HANCOCK JOHN INCOME SECS TR	COM	410123103	236	15605	SH	DEF	11
HANCOCK JOHN INVS TR	COM	410142103	253	12430	SH	DEF	11
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	38	3100	SH	DEF	11
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	102	8000	SH	DEF	11
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	15	1600	SH	DEF	11
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	73	5050	SH	DEF	11
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	763	30037	SH	DEF	11
HANCOCK JOHN PFD INCOME FD I	COM	41021P103	252	10375	SH	DEF	11
HANDLEMAN CO DEL	COM	410252100	7846	464800	SH	DEF	6
HANDLEMAN CO DEL	COM	410252100	46	2585	SH	DEF	11
HANDSPRING INC	COM	410293104	5	3000	SH	DEF	11
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	2956	192590	SH	DEF	3
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	40	2350	SH	DEF	11
HANOVER CAP MTG HLDGS INC	COM	410761100	9	700	SH	DEF	11
HANSON PLC	SPON ADR NEW	411352404	6	187	SH	DEF	2
HARBOR FLA BANCSHARES INC	COM	411901101	5636	211418	SH	DEF	1
HARBOR FLA BANCSHARES INC	COM	411901101	43	1590	SH	DEF	11
HARKEN ENERGY CORP	COM NEW	412552309	337	510679	SH	DEF	11
HARLAND JOHN H CO	COM	412693103	26938	1017695	SH	DEF	3
HARLAND JOHN H CO	COM	412693103	14201	536500	SH	DEF	6
HARLEY DAVIDSON INC	COM	412822108	993	20600	SH	DEF	8
HARLEY DAVIDSON INC	COM	412822108	319	6615	SH	DEF	2
HARLEY DAVIDSON INC	COM	412822108	6109	128852	SH	DEF	11
HARLEY DAVIDSON INC	COM	412822108	258	5350	SH	DEF	10
HARLEYSVILLE GROUP INC	COM	412824104	50	2260	SH	DEF	11
HARLEYSVILLE NATL CORP PA	COM	412850109	15	500	SH	DEF	11
HARMAN INTL INDS INC	COM	413086109	230	2256	SH	DEF	6
HARMAN INTL INDS INC	COM	413086109	8	60	SH	DEF	11
HARMONIC INC	COM	413160102	1	183	SH	DEF	11
HARRAHS ENTMT INC	COM	413619107	9006	213860	SH	DEF	3

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

HARRAHS ENTMT INC	COM	413619107	391	8997	SH	DEF	11
HARRAHS ENTMT INC	COM	413619107	46	1100	SH	DEF	4
HARRIS & HARRIS GROUP INC	COM	413833104	1	130	SH	DEF	11
HARRIS CORP DEL	COM	413875105	108	2901	SH	DEF	11
HARRIS CORP DEL	COM	413875105	35411	989410	SH	DEF	3
HARRIS CORP DEL	COM	413875105	5	130	SH	DEF	6
HARRIS CORP DEL	COM	413875105	12	345	SH	DEF	10
HARSCO CORP	COM	415864107	968	25150	SH	DEF	3
HARSCO CORP	COM	415864107	38	1000	SH	DEF	4
HARSCO CORP	COM	415864107	14368	372380	SH	DEF	6
HARTE-HANKS INC	COM	416196103	31	1700	SH	DEF	10
HARTE-HANKS INC	COM	416196103	455	24675	SH	DEF	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	2120	38625	SH	DEF	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	11	200	SH	DEF	4
HARTFORD FINL SVCS GROUP INC	COM	416515104	76	1443	SH	DEF	10
HARTFORD FINL SVCS GROUP INC	COM	416515104	587	11150	SH	DEF	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	435	8263	SH	DEF	8
HARTFORD FINL SVCS GROUP INC	COM	416515104	8400	159604	SH	DEF	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	10127	192192	SH	DEF	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	830	15773	SH	DEF	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	9	174	SH	DEF	1
HARTFORD INCOME SHS FD INC	COM	416537108	6	800	SH	DEF	11
HARVEST NATURAL RESOURCES IN	COM	41754V103	3	500	SH	DEF	11
HASBRO INC	COM	418056107	50	2690	SH	DEF	10
HASBRO INC	COM	418056107	3573	191265	SH	DEF	6
HASBRO INC	COM	418056107	117	5378	SH	DEF	11
HASBRO INC	COM	418056107	50	2687	SH	DEF	2
HATTERAS INCOME SECS INC	COM	419025101	89	6793	SH	DEF	11
HAVAS	SPONSORED ADR	419313101	53	11700	SH	DEF	6
HAVERTY FURNITURE INC	COM	419596101	227	10920	SH	DEF	11
HAWAIIAN ELEC INDUSTRIES	COM	419870100	119	2608	SH	DEF	11
HAWAIIAN ELEC INDUSTRIES	COM	419870100	87	2000	SH	DEF	2
HAWAIIAN ELEC INDUSTRIES	COM	419870100	7071	162450	SH	DEF	6
HAWKINS INC	COM	420261109	640	49929	SH	DEF	6
HAWTHORNE FINL CORP	COM	420542102	1214	30200	SH	DEF	6
HCA INC	COM	404119109	20	550	SH	DEF	10
HCA INC	COM	404119109	3348	87535	SH	DEF	11
HCA INC	COM	404119109	291	7900	SH	DEF	6
HCA INC	COM	404119109	4480	90000	SH	DEF	13
HCA INC	COM	404119109	62	1670	SH	DEF	2
HCA INC	COM	404119109	55	1500	SH	DEF	4
HCC INS HLDGS INC	COM	404132102	2613	89850	SH	DEF	3
HCC INS HLDGS INC	COM	404132102	103	3535	SH	DEF	11
HEADWATERS INC	COM	42210P102	133	7100	SH	DEF	11
HEALTH CARE PPTY INVS INC	COM	421915109	75	1602	SH	DEF	10
HEALTH CARE PPTY INVS INC	COM	421915109	19	400	SH	DEF	2
HEALTH CARE PPTY INVS INC	COM	421915109	3931	84169	SH	DEF	8
HEALTH CARE PPTY INVS INC	COM	421915109	650	13943	SH	DEF	11
HEALTH CARE REIT INC	COM	42217K106	107	3475	SH	DEF	10
HEALTH CARE REIT INC	COM	42217K106	355	11500	SH	DEF	8
HEALTH CARE REIT INC	COM	42217K106	545	16450	SH	DEF	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	176	8050	SH	DEF	2
HEALTH MGMT ASSOC INC NEW	CL A	421933102	585	26410	SH	DEF	11
HEALTH NET INC	COM	42222G108	34	800	SH	DEF	13
HEALTH NET INC	COM	42222G108	156098	4928896	SH	DEF	7
HEALTH NET INC	COM	42222G108	348729	11011342	SH	DEF	9
HEALTH NET INC	COM	42222G108	1906	60329	SH	DEF	11
HEALTH NET INC	COM	42222G108	57	1800	SH	DEF	10
HEALTH NET INC	COM	42222G108	30355	958475	SH	DEF	3
HEALTH NET INC	COM	42222G108	21	660	SH	DEF	6
HEALTHCARE RLTY TR	COM	421946104	1434	42483	SH	DEF	11
HEALTH EXTRAS INC	COM	422211102	1320	153350	SH	DEF	3

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

HEALTHEXTRAS INC	COM	422211102	35	3000	SH	DEF	11
HEALTHTRONICS SURGICAL SVS I	COM	42222L107	64	12100	SH	DEF	3
HEARST-ARGYLE TELEVISION INC	COM	422317107	5	190	SH	DEF	10
HEARST-ARGYLE TELEVISION INC	COM	422317107	7	300	SH	DEF	11
HEARST-ARGYLE TELEVISION INC	COM	422317107	13	520	SH	DEF	6
HEARTLAND EXPRESS INC	COM	422347104	7	300	SH	DEF	11
HEARTLAND EXPRESS INC	COM	422347104	336	14000	SH	DEF	5
HEARUSA INC	COM NEW	422360305	0	50	SH	DEF	11
HECLA MNG CO	COM	422704106	6	1100	SH	DEF	11
HECLA MNG CO	PFD CV SER B	422704205	150	3250	SH	DEF	11
HECTOR COMMUNICATIONS CORP	COM	422730101	401	30700	SH	DEF	6
HEIDRICK & STRUGGLES INTL IN	COM	422819102	41	2100	SH	DEF	11
HEINZ H J CO	COM	423074103	69	2010	SH	DEF	10
HEINZ H J CO	COM	423074103	2964	86467	SH	DEF	8
HEINZ H J CO	COM	423074103	7	212	SH	DEF	6
HEINZ H J CO	COM	423074103	8795	248939	SH	DEF	11
HEINZ H J CO	COM	423074103	27	800	SH	DEF	4
HEINZ H J CO	COM	423074103	1819	53065	SH	DEF	2
HEINZ H J CO	COM	423074103	261	7600	SH	DEF	1
HELEN OF TROY CORP LTD	COM	G4388N106	6	250	SH	DEF	11
HELIX TECHNOLOGY CORP	COM	423319102	624	38100	SH	DEF	2
HELIX TECHNOLOGY CORP	COM	423319102	5	300	SH	DEF	11
HELMERICH & PAYNE INC	COM	423452101	9	345	SH	DEF	10
HELMERICH & PAYNE INC	COM	423452101	29	1100	SH	DEF	11
HELMERICH & PAYNE INC	COM	423452101	15539	592199	SH	DEF	6
HELMERICH & PAYNE INC	COM	423452101	264	10100	SH	DEF	2
HEMISPHERX BIOPHARMA INC	COM	42366C103	2	1000	SH	DEF	11
HENRY JACK & ASSOC INC	COM	426281101	15	770	SH	DEF	11
HERCULES INC	COM	427056106	114	10890	SH	DEF	11
HERCULES INC	COM	427056106	8597	758800	SH	DEF	6
HERITAGE PPTY INVT TR INC	COM	42725M107	87	3100	SH	DEF	11
HERITAGE PROPANE PARTNERS L	UNIT LTD PARTN	426918108	89	2580	SH	DEF	11
HERLEY INDS INC DEL	COM	427398102	118	6265	SH	DEF	11
HERSHEY FOODS CORP	COM	427866108	7539	103726	SH	DEF	1
HERSHEY FOODS CORP	COM	427866108	526	7240	SH	DEF	2
HERSHEY FOODS CORP	COM	427866108	2130	27622	SH	DEF	11
HERSHEY FOODS CORP	COM	427866108	113	1551	SH	DEF	10
HEWITT ASSOCS INC	COM	42822Q100	58	2400	SH	DEF	3
HEWLETT PACKARD CO	COM	428236103	218	11247	SH	DEF	10
HEWLETT PACKARD CO	COM	428236103	3942	150800	SH	DEF	13
HEWLETT PACKARD CO	COM	428236103	2540	131201	SH	DEF	2
HEWLETT PACKARD CO	COM	428236103	1	63	SH	DEF	1
HEWLETT PACKARD CO	COM	428236103	591	30510	SH	DEF	4
HEWLETT PACKARD CO	COM	428236103	210	10832	SH	DEF	8
HEWLETT PACKARD CO	COM	428236103	34235	1768327	SH	DEF	6
HEWLETT PACKARD CO	COM	428236103	3329	171945	SH	DEF	5
HEWLETT PACKARD CO	COM	428236103	11460	591960	SH	DEF	3
HEWLETT PACKARD CO	COM	428236103	11881	532552	SH	DEF	11
HEXCEL CORP NEW	COM	428291108	30	5000	SH	DEF	
HEXCEL CORP NEW	COM	428291108	102	15000	SH	DEF	11
HIBBETT SPORTING GOODS INC	COM	428565105	115	4212	SH	DEF	11
HIBBETT SPORTING GOODS INC	COM	428565105	1675	69805	SH	DEF	3
HIBERNIA CORP	CL A	428656102	30010	1481255	SH	DEF	3
HIBERNIA CORP	CL A	428656102	26	1300	SH	DEF	10
HIBERNIA CORP	CL A	428656102	30	1460	SH	DEF	6
HIBERNIA CORP	CL A	428656102	1234	54604	SH	DEF	11
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	128	17830	SH	DEF	11
HIGH YIELD PLUS FD INC	COM	429906100	1	200	SH	DEF	11
HIGHWOODS PPTYS INC	COM	431284108	2356	95016	SH	DEF	11
HIGHWOODS PPTYS INC	COM	431284108	112	4700	SH	DEF	2
HILB ROGAL & HAMILTON CO	COM	431294107	278	9260	SH	DEF	11
HILB ROGAL & HAMILTON CO	COM	431294107	9	300	SH	DEF	4

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

HILFIGER TOMMY CORP	ORD	G8915Z102	18	1200	SH	DEF	11
HILFIGER TOMMY CORP	ORD	G8915Z102	12	1000	SH	DEF	10
HILFIGER TOMMY CORP	ORD	G8915Z102	26395	2207637	SH	DEF	6
HILFIGER TOMMY CORP	ORD	G8915Z102	85	7100	SH	DEF	3
HILLENBRAND INDS INC	COM	431573104	6	100	SH	DEF	6
HILLENBRAND INDS INC	COM	431573104	708	12553	SH	DEF	2
HILLENBRAND INDS INC	COM	431573104	50798	853315	SH	DEF	11
HILLENBRAND INDS INC	COM	431573104	13055	231390	SH	DEF	3
HILTON HOTELS CORP	COM	432848109	505	31893	SH	DEF	11
HILTON HOTELS CORP	COM	432848109	16	1000	SH	DEF	10
HILTON HOTELS CORP	COM	432848109	32	2000	SH	DEF	2
HITACHI LIMITED	ADR 10 COM	433578507	16	300	SH	DEF	10
HMN FINL INC	COM	40424G108	624	29000	SH	DEF	6
HOLLINGER INTL INC	CL A	435569108	360	26800	SH	DEF	11
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	144	8000	SH	DEF	11
HOLLY CORP	COM PAR \$0.01	435758305	14	556	SH	DEF	11
HOLLY CORP	COM PAR \$0.01	435758305	0	16	SH	DEF	2
HOLLYWOOD ENTMT CORP	COM	436141105	13632	801890	SH	DEF	3
HOLOGIC INC	COM	436440101	0	25	SH	DEF	11
HOLOGIC INC	COM	436440101	1164	85600	SH	DEF	3
HOME DEPOT INC	COM	437076102	103	3232	SH	DEF	4
HOME DEPOT INC	COM	437076102	18525	581642	SH	DEF	3
HOME DEPOT INC	COM	437076102	283	8890	SH	DEF	5
HOME DEPOT INC	COM	437076102	14218	444035	SH	DEF	6
HOME DEPOT INC	COM	437076102	5804	135275	SH	DEF	13
HOME DEPOT INC	COM	437076102	1410	44271	SH	DEF	8
HOME DEPOT INC	COM	437076102	243	7632	SH	DEF	1
HOME DEPOT INC	COM	437076102	33280	897766	SH	DEF	11
HOME DEPOT INC	COM	437076102	1689	53038	SH	DEF	10
HOME DEPOT INC	COM	437076102	18322	575258	SH	DEF	2
HOME DEPOT INC	COM	437076102	209871	6589350	SH	DEF	7
HOME DEPOT INC	COM	437076102	401340	12600950	SH	DEF	9
HOME FED BANCORP	COM	436926109	6	213	SH	DEF	4
HOME PPTYS N Y INC	COM	437306103	97	2527	SH	DEF	11
HOMESTORE INC	COM	437852106	70	20000	SH	DEF	11
HON INDS INC	COM	438092108	44	1200	SH	DEF	10
HON INDS INC	COM	438092108	1304	31799	SH	DEF	11
HONDA MOTOR LTD	AMERN SHS	438128308	30	1500	SH	DEF	2
HONDA MOTOR LTD	AMERN SHS	438128308	1517	74895	SH	DEF	6
HONEYWELL INTL INC	COM	438516106	8886	337240	SH	DEF	3
HONEYWELL INTL INC	COM	438516106	38165	1446796	SH	DEF	6
HONEYWELL INTL INC	COM	438516106	6504	246831	SH	DEF	5
HONEYWELL INTL INC	COM	438516106	8368	273389	SH	DEF	11
HONEYWELL INTL INC	COM	438516106	249	9468	SH	DEF	10
HONEYWELL INTL INC	COM	438516106	3594	101000	SH	DEF	13
HONEYWELL INTL INC	COM	438516106	5683	215666	SH	DEF	2
HONEYWELL INTL INC	COM	438516106	1117	42400	SH	DEF	7
HONEYWELL INTL INC	COM	438516106	1890	71727	SH	DEF	8
HONEYWELL INTL INC	COM	438516106	11921	452423	SH	DEF	4
HOOPER HOLMES INC	COM	439104100	5	800	SH	DEF	10
HOOPER HOLMES INC	COM	439104100	30	5800	SH	DEF	11
HOOPER HOLMES INC	COM	439104100	245	36800	SH	DEF	1
HORACE MANN EDUCATORS CORP N	COM	440327104	28	2150	SH	DEF	11
HORIZON GROUP PPTYS INC	COM	44041U102	1	311	SH	DEF	11
HORIZON HEALTH CORP	COM	44041Y104	29	1338	SH	DEF	11
HORIZON HEALTH CORP	COM	44041Y104	1055	53700	SH	DEF	6
HORIZON ORGANIC HOLDING	COM	44043T103	36	1500	SH	DEF	11
HORMEL FOODS CORP	COM	440452100	150	6078	SH	DEF	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	42	1200	SH	DEF	10
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	475	13550	SH	DEF	8
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1465	39944	SH	DEF	11
HOST MARRIOTT CORP NEW	COM	44107P104	814	77852	SH	DEF	11

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

HOST MARRIOTT CORP NEW	COM	44107P104	21	2000	SH	DEF	2
HOST MARRIOTT CORP NEW	COM	44107P104	218	20293	SH	DEF	8
HOST MARRIOTT CORP NEW	COM	44107P104	6911	644040	SH	DEF	6
HOT TOPIC INC	COM	441339108	22	750	SH	DEF	11
HOT TOPIC INC	COM	441339108	1515	67225	SH	DEF	3
HOUSTON EXPL CO	COM	442120101	21418	610200	SH	DEF	6
HOUSTON EXPL CO	COM	442120101	23079	657510	SH	DEF	3
HOUSTON EXPL CO	COM	442120101	7	200	SH	DEF	11
HOVNIANIAN ENTERPRISES INC	CL A	442487203	74	1150	SH	DEF	3
HOVNIANIAN ENTERPRISES INC	CL A	442487203	8	100	SH	DEF	11
HPSC INC	COM	404264103	9	1000	SH	DEF	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	20	2200	SH	DEF	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	397	42450	SH	DEF	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	13	1375	SH	DEF	10
HSBC HLDGS PLC	SPON ADR NEW	404280406	43	655	SH	DEF	10
HSBC HLDGS PLC	SPON ADR NEW	404280406	93	1413	SH	DEF	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	461	6777	SH	DEF	6
HUBBELL INC	CL B	443510201	128	3500	SH	DEF	2
HUBBELL INC	CL B	443510201	85	2321	SH	DEF	10
HUBBELL INC	CL B	443510201	223	6100	SH	DEF	5
HUBBELL INC	CL B	443510201	192	4476	SH	DEF	11
HUDSON RIV BANCORP INC	COM	444128102	80	2500	SH	DEF	3
HUDSON UNITED BANCORP	COM	444165104	192	5458	SH	DEF	8
HUDSON UNITED BANCORP	COM	444165104	51	1400	SH	DEF	11
HUDSON UNITED BANCORP	COM	444165104	49067	1395125	SH	DEF	3
HUFFY CORP	COM	444356109	7	1200	SH	DEF	2
HUGHES SUPPLY INC	COM	444482103	27	700	SH	DEF	11
HUGHES SUPPLY INC	COM	444482103	12738	392550	SH	DEF	6
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	8086	431480	SH	DEF	3
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	622	30871	SH	DEF	11
HUMAN GENOME SCIENCES INC	COM	444903108	41	3010	SH	DEF	4
HUMAN GENOME SCIENCES INC	COM	444903108	576	41395	SH	DEF	11
HUMAN GENOME SCIENCES INC	COM	444903108	45	3300	SH	DEF	2
HUMANA INC	COM	444859102	23	1136	SH	DEF	11
HUMANA INC	COM	444859102	25846	1431550	SH	DEF	6
HUMANA INC	COM	444859102	11952	662140	SH	DEF	3
HUMANA INC	COM	444859102	3	150	SH	DEF	2
HUMBOLDT BANCORP	COM	445069107	351	22700	SH	DEF	1
HUMBOLDT BANCORP	COM	445069107	174	11260	SH	DEF	6
HUNT J B TRANS SVCS INC	COM	445658107	16865	643960	SH	DEF	6
HUNT J B TRANS SVCS INC	COM	445658107	985	38820	SH	DEF	11
HUNT J B TRANS SVCS INC	COM	445658107	568	21700	SH	DEF	3
HUNT J B TRANS SVCS INC	COM	445658107	8	300	SH	DEF	2
HUNTINGTON BANCSHARES INC	COM	446150104	4690	236965	SH	DEF	2
HUNTINGTON BANCSHARES INC	COM	446150104	4681	235800	SH	DEF	3
HUNTINGTON BANCSHARES INC	COM	446150104	1060	48937	SH	DEF	11
HUNTINGTON BANCSHARES INC	COM	446150104	22	1132	SH	DEF	6
HUTCHINSON TECHNOLOGY INC	COM	448407106	35199	1069240	SH	DEF	3
HYDROGENICS CORP	COM	448882100	10	1500	SH	DEF	11
HYPERCOM CORP	COM	44913M105	1633	302900	SH	DEF	3
HYPERION 2005 INVT GRADE OPP	COM	448918102	6	600	SH	DEF	11
HYPERION STRATEGIC MTG INC F	COM	44915C105	50	3500	SH	DEF	11
HYPERION TOTAL RETURN & INCO	COM	449145101	90	8874	SH	DEF	11
I-STAT CORP	COM	450312103	3	260	SH	DEF	11
IBERIABANK CORP	COM	450828108	232	4400	SH	DEF	3
IBERIABANK CORP	COM	450828108	4632	88025	SH	DEF	1
IBERIABANK CORP	COM	450828108	2915	55400	SH	DEF	6
IBERIABANK CORP	COM	450828108	148	2875	SH	DEF	11
IBIS TECHNOLOGY CORP	COM	450909106	219	18920	SH	DEF	11
ICN PHARMACEUTICALS INC NEW	COM	448924100	393	20331	SH	DEF	11
ICN PHARMACEUTICALS INC NEW	COM	448924100	2	100	SH	DEF	6
ICOS CORP	COM	449295104	98	2100	SH	DEF	11

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

ICOS CORP	COM	449295104	11	300	SH	DEF	2
ICU MED INC	COM	44930G107	126	3725	SH	DEF	11
ID BIOMEDICAL CORP	COM	44936D108	21	1615	SH	DEF	11
IDACORP INC	COM	451107106	1527	59600	SH	DEF	6
IDACORP INC	COM	451107106	409	15050	SH	DEF	11
IDACORP INC	COM	451107106	19	750	SH	DEF	10
IDEC PHARMACEUTICALS CORP	COM	449370105	181	5435	SH	DEF	4
IDEC PHARMACEUTICALS CORP	COM	449370105	12	350	SH	DEF	2
IDEC PHARMACEUTICALS CORP	COM	449370105	174	4959	SH	DEF	11
IDENTIX INC	COM	451906101	8	1313	SH	DEF	11
IDENTIX INC	COM	451906101	2	300	SH	DEF	2
IDEX CORP	COM	45167R104	7	200	SH	DEF	11
IDEXX LABS INC	COM	45168D104	55244	1298340	SH	DEF	3
IDEXX LABS INC	COM	45168D104	216	4562	SH	DEF	11
IDINE REWARDS NETWORK INC	COM	45168A100	226	13900	SH	DEF	3
IGATE CORP	COM	45169U105	23	4300	SH	DEF	11
IGEN INC	COM	449536101	2903	50090	SH	DEF	11
IGEN INC	COM	449536101	1942	33600	SH	DEF	11
IHOP CORP	COM	449623107	19	500	SH	DEF	11
IHOP CORP	COM	449623107	164	5000	SH	DEF	8
II VI INC	COM	902104108	952	47610	SH	DEF	3
IKON OFFICE SOLUTIONS INC	COM	451713101	10	1197	SH	DEF	11
IKON OFFICE SOLUTIONS INC	COM	451713101	223	30500	SH	DEF	11
IKON OFFICE SOLUTIONS INC	COM	451713101	20874	2855570	SH	DEF	6
ILLINOIS TOOL WKS INC	COM	452308109	1451	21900	SH	DEF	3
ILLINOIS TOOL WKS INC	COM	452308109	70	1050	SH	DEF	4
ILLINOIS TOOL WKS INC	COM	452308109	621	9369	SH	DEF	10
ILLINOIS TOOL WKS INC	COM	452308109	2134	29019	SH	DEF	11
ILLINOIS TOOL WKS INC	COM	452308109	18	200	SH	DEF	13
ILLINOIS TOOL WKS INC	COM	452308109	212	3200	SH	DEF	1
ILLINOIS TOOL WKS INC	COM	452308109	9758	147263	SH	DEF	2
ILLUMINA INC	COM	452327109	25	4175	SH	DEF	11
ILX RESORTS INC	COM NEW	449661503	3	500	SH	DEF	11
IMAGE ENMT INC	COM NEW	452439201	4	1000	SH	DEF	11
IMAGISTICS INTERNATIONAL INC	COM	45247T104	14	480	SH	DEF	2
IMAGISTICS INTERNATIONAL INC	COM	45247T104	64	2001	SH	DEF	11
IMATION CORP	COM	45245A107	98	3000	SH	DEF	3
IMATION CORP	COM	45245A107	245	7209	SH	DEF	11
IMAX CORP	COM	45245E109	19	2130	SH	DEF	11
IMC GLOBAL INC	COM	449669100	23	3319	SH	DEF	11
IMC GLOBAL INC	COM	449669100	0	29	SH	DEF	2
IMC GLOBAL INC	COM	449669100	9492	1479855	SH	DEF	6
IMCLONE SYS INC	COM	45245W109	19	500	SH	DEF	2
IMCLONE SYS INC	COM	45245W109	199	5715	SH	DEF	11
IMCO RECYCLING INC	COM	449681105	248	40300	SH	DEF	6
IMMTECH INTL INC	COM	452519101	11	500	SH	DEF	11
IMMUCOR INC	COM	452526106	115	3903	SH	DEF	11
IMMUNE RESPONSE CORP DEL	COM NEW	45252T205	0	20	SH	DEF	11
IMMUNOGEN INC	COM	45253H101	5	1125	SH	DEF	11
IMMUNOMEDICS INC	COM	452907108	137	16130	SH	DEF	11
IMPAC MED SYS INC	COM	45255A104	216	12100	SH	DEF	3
IMPAC MTG HLDGS INC	COM	45254P102	143	9500	SH	DEF	11
IMPAX LABORATORIES INC	COM	45256B101	35	2800	SH	DEF	3
IMPAX LABORATORIES INC	COM	45256B101	3	250	SH	DEF	11
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	3	300	SH	DEF	10
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	14379	1289600	SH	DEF	6
IMPERIAL OIL LTD	COM NEW	453038408	8212	218300	SH	DEF	13
IMPERIAL OIL LTD	COM NEW	453038408	149	4000	SH	DEF	10
IMPERIAL OIL LTD	COM NEW	453038408	127	3200	SH	DEF	11
IMPERIAL SUGAR CO NEW	COM NEW	453096208	1	107	SH	DEF	11
IMS HEALTH INC	COM	449934108	429	20354	SH	DEF	2
IMS HEALTH INC	COM	449934108	399	16956	SH	DEF	11

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

INAMED CORP	COM	453235103	2600	35390	SH	DEF	3
INCO LTD	COM	453258402	17513	638075	SH	DEF	13
INDEPENDENCE CMNTY BK CORP	COM	453414104	243	6625	SH	DEF	11
INDEPENDENCE CMNTY BK CORP	COM	453414104	2	50	SH	DEF	6
INDEPENDENT BANK CORP MASS	COM	453836108	1131	38702	SH	DEF	11
INDEPENDENT BANK CORP MASS	COM	453836108	46	1800	SH	DEF	10
INDEPENDENT BANK CORP MICH	COM	453838104	2296	78400	SH	DEF	3
INDEVUS PHARMACEUTICALS INC	COM	454072109	112	20545	SH	DEF	11
INDYMAC BANCORP INC	COM	456607100	59	2000	SH	DEF	11
INDYMAC BANCORP INC	COM	456607100	25806	1113750	SH	DEF	6
INERGY L P	UNIT LTD PTNR	456615103	7	150	SH	DEF	11
INET TECHNOLOGIES INC	COM	45662V105	192	15000	SH	DEF	3
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	1096	85000	SH	DEF	3
INFORMATICA CORP	COM	45666Q102	1813	243700	SH	DEF	3
INFORMATICA CORP	COM	45666Q102	29	2700	SH	DEF	11
INFORTE CORP	COM	45677R107	62	6500	SH	DEF	11
INFOSPACE INC	COM NEW	45678T201	5	202	SH	DEF	11
INFOSPACE INC	COM NEW	45678T201	69	3400	SH	DEF	3
INFOUSA INC NEW	COM	456818301	3358	447190	SH	DEF	3
INFOUSA INC NEW	COM	456818301	3477	460665	SH	DEF	6
ING GROUP N V	SPONSORED ADR	456837103	6119	322957	SH	DEF	6
ING GROUP N V	SPONSORED ADR	456837103	395	21343	SH	DEF	2
ING PRIME RATE TR	SH BEN INT	44977W106	110	14683	SH	DEF	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	112	2099	SH	DEF	10
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4029	66708	SH	DEF	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	754	14100	SH	DEF	3
INGLES MKTS INC	CL A	457030104	22	2211	SH	DEF	11
INGRAM MICRO INC	CL A	457153104	304	23300	SH	DEF	3
INGRAM MICRO INC	CL A	457153104	209	16050	SH	DEF	5
INGRAM MICRO INC	CL A	457153104	18	1410	SH	DEF	6
INGRAM MICRO INC	CL A	457153104	374	25295	SH	DEF	11
INKINE PHARMACEUTICALS INC	COM	457214104	29	5500	SH	DEF	11
INKINE PHARMACEUTICALS INC	COM	457214104	623	150075	SH	DEF	8
INNKEEPERS USA TR	PFD CV A 8.625	4576J0302	25	1000	SH	DEF	11
INNKEEPERS USA TR	COM	4576J0104	959	110179	SH	DEF	11
INNKEEPERS USA TR	COM	4576J0104	17	2000	SH	DEF	2
INNKEEPERS USA TR	COM	4576J0104	348	39993	SH	DEF	8
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	32	3059	SH	DEF	11
INNOVO GROUP INC	COM PAR \$0.01	457954600	0	33	SH	DEF	11
INSIGHT ENTERPRISES INC	COM	45765U103	13	750	SH	DEF	11
INSIGHT ENTERPRISES INC	COM	45765U103	174	11400	SH	DEF	3
INSIGHT ENTERPRISES INC	COM	45765U103	5139	337669	SH	DEF	6
INSITUFORM TECHNOLOGIES INC	CL A	457667103	274	19160	SH	DEF	11
INSMED INC	COM NEW	457669208	6	2100	SH	DEF	11
INSPIRE PHARMACEUTICALS INC	COM	457733103	16	879	SH	DEF	11
INSTINET GROUP INC	COM	457750107	3	470	SH	DEF	11
INSURED MUN INCOME FD	COM	45809F104	37	2620	SH	DEF	11
INTEGRA BK CORP	COM	45814P105	261	12500	SH	DEF	11
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	7	200	SH	DEF	11
INTEGRAMED AMER INC	COM NEW	45810N302	84	12202	SH	DEF	6
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	33	2125	SH	DEF	11
INTEGRATED ELECTRICAL SVC	COM	45811E103	161	23300	SH	DEF	3
INTEGRATED ELECTRICAL SVC	COM	45811E103	3318	480800	SH	DEF	6
INTEGRATED SILICON SOLUTION	COM	45812P107	3	200	SH	DEF	11
INTEGRITY FINL CORP	COM	45820M104	2	117	SH	DEF	11
INTEL CORP	COM	458140100	6936	252052	SH	DEF	8
INTEL CORP	COM	458140100	43737	1589260	SH	DEF	1
INTEL CORP	COM	458140100	1089	30965	SH	DEF	13
INTEL CORP	COM	458140100	42011	1527127	SH	DEF	2
INTEL CORP	COM	458140100	57770	2099209	SH	DEF	3
INTEL CORP	COM	458140100	2408	87514	SH	DEF	5
INTEL CORP	COM	458140100	258	9390	SH	DEF	4

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

INTEL CORP	COM	458140100	34940	1057184	SH	DEF	11
INTEL CORP	COM	458140100	3387	123060	SH	DEF	10
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	1	300	SH	DEF	11
INTELLI-CHECK INC	COM	45817G102	59	8100	SH	DEF	11
INTER TEL INC	COM	458372109	21523	876690	SH	DEF	3
INTERACTIVE INTELLIGENCE INC	COM	45839M103	1	200	SH	DEF	11
INTERACTIVECORP	COM	45840Q101	14	438	SH	DEF	1
INTERACTIVECORP	COM	45840Q101	504	15200	SH	DEF	8
INTERACTIVECORP	COM	45840Q101	793928	24022033	SH	DEF	9
INTERACTIVECORP	COM	45840Q101	9683	291695	SH	DEF	6
INTERACTIVECORP	COM	45840Q101	19	575	SH	DEF	4
INTERACTIVECORP	COM	45840Q101	103	3100	SH	DEF	10
INTERACTIVECORP	COM	45840Q101	335	10100	SH	DEF	5
INTERACTIVECORP	COM	45840Q101	81	2450	SH	DEF	2
INTERACTIVECORP	COM	45840Q101	358107	10835300	SH0	DEF	7
INTERACTIVECORP	COM	45840Q101	11908	324384	SH	DEF	11
INTERACTIVECORP	COM	45840Q101	803	18000	SH	DEF	13
INTERACTIVECORP	*W EXP 02/04/200	45840Q127	17	350	SH	DEF	11
INTERCEPT INC	COM	45845L107	162	11860	SH	DEF	6
INTERCHANGE FINL SVCS S B N	COM	458447109	60	2900	SH	DEF	6
INTERDIGITAL COMMUNICATIONS	COM	45866A105	404	23780	SH	DEF	11
INTERFACE INC	CL A	458665106	11	2000	SH	DEF	11
INTERGRAPH CORP	COM	458683109	16483	700515	SH	DEF	6
INTERGRAPH CORP	COM	458683109	31	1200	SH	DEF	11
INTERMAGNETICS GEN CORP	COM	458771102	608	27200	SH	DEF	3
INTERMET CORP	COM	45881K104	84	19600	SH	DEF	6
INTERMUNE INC	COM	45884X103	10	500	SH	DEF	11
INTERNAP NETWORK SVCS CORP	COM	45885A102	24	21515	SH	DEF	11
INTERNATIONAL ALUM CORP	COM	458884103	141	5570	SH	DEF	11
INTERNATIONAL ASSETS HLDG CO	COM	459028106	11	2515	SH	DEF	11
INTERNATIONAL BANCSHARES COR	COM	459044103	3541	85129	SH	DEF	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	953	10793	SH	DEF	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	45583	515256	SH	DEF	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	2899	32819	SH	DEF	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	2261	25600	SH	DEF	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	184313	2086637	SH	DEF	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	343803	3892252	SH	DEF	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	6584	74536	SH	DEF	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	45498	515095	SH	DEF	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	4459	37381	SH	DEF	13
INTERNATIONAL BUSINESS MACHS	COM	459200101	2817	31883	SH	DEF	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	50415	563418	SH	DEF	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	20156	228195	SH	DEF	2
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	20	600	SH	DEF	2
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	477	14421	SH	DEF	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	90	3200	SH	DEF	4
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3975	121380	SH	DEF	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	487	17300	SH	DEF	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2	68	SH	DEF	10
INTERNATIONAL RECTIFIER CORP	COM	460254105	277	5800	SH	DEF	11
INTERNATIONAL RECTIFIER CORP	COM	460254105	2	50	SH	DEF	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	32117	857830	SH	DEF	3
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	81	8100	SH	DEF	11
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	50	1175	SH	DEF	11
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	2211	50370	SH	DEF	3
INTERNET ARCHITECTURE HOLDR	DEPOSTRY RCPT	46060A107	3	100	SH	DEF	2
INTERNET CAP GROUP INC	COM	46059C106	55	116280	SH	DEF	11
INTERNET PICTURES CORP	COM NEW	46059S200	3	1175	SH	DEF	11
INTERNET SEC SYS INC	COM	46060X107	11145	885905	SH	DEF	6
INTERNET SEC SYS INC	COM	46060X107	3	211	SH	DEF	2
INTERNET SEC SYS INC	COM	46060X107	36	2185	SH	DEF	11
INTERPOOL INC	COM	46062R108	2	150	SH	DEF	1

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

INTERPOOL INC	COM	46062R108	6335	398150	SH	DEF	6
INTERPORE INTL	COM	46062W107	4	325	SH	DEF	11
INTERPORE INTL	COM	46062W107	345	22450	SH	DEF	3
INTERPUBLIC GROUP COS INC	COM	460690100	10514	744600	SH	DEF	7
INTERPUBLIC GROUP COS INC	COM	460690100	439	31091	SH	DEF	4
INTERPUBLIC GROUP COS INC	COM	460690100	49420	3500000	SH	DEF	12
INTERPUBLIC GROUP COS INC	COM	460690100	3677	260420	SH	DEF	6
INTERPUBLIC GROUP COS INC	COM	460690100	6	400	SH	DEF	2
INTERPUBLIC GROUP COS INC	COM	460690100	546	36682	SH	DEF	11
INTERPUBLIC GROUP COS INC	COM	460690100	71997	5098965	SH	DEF	9
INTERSIL CORP	CL A	46069S109	176	6840	SH	DEF	11
INTERSTATE BAKERIES CORP DEL	COM	46072H108	10974	731600	SH	DEF	6
INTERSTATE BAKERIES CORP DEL	COM	46072H108	235	16010	SH	DEF	11
INTERSTATE BAKERIES CORP DEL	COM	46072H108	7	450	SH	DEF	10
INTERSTATE BAKERIES CORP DEL	COM	46072H108	701	46700	SH	DEF	3
INTERSTATE HOTELS & RESRTS I	COM	46088S106	320	52458	SH	DEF	11
INTERTAN INC	COM	461120107	8	789	SH	DEF	11
INTERTAPE POLYMER GROUP INC	COM	460919103	13	1850	SH	DEF	13
INTERVIDEO INC	COM	46114Y101	285	13280	SH	DEF	3
INTERVOICE INC NEW	COM	461142101	3	271	SH	DEF	11
INTERVOICE INC NEW	COM	461142101	1388	155930	SH	DEF	3
INTERWOVEN INC	COM	46114T102	30	8000	SH	DEF	11
INTERWOVEN INC	COM	46114T102	40	15000	SH	DEF	
INTL PAPER CO	COM	460146103	164	4200	SH	DEF	10
INTL PAPER CO	COM	460146103	1809	46362	SH	DEF	6
INTL PAPER CO	COM	460146103	2635	50000	SH	DEF	13
INTL PAPER CO	COM	460146103	534	13680	SH	DEF	5
INTL PAPER CO	COM	460146103	1154	29315	SH	DEF	11
INTL PAPER CO	COM	460146103	7295	186947	SH	DEF	2
INTRABIOTICS PHARMACEUTICALS	COM NEW	46116T506	5	347	SH	DEF	11
INTRADO INC	COM	46117A100	338	18680	SH	DEF	11
INTRAWEST CORPORATION	COM NEW	460915200	3	200	SH	DEF	11
INTRAWEST CORPORATION	COM NEW	460915200	95	6800	SH	DEF	13
INTUIT	COM	461202103	260	5400	SH	DEF	8
INTUIT	COM	461202103	578	8875	SH	DEF	13
INTUIT	COM	461202103	641	12824	SH	DEF	11
INTUIT	COM	461202103	19	400	SH	DEF	10
INTUIT	COM	461202103	274648	5693368	SH	DEF	9
INTUIT	COM	461202103	139129	2884100	SH	DEF	7
INTUITIVE SURGICAL INC	COM NEW	46120E602	8	500	SH	DEF	2
INVACARE CORP	COM	461203101	749	18253	SH	DEF	11
INVACARE CORP	COM	461203101	301	8000	SH	DEF	2
INVERESK RESH GROUP INC	COM	461238107	856	43100	SH	DEF	3
INVESTMENT GRADE MUN INCOME	COM	461368102	15	1000	SH	DEF	11
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	32	1600	SH	DEF	11
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	11761	613200	SH	DEF	6
INVESTORS FINL SERVICES CORP	COM	461915100	4	100	SH	DEF	11
INVISION TECHNOLOGIES INC	COM	461851107	24	900	SH	DEF	11
INVITROGEN CORP	COM	46185R100	350	5503	SH	DEF	11
INVITROGEN CORP	COM	46185R100	9897	170810	SH	DEF	3
INVITROGEN CORP	COM	46185R100	3	50	SH	DEF	10
IOMEGA CORP	COM NEW	462030305	5	935	SH	DEF	11
IONICS INC	COM	462218108	6	200	SH	DEF	11
IPASS INC	COM	46261V108	1383	74500	SH	DEF	11
IPAYMENT INC	COM	46262E105	68	3000	SH	DEF	3
IPC HLDGS LTD	ORD	G4933P101	13789	393530	SH	DEF	3
IPSCO INC	COM	462622101	9978	839900	SH	DEF	13
IRON MTN INC PA	COM	462846106	27	700	SH	DEF	11
IRSA INVERSIONES Y REP S A	GLOBL DEP RCPT	450047204	867	83340	SH	DEF	11
IRVINE SENSORS CORP	COM NEW	463664508	0	60	SH	DEF	11
IRWIN FINL CORP	COM	464119106	11807	485900	SH	DEF	6
IRWIN FINL CORP	COM	464119106	29	1200	SH	DEF	2

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

IRWIN FINL CORP	COM	464119106	15689	645630	SH	DEF	3
ISCO INTL INC	COM	46426P103	0	2500	SH	DEF	11
ISHARES INC	MSCI EMU INDEX	464286608	560	8200	SH	DEF	13
ISHARES INC	MSCI JAPAN	464286848	632	53400	SH	DEF	13
ISHARES INC	MSCI AUSTRALIA	464286103	53	3350	SH	DEF	13
ISHARES INC	MSCI SWEDEN	464286756	20	1150	SH	DEF	13
ISHARES INC	MSCI SWITZERLD	464286749	28	1600	SH	DEF	13
ISHARES INC	MSCI HONG KONG	464286871	16	1250	SH	DEF	13
ISHARES INC	MSCI S KOREA	464286772	0	0	SH	DEF	11
ISHARES INC	MSCI JAPAN	464286848	2691	291250	SH	DEF	11
ISHARES INC	MSCI HONG KONG	464286871	76	7517	SH	DEF	11
ISHARES INC	MSCI SINGAPORE	464286673	12	1600	SH	DEF	13
ISHARES INC	MSCI UTD KINGD	464286699	192	10600	SH	DEF	13
ISHARES INC	MSCI TAIWAN	464286731	47	4000	SH	DEF	11
ISHARES TR	20+ YR TRS BD	464287432	301	3535	SH	DEF	11
ISHARES TR	DJ US UTILS	464287697	1297	23849	SH	DEF	11
ISHARES TR	DJ US TOTL MKT	464287846	30	601	SH	DEF	11
ISHARES TR	S&P SMLCP GROW	464287887	646	7560	SH	DEF	11
ISHARES TR	RUSSELL 2000	464287655	785	7441	SH	DEF	11
ISHARES TR	S&P MIDCP GROW	464287606	23	200	SH	DEF	11
ISHARES TR	S&P MIDCP VALU	464287705	679	6605	SH	DEF	11
ISHARES TR	MSCI EMERG MKT	464287234	15	100	SH	DEF	11
ISHARES TR	COHEN&ST RLTY	464287564	572	5725	SH	DEF	11
ISHARES TR	RUSSELL1000GRW	464287614	16	350	SH	DEF	11
ISHARES TR	DJ US TECH SEC	464287721	239	5050	SH	DEF	11
ISHARES TR	GS NAT RES IDX	464287374	77	825	SH	DEF	11
ISHARES TR	S&P SMLCAP 600	464287804	873	6844	SH	DEF	11
ISHARES TR	RUSSELL MIDCAP	464287499	529	8320	SH	DEF	11
ISHARES TR	S&P 500 INDEX	464287200	28	276	SH	DEF	4
ISHARES TR	GLDM SACHS TEC	464287549	16	350	SH	DEF	11
ISHARES TR	S&P SMLCP VALU	464287879	862	9150	SH	DEF	11
ISHARES TR	DJ US TELECOMM	464287713	554	27532	SH	DEF	11
ISHARES TR	S&P 100 IDX FD	464287101	131	2500	SH	DEF	11
ISHARES TR	MSCI EAFE IDX	464287465	217	1745	SH	DEF	11
ISHARES TR	RUSSELL MCP GR	464287481	14	200	SH	DEF	11
ISHARES TR	7-10 YR TRS BD	464287440	113	1340	SH	DEF	11
ISHARES TR	NASDQ BIO INDX	464287556	377	5310	SH	DEF	11
ISHARES TR	S&P MIDCAP 400	464287507	685	6226	SH	DEF	11
ISHARES TR	RUSL 3000 VALU	464287663	11	150	SH	DEF	11
ISHARES TR	RUSL 2000 VALU	464287630	837	5573	SH	DEF	11
ISHARES TR	DJ US ENERGY	464287796	601	13828	SH	DEF	11
ISHARES TR	GS CORP BD FD	464287242	110	1000	SH	DEF	11
ISHARES TR	RUSL 2000 GROW	464287648	74	1300	SH	DEF	11
ISHARES TR	MSCI EAFE IDX	464287465	1176	7446	SH	DEF	13
ISHARES TR	S&P EURO PLUS	464287861	51	700	SH	DEF	13
ISHARES TR	GLDM SACHS TEC	464287549	20	370	SH	DEF	13
ISHARES TR	RUSSELL 1000	464287622	28	500	SH	DEF	11
ISHARES TR	DJ US BAS MATL	464287838	110	2725	SH	DEF	11
ISHARES TR	DJ US HEALTHCR	464287762	569	10667	SH	DEF	11
ISHARES TR	DJ US FINL SVC	464287770	8	80	SH	DEF	11
ISHARES TR	DJ US CON CYCL	464287580	95	1757	SH	DEF	11
ISHARES TR	DJ CON NON CYCL	464287812	187	4098	SH	DEF	11
ISHARES TR	DJ US FINL SEC	464287788	279	3282	SH	DEF	11
ISHARES TR	DJ US INDUSTRI	464287754	12	259	SH	DEF	11
ISHARES TR	1-3 YR TRS BD	464287457	156	1900	SH	DEF	11
ISIS PHARMACEUTICALS INC	COM	464330109	4	690	SH	DEF	4
ISIS PHARMACEUTICALS INC	COM	464330109	24	3675	SH	DEF	11
ISLE OF CAPRI CASINOS INC	COM	464592104	169	8550	SH	DEF	3
ISLE OF CAPRI CASINOS INC	COM	464592104	4364	220300	SH	DEF	6
ISLE OF CAPRI CASINOS INC	COM	464592104	446	21410	SH	DEF	11
ISOLAGEN INC	COM	46488N103	14	2000	SH	DEF	11
ISPAT INTL N V	NY REG SH CL A	464899103	3	500	SH	DEF	11

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

ISTAR FINL INC	COM	45031U101	915	24040	SH	DEF	11
ITLA CAP CORP	COM	450565106	2878	67500	SH	DEF	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	73	1460	SH	DEF	11
ITT EDUCATIONAL SERVICES INC	COM	45068B109	1619	33790	SH	DEF	3
ITT INDS INC IND	COM	450911102	2	40	SH	DEF	6
ITT INDS INC IND	COM	450911102	510	7508	SH	DEF	11
ITT INDS INC IND	COM	450911102	3232	40000	SH	DEF	13
ITT INDS INC IND	COM	450911102	180	3000	SH	DEF	2
ITXC CORP	COM	45069F109	94	27350	SH	DEF	11
IVAX CORP	COM	465823102	3371	175007	SH	DEF	11
IVAX CORP	COM	465823102	3900	199000	SH	DEF	2
IVAX CORP	COM	465823102	12	600	SH	DEF	10
IVILLAGE INC	COM	46588H105	4	1250	SH	DEF	11
IXYS CORP	COM	46600W106	4	445	SH	DEF	11
IXYS CORP	COM	46600W106	159	16900	SH	DEF	3
J & J SNACK FOODS CORP	COM	466032109	7	200	SH	DEF	2
J & J SNACK FOODS CORP	COM	466032109	13952	384793	SH	DEF	6
J & J SNACK FOODS CORP	COM	466032109	13	375	SH	DEF	10
J ALEXANDER CORP	COM	466096104	1	100	SH	DEF	11
J P MORGAN CHASE & CO	COM	46625H100	705	15200	SH	DEF	13
J P MORGAN CHASE & CO	COM	46625H100	3306	96313	SH	DEF	5
J P MORGAN CHASE & CO	COM	46625H100	696	20263	SH	DEF	1
J P MORGAN CHASE & CO	COM	46625H100	861	25094	SH	DEF	10
J P MORGAN CHASE & CO	COM	46625h100	193	5617	SH	DEF	4
J P MORGAN CHASE & CO	COM	46625H100	2920	85071	SH	DEF	8
J P MORGAN CHASE & CO	COM	46625H100	23769	662098	SH	DEF	11
J P MORGAN CHASE & CO	COM	46625H100	34861	1015199	SH	DEF	6
J P MORGAN CHASE & CO	COM	46625H100	512954	14941844	SH	DEF	9
J P MORGAN CHASE & CO	COM	46625H100	267413	7789470	SH	DEF	7
J P MORGAN CHASE & CO	COM	46625H100	27203	792384	SH	DEF	3
J P MORGAN CHASE & CO	COM	46625H100	15434	449567	SH	DEF	2
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	22080	583670	SH	DEF	3
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	17	600	SH	DEF	11
JABIL CIRCUIT INC	COM	466313103	102	3650	SH	DEF	11
JABIL CIRCUIT INC	COM	466313103	1	55	SH	DEF	10
JACK IN THE BOX INC	COM	466367109	25773	1446633	SH	DEF	6
JACK IN THE BOX INC	COM	466367109	7	400	SH	DEF	10
JACKSONVILLE BANCORP INC	COM	469248108	581	15600	SH	DEF	6
JACOBS ENGR GROUP INC DEL	COM	469814107	127	2733	SH	DEF	11
JACUZZI BRANDS INC	COM	469865109	3293	531070	SH	DEF	3
JACUZZI BRANDS INC	COM	469865109	626	88850	SH	DEF	11
JAKKS PAC INC	COM	47012E106	5469	445000	SH	DEF	6
JANUS CAP GROUP INC	COM	47102X105	89	6400	SH	DEF	10
JANUS CAP GROUP INC	COM	47102X105	779	55739	SH	DEF	8
JANUS CAP GROUP INC	COM	47102X105	13970	1000000	SH	DEF	12
JANUS CAP GROUP INC	COM	47102X105	81	5800	SH	DEF	3
JANUS CAP GROUP INC	COM	47102X105	1906	136452	SH	DEF	2
JANUS CAP GROUP INC	COM	47102X105	1319	93293	SH	DEF	11
JANUS CAP GROUP INC	COM	47102X105	1404	100520	SH	DEF	6
JAPAN EQUITY FD INC	COM	471057109	322	45000	SH	DEF	11
JDS UNIPHASE CORP	COM	46612J101	350	97100	SH	DEF	6
JDS UNIPHASE CORP	COM	46612J101	37	10170	SH	DEF	2
JDS UNIPHASE CORP	COM	46612J101	149	41500	SH	DEF	5
JDS UNIPHASE CORP	COM	46612J101	36	10000	SH	DEF	
JDS UNIPHASE CORP	COM	46612J101	415	117002	SH	DEF	11
JEFFERIES GROUP INC NEW	COM	472319102	84	2700	SH	DEF	11
JEFFERSON PILOT CORP	COM	475070108	62	1390	SH	DEF	6
JEFFERSON PILOT CORP	COM	475070108	205	4625	SH	DEF	10
JEFFERSON PILOT CORP	COM	475070108	6787	142170	SH	DEF	11
JEFFERSON PILOT CORP	COM	475070108	6193	139534	SH	DEF	2
JEFFERSON PILOT CORP	COM	475070108	341	7688	SH	DEF	8
JETBLUE AWYS CORP	COM	477143101	569	9350	SH	DEF	8

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

JETBLUE AWYS CORP	COM	477143101	14	250	SH	DEF	11
JETBLUE AWYS CORP	COM	477143101	12194	200000	SH	DEF	9
JETBLUE AWYS CORP	COM	477143101	73896	1212000	SH	DEF	12
JETBLUE AWYS CORP	COM	477143101	5109	83800	SH	DEF	7
JLG INDS INC	COM	466210101	131	11010	SH	DEF	11
JLG INDS INC	COM	466210101	1	100	SH	DEF	2
JO-ANN STORES INC	CL A	47758P109	14604	523430	SH	DEF	3
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	297	30797	SH	DEF	11
JOHN HANCOCK PREFERRED INC F	COM	41013X106	378	15105	SH	DEF	11
JOHNSON & JOHNSON	COM	478160104	3165	63923	SH	DEF	10
JOHNSON & JOHNSON	COM	478160104	8739	176473	SH	DEF	4
JOHNSON & JOHNSON	COM	478160104	3310	66833	SH	DEF	8
JOHNSON & JOHNSON	COM	478160104	44527	899176	SH	DEF	3
JOHNSON & JOHNSON	COM	478160104	3	56	SH	DEF	6
JOHNSON & JOHNSON	COM	478160104	8592	173510	SH	DEF	5
JOHNSON & JOHNSON	COM	478160104	25533	515615	SH	DEF	2
JOHNSON & JOHNSON	COM	478160104	14686	296552	SH	DEF	1
JOHNSON & JOHNSON	COM	478160104	30103	598103	SH	DEF	11
JOHNSON & JOHNSON	COM	478160104	9183	137370	SH	DEF	13
JOHNSON & JOHNSON	COM	478160104	5843	118000	SH	DEF	9
JOHNSON CTLS INC	COM	478366107	7067	74700	SH	DEF	3
JOHNSON CTLS INC	COM	478366107	319	2500	SH	DEF	13
JOHNSON CTLS INC	COM	478366107	657	6950	SH	DEF	2
JOHNSON CTLS INC	COM	478366107	538	4999	SH	DEF	11
JOHNSON CTLS INC	COM	478366107	20	214	SH	DEF	10
JOHNSON CTLS INC	COM	478366107	83	880	SH	DEF	6
JOHNSON OUTDOORS INC	CL A	479167108	1084	83600	SH	DEF	6
JOHNSON OUTDOORS INC	CL A	479167108	1097	73650	SH	DEF	11
JONES APPAREL GROUP INC	COM	480074103	6	200	SH	DEF	2
JONES APPAREL GROUP INC	COM	480074103	529	17680	SH	DEF	6
JONES APPAREL GROUP INC	COM	480074103	135	3925	SH	DEF	11
JOS A BANK CLOTHIERS INC	COM	480838101	22	500	SH	DEF	11
JOULE INC	COM	481109106	8	5300	SH	DEF	11
JOURNAL REGISTER CO	COM	481138105	457	22814	SH	DEF	11
JOURNAL REGISTER CO	COM	481138105	30	1600	SH	DEF	4
JOY GLOBAL INC	COM	481165108	1818	95389	SH	DEF	11
JUNIPER NETWORKS INC	COM	48203R104	10	650	SH	DEF	2
JUNIPER NETWORKS INC	COM	48203R104	45	3000	SH	DEF	
JUNIPER NETWORKS INC	COM	48203R104	1169	64970	SH	DEF	11
K V PHARMACEUTICAL CO	CL A	482740206	49	2059	SH	DEF	11
K-SWISS INC	CL A	482686102	112	2550	SH	DEF	11
K-SWISS INC	CL A	482686102	7	185	SH	DEF	10
K-SWISS INC	CL A	482686102	1044	29020	SH	DEF	3
KADANT INC	COM	48282T104	1412	73670	SH	DEF	3
KADANT INC	COM	48282T104	2	91	SH	DEF	11
KADANT INC	COM	48282T104	2	79	SH	DEF	1
KAMAN CORP	CL A	483548103	4356	336100	SH	DEF	6
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	480	10312	SH	DEF	11
KANEB SERVICES LLC	COM	484173109	584	21900	SH	DEF	3
KANSAS CITY LIFE INS CO	COM	484836101	146	3110	SH	DEF	11
KANSAS CITY SOUTHERN	COM NEW	485170302	311	28098	SH	DEF	10
KANSAS CITY SOUTHERN	COM NEW	485170302	11473	1036404	SH	DEF	2
KANSAS CITY SOUTHERN	COM NEW	485170302	1264	95520	SH	DEF	11
KAYDON CORP	COM	486587108	480	20200	SH	DEF	2
KAYDON CORP	COM	486587108	74	3110	SH	DEF	11
KB HOME	COM	48666K109	250	3643	SH	DEF	11
KB HOME	COM	48666K109	17	290	SH	DEF	6
KB HOME	COM	48666K109	9022	151220	SH	DEF	3
KCS ENERGY INC	COM	482434206	35	4350	SH	DEF	11
KEANE INC	COM	486665102	21915	1714790	SH	DEF	3
KEANE INC	COM	486665102	6030	471840	SH	DEF	6
KEANE INC	COM	486665102	33	2500	SH	DEF	11

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

KEITH COMPANIES INC	COM	487539108	1070	86810	SH	DEF	6
KELLOGG CO	COM	487836108	875	26419	SH	DEF	11
KELLOGG CO	COM	487836108	4	128	SH	DEF	6
KELLOGG CO	COM	487836108	198	4400	SH	DEF	13
KELLOGG CO	COM	487836108	61	1840	SH	DEF	2
KELLOGG CO	COM	487836108	49	1459	SH	DEF	10
KELLWOOD CO	COM	488044108	30	800	SH	DEF	11
KELLWOOD CO	COM	488044108	23439	700710	SH	DEF	3
KELLY SVCS INC	CL A	488152208	49	2000	SH	DEF	11
KEMET CORP	COM	488360108	10	810	SH	DEF	6
KEMET CORP	COM	488360108	100	7550	SH	DEF	11
KENDLE INTERNATIONAL INC	COM	48880L107	7	1000	SH	DEF	11
KENDLE INTERNATIONAL INC	COM	48880L107	8	1541	SH	DEF	2
KENNEDY-WILSON INC	COM NEW	489399204	1	100	SH	DEF	11
KERR MCGEE CORP	COM	492386107	16403	367440	SH	DEF	6
KERR MCGEE CORP	COM	492386107	920	22178	SH	DEF	11
KERR MCGEE CORP	COM	492386107	303	6790	SH	DEF	2
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	12	329	SH	DEF	11
KEY ENERGY SVCS INC	COM	492914106	181	20742	SH	DEF	11
KEYCORP NEW	COM	493267108	1215	47500	SH	DEF	8
KEYCORP NEW	COM	493267108	24982	977000	SH	DEF	6
KEYCORP NEW	COM	493267108	632	24718	SH	DEF	2
KEYCORP NEW	COM	493267108	300	11730	SH	DEF	5
KEYCORP NEW	COM	493267108	137	5339	SH	DEF	10
KEYCORP NEW	COM	493267108	1260	44599	SH	DEF	11
KEYSPAN CORP	COM	49337W100	141	4009	SH	DEF	2
KEYSPAN CORP	COM	49337W100	374	10648	SH	DEF	8
KEYSPAN CORP	COM	49337W100	56	1589	SH	DEF	6
KEYSPAN CORP	COM	49337W100	360	10283	SH	DEF	11
KEYSPAN CORP	COM	49337w100	7	200	SH	DEF	4
KFX INC	COM	48245L107	1481	247300	SH	DEF	11
KILROY RLTY CORP	COM	49427F108	1497	52430	SH	DEF	3
KIMBALL INTL INC	CL B	494274103	11	700	SH	DEF	11
KIMBERLY CLARK CORP	COM	494368103	10478	204164	SH	DEF	2
KIMBERLY CLARK CORP	COM	494368103	2885	56211	SH	DEF	8
KIMBERLY CLARK CORP	COM	494368103	17	336	SH	DEF	6
KIMBERLY CLARK CORP	COM	494368103	10	200	SH	DEF	4
KIMBERLY CLARK CORP	COM	494368103	222	3200	SH	DEF	13
KIMBERLY CLARK CORP	COM	494368103	1283	25000	SH	DEF	9
KIMBERLY CLARK CORP	COM	494368103	458	8915	SH	DEF	5
KIMBERLY CLARK CORP	COM	494368103	6522	127094	SH	DEF	3
KIMBERLY CLARK CORP	COM	494368103	6893	130528	SH	DEF	11
KIMBERLY CLARK CORP	COM	494368103	353	6873	SH	DEF	10
KIMCO REALTY CORP	COM	49446R109	1059	25850	SH	DEF	3
KIMCO REALTY CORP	COM	49446R109	220	5280	SH	DEF	11
KIMCO REALTY CORP	COM	49446R109	113	2750	SH	DEF	2
KIMCO REALTY CORP	COM	49446R109	184	4500	SH	DEF	1
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1044	24404	SH	DEF	8
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1415	33056	SH	DEF	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	43	1015	SH	DEF	10
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	9939	232005	SH	DEF	11
KINDER MORGAN INC KANS	COM	49455P101	52	961	SH	DEF	10
KINDER MORGAN INC KANS	COM	49455P101	2345	43788	SH	DEF	11
KINDER MORGAN INC KANS	COM	49455P101	8	157	SH	DEF	2
KINDER MORGAN INC KANS	COM	49455p101	54	1000	SH	DEF	4
KINDRED HEALTHCARE INC	COM	494580103	10008	267300	SH	DEF	3
KINDRED HEALTHCARE INC	COM	494580103	2	55	SH	DEF	2
KING PHARMACEUTICALS INC	COM	495582108	5	300	SH	DEF	6
KING PHARMACEUTICALS INC	COM	495582108	8314	548785	SH	DEF	4
KING PHARMACEUTICALS INC	COM	495582108	17670	1166350	SH	DEF	3
KING PHARMACEUTICALS INC	COM	495582108	4073	268825	SH	DEF	5
KING PHARMACEUTICALS INC	COM	495582108	482	35950	SH	DEF	11

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

KINGSWAY FINL SVCS INC	COM	496904103	3	307	SH	DEF	11
KINROSS GOLD CORP	COM NEW	496902206	162	19760	SH	DEF	11
KIRBY CORP	COM	497266106	2534	88300	SH	DEF	3
KIRKLANDS INC	COM	497498105	55	2500	SH	DEF	11
KIRKLANDS INC	COM	497498105	37	2300	SH	DEF	3
KLA-TENCOR CORP	COM	482480100	276	4808	SH	DEF	11
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	5	300	SH	DEF	11
KMART HLDG CORPORATION	COM	498780105	15	515	SH	DEF	11
KNAPE & VOGT MFG CO	COM	498782101	101	9200	SH	DEF	6
KNIGHT RIDDER INC	COM	499040103	3	52	SH	DEF	6
KNIGHT RIDDER INC	COM	499040103	227	3400	SH	DEF	5
KNIGHT RIDDER INC	COM	499040103	2759	37633	SH	DEF	11
KNIGHT RIDDER INC	COM	499040103	60	900	SH	DEF	4
KNIGHT RIDDER INC	COM	499040103	119	1790	SH	DEF	10
KNIGHT TRADING GROUP INC	COM	499063105	94	6805	SH	DEF	11
KNIGHT TRADING GROUP INC	COM	499063105	139	12180	SH	DEF	3
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	4	500	SH	DEF	11
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	1394	152400	SH	DEF	3
KOGER EQUITY INC	COM	500228101	39	2000	SH	DEF	11
KOHL'S CORP	COM	500255104	848	15845	SH	DEF	5
KOHL'S CORP	COM	500255104	9	172	SH	DEF	2
KOHL'S CORP	COM	500255104	41	758	SH	DEF	10
KOHL'S CORP	COM	500255104	16	220	SH	DEF	13
KOHL'S CORP	COM	500255104	13662	255367	SH	DEF	1
KOHL'S CORP	COM	500255104	239	4268	SH	DEF	11
KOMAG INC	COM NEW	500453204	4388	250450	SH	DEF	3
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	136	5953	SH	DEF	10
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	28706	1251713	SH	DEF	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	47	2058	SH	DEF	2
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	2132	93000	SH	DEF	9
KOOKMIN BK NEW	SPONSORED ADR	50049M109	10547	318716	SH	DEF	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	3504	106530	SH	DEF	3
KOPIN CORP	COM	500600101	26	3550	SH	DEF	11
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	29	2800	SH	DEF	2
KOREA EQUITY FD INC	COM	50063B104	14	3000	SH	DEF	11
KOREA FD	COM	500634100	74	4300	SH	DEF	11
KOS PHARMACEUTICALS INC	COM	500648100	3530	102280	SH	DEF	3
KOS PHARMACEUTICALS INC	COM	500648100	40	1000	SH	DEF	11
KOSAN BIOSCIENCES INC	COM	50064W107	40	5000	SH	DEF	
KOSS CORP	COM	500692108	336	18692	SH	DEF	6
KRAFT FOODS INC	CL A	50075n104	7	225	SH	DEF	4
KRAFT FOODS INC	CL A	50075N104	3723	126200	SH	DEF	6
KRAFT FOODS INC	CL A	50075N104	1118	37900	SH	DEF	3
KRAFT FOODS INC	CL A	50075N104	27	900	SH	DEF	10
KRAFT FOODS INC	CL A	50075N104	10	350	SH	DEF	2
KRAFT FOODS INC	CL A	50075N104	3296	113273	SH	DEF	11
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	198	11700	SH	DEF	8
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	45	2600	SH	DEF	11
KRISPY KREME DOUGHNUTS INC	COM	501014104	365	8426	SH	DEF	11
KRISPY KREME DOUGHNUTS INC	COM	501014104	10	250	SH	DEF	2
KROGER CO	COM	501044101	3673	152200	SH	DEF	13
KROGER CO	COM	501044101	62	3480	SH	DEF	3
KROGER CO	COM	501044101	2	100	SH	DEF	6
KROGER CO	COM	501044101	128	7175	SH	DEF	10
KROGER CO	COM	501044101	4201	240170	SH	DEF	11
KROGER CO	COM	501044101	5176	289660	SH	DEF	2
KROGER CO	COM	501044101	389828	21814671	SH	DEF	9
KROGER CO	COM	501044101	208804	11684600	SH	DEF	7
KROLL INC	COM	501049100	3246	174502	SH	DEF	3
KROLL INC	COM	501049100	57	2432	SH	DEF	11
KRONOS INC	COM	501052104	117	1950	SH	DEF	11
KRONOS INC	COM	501052104	1284	24270	SH	DEF	3

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

KT CORP	SPONSORED ADR	48268K101	1080	53380	SH	DEF	6
KT CORP	SPONSORED ADR	48268K101	10504	527300	SH	DEF	3
KULICKE & SOFFA INDS INC	COM	501242101	37	2550	SH	DEF	11
KYOCERA CORP	ADR	501556203	13	225	SH	DEF	10
KYPHON INC	COM	501577100	28	1000	SH	DEF	11
L S B BANCSHARES N C	COM	502158108	33	1767	SH	DEF	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	9970	230524	SH	DEF	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	28	650	SH	DEF	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	2082	48145	SH	DEF	10
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1054	22550	SH	DEF	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	120	2775	SH	DEF	4
LA BARGE INC	COM	502470107	15	2400	SH	DEF	11
LA QUINTA CORP	PAIRED CTF	50419U202	11	1801	SH	DEF	11
LA QUINTA CORP	PAIRED CTF	50419U202	29631	4742052	SH	DEF	6
LA Z BOY INC	COM	505336107	6	250	SH	DEF	10
LA Z BOY INC	COM	505336107	14488	652600	SH	DEF	6
LABONE INC NEW	COM	50540L105	5	166	SH	DEF	11
LABOR READY INC	COM NEW	505401208	1644	163600	SH	DEF	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	201	7000	SH	DEF	6
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	582	16407	SH	DEF	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	99	3450	SH	DEF	10
LABRANCHE & CO INC	COM	505447102	1	50	SH	DEF	6
LABRANCHE & CO INC	COM	505447102	7	450	SH	DEF	10
LACLEDE GROUP INC	COM	505597104	34	1188	SH	DEF	11
LACLEDE GROUP INC	COM	505597104	54	2000	SH	DEF	2
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	17	SH	DEF	11
LADENBURG THALMAN FIN SVCS I	COM	50575Q102		115	SH	DEF	1
LAFARGE COPPEE S A	SPON ADR NEW	505861401	3387	201583	SH	DEF	6
LAFARGE NORTH AMERICA INC	COM	505862102	7	215	SH	DEF	10
LAFARGE NORTH AMERICA INC	COM	505862102	933	26800	SH	DEF	8
LAFARGE NORTH AMERICA INC	COM	505862102	86	2379	SH	DEF	11
LAFARGE NORTH AMERICA INC	COM	505862102	15058	432700	SH	DEF	6
LAKELAND FINL CORP	COM	511656100	68	2000	SH	DEF	6
LAKELAND INDS INC	COM	511795106	65	5500	SH	DEF	11
LAM RESEARCH CORP	COM	512807108	4952	222750	SH	DEF	3
LAM RESEARCH CORP	COM	512807108	429	14925	SH	DEF	11
LAM RESEARCH CORP	COM	512807108	456	20500	SH	DEF	5
LAMAR ADVERTISING CO	CL A	512815101	1399	46175	SH	DEF	11
LAMSON & SESSIONS CO	COM	513696104	947	171500	SH	DEF	6
LANCASTER COLONY CORP	COM	513847103	543	13650	SH	DEF	2
LANCASTER COLONY CORP	COM	513847103	55	1387	SH	DEF	11
LANCASTER COLONY CORP	COM	513847103	5	120	SH	DEF	10
LANCE INC	COM	514606102	50	3825	SH	DEF	11
LANCE INC	COM	514606102	44	4400	SH	DEF	3
LANDAMERICA FINL GROUP INC	COM	514936103	16828	367100	SH	DEF	6
LANDAMERICA FINL GROUP INC	COM	514936103	9436	205840	SH	DEF	3
LANDAMERICA FINL GROUP INC	COM	514936103	40	800	SH	DEF	11
LANDAUER INC	COM	51476K103	4	100	SH	DEF	11
LANDAUER INC	COM	51476K103	1091	30800	SH	DEF	8
LANDEC CORP	COM	514766104	1	200	SH	DEF	11
LANDSTAR SYS INC	COM	515098101	484	6622	SH	DEF	11
LANDSTAR SYS INC	COM	515098101	12392	201790	SH	DEF	3
LANOPTICS LTD	ORD	M6706C103	258	28651	SH	DEF	11
LANTRONIX INC	COM	516548104	0	300	SH	DEF	11
LARGE SCALE BIOLOGY CORP	COM	517053104	2	1000	SH	DEF	11
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	413	24505	SH	DEF	11
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	35	2000	SH	DEF	2
LASERSCOPE	COM	518081104	1	100	SH	DEF	11
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	40	2944	SH	DEF	11
LATITUDE COMMUNICATIONS INC	COM	518292107	10	3450	SH	DEF	11
LATTICE SEMICONDUCTOR CORP	COM	518415104	24	3131	SH	DEF	11
LAUDER ESTEE COS INC	CL A	518439104	55	1600	SH	DEF	2

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

LAUDER ESTEE COS INC	CL A	518439104	463	12373	SH	DEF	11
LAUDER ESTEE COS INC	CL A	518439104	6	164	SH	DEF	10
LAUDER ESTEE COS INC	CL A	518439104	3	100	SH	DEF	3
LAUREL CAP GROUP INC	COM	518629100	143	6950	SH	DEF	11
LAZARE KAPLAN INTL INC	COM	521078105	57	8100	SH	DEF	11
LCA-VISION INC	COM PAR \$.001	501803308	7	500	SH	DEF	2
LCA-VISION INC	COM PAR \$.001	501803308	1	45	SH	DEF	11
LCA-VISION INC	COM PAR \$.001	501803308	1107	81210	SH	DEF	3
LEAPFROG ENTERPRISES INC	CL A	52186N106	48	1375	SH	DEF	11
LEAPFROG ENTERPRISES INC	CL A	52186N106	15	400	SH	DEF	2
LEAR CORP	COM	521865105	597	11350	SH	DEF	5
LEAR CORP	COM	521865105	21	400	SH	DEF	2
LEAR CORP	COM	521865105	34563	656595	SH	DEF	3
LEAR CORP	COM	521865105	23	430	SH	DEF	6
LEAR CORP	COM	521865105	209	3595	SH	DEF	11
LEARNING TREE INTL INC	COM	522015106	9284	551415	SH	DEF	6
LEE ENTERPRISES INC	COM	523768109	3433	81428	SH	DEF	11
LEE ENTERPRISES INC	COM	523768109	90	2325	SH	DEF	10
LEE ENTERPRISES INC	COM	523768109	31	800	SH	DEF	4
LEESPORT FINANCIAL CORP	COM	524477106	5	210	SH	DEF	11
LEGG MASON INC	COM	524901105	4267	59100	SH	DEF	2
LEGG MASON INC	COM	524901105	1717	23775	SH	DEF	1
LEGG MASON INC	COM	524901105	29602	355577	SH	DEF	11
LEGG MASON INC	COM	524901105	10091	139771	SH	DEF	10
LEGGETT & PLATT INC	COM	524660107	109	5200	SH	DEF	11
LEGGETT & PLATT INC	COM	524660107	612	28300	SH	DEF	2
LEGGETT & PLATT INC	COM	524660107	5692	263170	SH	DEF	5
LEGGETT & PLATT INC	COM	524660107	2	90	SH	DEF	6
LEGGETT & PLATT INC	COM	524660107	10862	502180	SH	DEF	4
LEHMAN BROS HLDGS INC	COM	524908100	217	3148	SH	DEF	2
LEHMAN BROS HLDGS INC	COM	524908100	6784	98200	SH	DEF	3
LEHMAN BROS HLDGS INC	COM	524908100	1001	14490	SH	DEF	5
LEHMAN BROS HLDGS INC	COM	524908100	163	2355	SH	DEF	4
LEHMAN BROS HLDGS INC	COM	524908100	1784	25820	SH	DEF	6
LEHMAN BROS HLDGS INC	COM	524908100	546	7580	SH	DEF	11
LENNAR CORP	CL A	526057104	263	2500	SH	DEF	13
LENNAR CORP	CL B	526057302	25	250	SH	DEF	13
LENNAR CORP	CL A	526057104	40792	524390	SH	DEF	3
LENNAR CORP	CL A	526057104	287	3126	SH	DEF	11
LENNAR CORP	CL B	526057302	35	402	SH	DEF	11
LENNAR CORP	CL A	526057104	78	1000	SH	DEF	4
LENNOX INTL INC	COM	526107107	7995	547200	SH	DEF	6
LENNOX INTL INC	COM	526107107	5	375	SH	DEF	10
LENNOX INTL INC	COM	526107107	11862	811900	SH	DEF	3
LEUCADIA NATL CORP	COM	527288104	23	600	SH	DEF	6
LEUCADIA NATL CORP	COM	527288104	1145	27255	SH	DEF	11
LEUCADIA NATL CORP	COM	527288104	102	2700	SH	DEF	4
LEUCADIA NATL CORP	COM	527288104	4	100	SH	DEF	2
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	189288	34923900	SH	DEF	12
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1680	311649	SH	DEF	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	175196	32323900	SH	DEF	9
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	15	2000	SH	DEF	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	17800	3284100	SH	DEF	7
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	5	1000	SH	DEF	2
LEXAR MEDIA INC	COM	52886P104	2	100	SH	DEF	11
LEXINGTON CORP PPTYS TR	COM	529043101	27	1415	SH	DEF	2
LEXINGTON CORP PPTYS TR	COM	529043101	0	0	SH	DEF	11
LEXMARK INTL NEW	CL A	529771107	476	7550	SH	DEF	5
LEXMARK INTL NEW	CL A	529771107	116	1580	SH	DEF	11
LEXMARK INTL NEW	CL A	529771107	7265	115300	SH	DEF	9
LEXMARK INTL NEW	CL A	529771107	6	100	SH	DEF	2
LIBBEY INC	COM	529898108	7308	262800	SH	DEF	6

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

LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	807	85434	SH	DEF	11
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	148	22066	SH	DEF	11
LIBERTY CORP S C	COM	530370105	9	200	SH	DEF	11
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	47920	76240000	PRN	DEF	14
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	15666	22950000	PRN	DEF	14
LIBERTY MEDIA CORP NEW	COM SER A	530718105	5749	569723	SH	DEF	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	159	15995	SH	DEF	4
LIBERTY MEDIA CORP NEW	COM SER A	530718105	79	7887	SH	DEF	2
LIBERTY MEDIA CORP NEW	COM SER A	530718105	101	10103	SH	DEF	10
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1392	139570	SH	DEF	8
LIBERTY MEDIA CORP NEW	COM SER A	530718105	26670	2675000	SH	DEF	9
LIBERTY MEDIA CORP NEW	COM SER A	530718105	5910	592819	SH	DEF	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	6076	609461	SH	DEF	6
LIBERTY PPTY TR	SH BEN INT	531172104	319	8765	SH	DEF	11
LIBERTY PPTY TR	SH BEN INT	531172104	67	1800	SH	DEF	10
LIBERTY PPTY TR	SH BEN INT	531172104	464	12547	SH	DEF	8
LIFECORE BIOMEDICAL INC	COM	532187101	4	500	SH	DEF	11
LIFELINE SYS INC	COM	532192101	4	126	SH	DEF	11
LIFEPOINT HOSPITALS INC	COM	53219L109	5	200	SH	DEF	10
LIFEPOINT HOSPITALS INC	COM	53219L109	78	3028	SH	DEF	11
LIFEPOINT HOSPITALS INC	COM	53219L109	27381	1138500	SH	DEF	12
LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEF	2
LIFEPOINT HOSPITALS INC	COM	53219L109	3803	158148	SH	DEF	7
LIFEPOINT HOSPITALS INC	COM	53219L109	145	6000	SH	DEF	8
LIGAND PHARMACEUTICALS INC	CL B	53220K207	8	600	SH	DEF	11
LILLY ELI & CO	COM	532457108	1537	25870	SH	DEF	2
LILLY ELI & CO	COM	532457108	1796	30233	SH	DEF	8
LILLY ELI & CO	COM	532457108	30	500	SH	DEF	4
LILLY ELI & CO	COM	532457108	6492	109287	SH	DEF	3
LILLY ELI & CO	COM	532457108	765	12875	SH	DEF	5
LILLY ELI & CO	COM	532457108	402	6767	SH	DEF	10
LILLY ELI & CO	COM	532457108	9448	141818	SH	DEF	11
LILLY ELI & CO	COM	532457108	9557	160896	SH	DEF	1
LILLY ELI & CO	COM	532457108	16	200	SH	DEF	13
LIMITED BRANDS INC	COM	532716107	508	33700	SH	DEF	2
LIMITED BRANDS INC	COM	532716107	542	30805	SH	DEF	11
LIMITED BRANDS INC	COM	532716107	75	5005	SH	DEF	6
LINCARE HLDGS INC	COM	532791100	2526	64862	SH	DEF	11
LINCOLN ELEC HLDGS INC	COM	533900106	22	900	SH	DEF	11
LINCOLN ELEC HLDGS INC	COM	533900106	15642	703969	SH	DEF	6
LINCOLN NATL CONV SECS FD IN	COM	534183108	75	5700	SH	DEF	11
LINCOLN NATL CORP IND	COM	534187109	130	3679	SH	DEF	10
LINCOLN NATL CORP IND	COM	534187109	1910	47845	SH	DEF	11
LINCOLN NATL CORP IND	COM	534187109	62	1750	SH	DEF	6
LINCOLN NATL CORP IND	COM	534187109	4719	133370	SH	DEF	2
LINCOLN NATL INCOME FD	COM	534217104	43	3000	SH	DEF	11
LINEAR TECHNOLOGY CORP	COM	535678106	8984	250040	SH	DEF	1
LINEAR TECHNOLOGY CORP	COM	535678106	8	215	SH	DEF	2
LINEAR TECHNOLOGY CORP	COM	535678106	284	7900	SH	DEF	5
LINEAR TECHNOLOGY CORP	COM	535678106	18	500	SH	DEF	10
LINEAR TECHNOLOGY CORP	COM	535678106	1387	32549	SH	DEF	11
LINENS N THINGS INC	COM	535679104	50	1705	SH	DEF	11
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	914	122060	SH	DEF	3
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	1	76	SH	DEF	11
LITHIA MTRS INC	CL A	536797103	3433	171900	SH	DEF	6
LITTELFUSE INC	COM	537008104	696	26180	SH	DEF	11
LIVEPERSON INC	COM	538146101	4	700	SH	DEF	11
LIVEPERSON INC	COM	538146101	82	20162	SH	DEF	1
LIZ CLAIBORNE INC	COM	539320101	462	12524	SH	DEF	11
LIZ CLAIBORNE INC	COM	539320101	12626	370820	SH	DEF	6
LIZ CLAIBORNE INC	COM	539320101	248	7275	SH	DEF	5
LL & E RTY TR	UNIT BEN INT	502003106	13	3300	SH	DEF	11

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

LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	4819	174300	SH	DEF	9
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	254	8695	SH	DEF	6
LNR PPTY CORP	COM	501940100	2	50	SH	DEF	6
LNR PPTY CORP	COM	501940100	29	700	SH	DEF	11
LOCAL FINL CORP	COM	539553107	4227	236300	SH	DEF	6
LOCKHEED MARTIN CORP	COM	539830109	13203	286091	SH	DEF	1
LOCKHEED MARTIN CORP	COM	539830109	1900	40990	SH	DEF	11
LOCKHEED MARTIN CORP	COM	539830109	534	11567	SH	DEF	2
LOEWS CORP	NOTE 3.125% 9/1	540424AL2	34692	37600000	PRN	DEF	14
LOEWS CORP	CAROLNA GP STK	540424207	15	580	SH	DEF	11
LOEWS CORP	COM	540424108	842	19590	SH	DEF	11
LOEWS CORP	COM	540424108	19746	487869	SH	DEF	6
LOEWS CORP	COM	540424108	1118	27695	SH	DEF	2
LOGITECH INTERNATIONAL S A	SPONSORED ADR	541419107	8134	260620	SH	DEF	6
LONE STAR STEAKHOUSE SALOON	COM	542307103	22	1025	SH	DEF	11
LONE STAR STEAKHOUSE SALOON	COM	542307103	24522	1167676	SH	DEF	6
LONE STAR TECHNOLOGIES INC	COM	542312103	6	400	SH	DEF	11
LONGS DRUG STORES CORP	COM	543162101	12	550	SH	DEF	11
LOOKSMART LTD	COM	543442107	1	350	SH	DEF	11
LOUISIANA PAC CORP	COM	546347105	44	3170	SH	DEF	2
LOWES COS INC	COM	548661107	5577	107460	SH	DEF	2
LOWES COS INC	COM	548661107	737	14192	SH	DEF	10
LOWES COS INC	COM	548661107	9824	166702	SH	DEF	11
LOWES COS INC	COM	548661107	1177	22675	SH	DEF	5
LOWES COS INC	NOTE 2/1	548661CF2	291	3000	SH	DEF	11
LOWES COS INC	COM	548661107	1728	33288	SH	DEF	3
LOWES COS INC	COM	548661107	47	900	SH	DEF	4
LSB CORP	COM	50215P100	18	1000	SH	DEF	11
LSI INDS INC	COM	50216C108	11	652	SH	DEF	11
LSI LOGIC CORP	COM	502161102	443	49245	SH	DEF	8
LSI LOGIC CORP	COM	502161102	83	8943	SH	DEF	11
LSI LOGIC CORP	COM	502161102	7	800	SH	DEF	2
LSI LOGIC CORP	COM	502161102	5	510	SH	DEF	6
LTC PPTYS INC	COM	502175102	257	21700	SH	DEF	11
LTX CORP	COM	502392103	125	8770	SH	DEF	11
LTX CORP	COM	502392103	6	500	SH	DEF	10
LUBRIZOL CORP	COM	549271104	16276	501580	SH	DEF	3
LUBRIZOL CORP	COM	549271104	402	12400	SH	DEF	8
LUBRIZOL CORP	COM	549271104	278	8575	SH	DEF	5
LUBRIZOL CORP	COM	549271104	252	8310	SH	DEF	11
LUBRIZOL CORP	COM	549271104	11	340	SH	DEF	10
LUBRIZOL CORP	COM	549271104	2160	66560	SH	DEF	6
LUBYS INC	COM	549282101	3	1000	SH	DEF	11
LUCENT TECHNOLOGIES INC	COM	549463107	22	10000	SH	DEF	
LUCENT TECHNOLOGIES INC	COM	549463107	27	12313	SH	DEF	2
LUCENT TECHNOLOGIES INC	COM	549463107	2054	641807	SH	DEF	
LUCENT TECHNOLOGIES INC	COM	549463107	1727	799720	SH	DEF	6
LUCENT TECHNOLOGIES INC	COM	549463107	15	7050	SH	DEF	10
LUMENIS LTD	SHS	M6778Q105	9	4170	SH	DEF	11
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	14	1000	SH	DEF	2
LYDALL INC DEL	COM	550819106	3	262	SH	DEF	11
LYON WILLIAM HOMES	COM	552074106	3	40	SH	DEF	11
LYONDELL CHEMICAL CO	COM	552078107	220	15365	SH	DEF	11
LYONDELL CHEMICAL CO	COM	552078107	2288	179000	SH	DEF	6
M & T BK CORP	COM	55261f104	16763	192017	SH	DEF	4
M & T BK CORP	COM	55261F104	6273	71850	SH	DEF	1
M & T BK CORP	COM	55261F104	2014	23065	SH	DEF	5
M & T BK CORP	COM	55261F104	270	2873	SH	DEF	11
M D C HLDGS INC	COM	552676108	2999	55539	SH	DEF	6
M D C HLDGS INC	COM	552676108	9164	169712	SH	DEF	3
M D C HLDGS INC	COM	552676108	44	650	SH	DEF	11
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	12	600	SH	DEF	11

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

M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	21811	549820	SH	DEF	3
MACDERMID INC	COM	554273102	22	725	SH	DEF	11
MACERICH CO	COM	554382101	50	1250	SH	DEF	11
MACERICH CO	COM	554382101	39999	1059570	SH	DEF	3
MACK CALI RLTY CORP	COM	554489104	110	2800	SH	DEF	3
MACK CALI RLTY CORP	COM	554489104	651	17275	SH	DEF	11
MACK CALI RLTY CORP	COM	554489104	1394	35560	SH	DEF	2
MACK CALI RLTY CORP	COM	554489104	39	1000	SH	DEF	1
MACROMEDIA INC	COM	556100105	1	52	SH	DEF	11
MACROMEDIA INC	COM	556100105	27	1100	SH	DEF	3
MACROVISION CORP	COM	555904101	7747	418750	SH	DEF	3
MADDEN STEVEN LTD	COM	556269108	2978	157000	SH	DEF	6
MADDEN STEVEN LTD	COM	556269108	2749	144930	SH	DEF	3
MAF BANCORP INC	COM	55261R108	4	100	SH	DEF	11
MAF BANCORP INC	COM	55261R108	12603	329911	SH	DEF	4
MAF BANCORP INC	COM	55261R108	8909	233216	SH	DEF	6
MAF BANCORP INC	COM	55261R108	3094	81000	SH	DEF	5
MAF BANCORP INC	COM	55261R108	88	2299	SH	DEF	2
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	5474	113904	SH	DEF	11
MAGELLAN PETE CORP	COM	559091301	3	3000	SH	DEF	11
MAGNA ENTMT CORP	CL A	559211107	0	40	SH	DEF	13
MAGNA ENTMT CORP	CL A	559211107	1758	427800	SH	DEF	6
MAGNA ENTMT CORP	CL A	559211107	1209	288710	SH	DEF	6
MAGNA ENTMT CORP	CL A	559211107	4	1000	SH	DEF	11
MAGNA INTL INC	CL A	559222401	6	75	SH	DEF	11
MAGNA INTL INC	CL A	559222401	14565	204330	SH	DEF	13
MAGNA INTL INC	CL A	559222401	417	5775	SH	DEF	5
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	695	87000	SH	DEF	3
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	6	728	SH	DEF	11
MAGUIRE PPTYS INC	COM	559775101	1255	61200	SH	DEF	3
MAGUIRE PPTYS INC	COM	559775101	650	29800	SH	DEF	11
MAGUIRE PPTYS INC	COM	559775101	7	365	SH	DEF	10
MAGYAR TAVKOZLESI RT	SPONSORED ADR	559776109	2429	13000	SH	DEF	15
MAIL-WELL INC	COM	560321200	200	48458	SH	DEF	11
MAIN STR BKS INC NEW	COM	56034R102	15	586	SH	DEF	2
MAINE & MARITIMES CORP	COM	560377103	295	8200	SH	DEF	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	71	2546	SH	DEF	11
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	399	15385	SH	DEF	6
MAIR HOLDINGS INC	COM	560635104	6275	917579	SH	DEF	6
MAJOR AUTOMOTIVE COS INC	COM	560775108	1	1000	SH	DEF	11
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	23	3300	SH	DEF	11
MANAGED HIGH YIELD PLUS FD I	COM	561911108	277	52906	SH	DEF	11
MANAGED MUNS PORTFOLIO INC	COM	561662107	42	3800	SH	DEF	11
MANATRON INC	COM	562048108	78	10000	SH	DEF	11
MANDALAY RESORT GROUP	COM	562567107	8144	205600	SH	DEF	3
MANDALAY RESORT GROUP	COM	562567107	6	150	SH	DEF	2
MANDALAY RESORT GROUP	COM	562567107	6508	164300	SH	DEF	7
MANDALAY RESORT GROUP	COM	562567107	390	9937	SH	DEF	11
MANDALAY RESORT GROUP	COM	562567107	99025	2500000	SH	DEF	9
MANITOWOC INC	COM	563571108	8170	374050	SH	DEF	6
MANITOWOC INC	COM	563571108	73	3375	SH	DEF	10
MANITOWOC INC	COM	563571108	15	700	SH	DEF	2
MANNATECH INC	COM	563771104	1	200	SH	DEF	11
MANOR CARE INC NEW	COM	564055101	41	1350	SH	DEF	2
MANOR CARE INC NEW	COM	564055101	200	6000	SH	DEF	11
MANPOWER INC	COM	56418H100	197	4252	SH	DEF	11
MANPOWER INC	COM	56418H100	3992	107600	SH	DEF	7
MANPOWER INC	COM	56418H100	59397	1601000	SH	DEF	9
MANTECH INTL CORP	CL A	564563104	210	8568	SH	DEF	11
MANUFACTURED HOME CMNTYS INC	COM	564682102	11	300	SH	DEF	11
MANUFACTURED HOME CMNTYS INC	COM	564682102	78	2000	SH	DEF	1
MANUGISTICS GROUP INC	COM	565011103	28	3800	SH	DEF	11

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

MANULIFE FINL CORP	COM	56501R106	72	2500	SH	DEF	2
MANULIFE FINL CORP	COM	56501R106	148	4894	SH	DEF	11
MANULIFE FINL CORP	COM	56501R106	51679	1807937	SH	DEF	13
MANULIFE FINL CORP	COM	56501R106	526	18190	SH	DEF	3
MAPICS INC	COM	564910107	1	60	SH	DEF	11
MAPINFO CORP	COM	565105103	64	6975	SH	DEF	11
MARATHON OIL CORP	COM	565849106	7534	264350	SH	DEF	6
MARATHON OIL CORP	COM	565849106	91	3200	SH	DEF	2
MARATHON OIL CORP	COM	565849106	2713	91762	SH	DEF	11
MARATHON OIL CORP	COM	565849106	14184	497700	SH	DEF	3
MARATHON OIL CORP	COM	565849106	28	1000	SH	DEF	10
MARCUS CORP	COM	566330106	26	1769	SH	DEF	11
MARIMBA INC	COM	56781Q109	43	9000	SH	DEF	11
MARINEMAX INC	COM	567908108	2774	191200	SH	DEF	6
MARKEK CORP	COM	570535104	282	1057	SH	DEF	10
MARKEK CORP	COM	570535104	151	600	SH	DEF	11
MARKET 2000+ HOLDRS TR	DEPOSITARY RCT	57059Y204	137	2700	SH	DEF	11
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	261	7025	SH	DEF	11
MARLTON TECHNOLOGIES INC	COM	571263102	0	250	SH	DEF	11
MARRIOTT INTL INC NEW	CL A	571903202	9	200	SH	DEF	10
MARRIOTT INTL INC NEW	CL A	571903202	1698	39299	SH	DEF	11
MARSH & MCLENNAN COS INC	COM	571748102	647	13600	SH	DEF	1
MARSH & MCLENNAN COS INC	COM	571748102	5178	108760	SH	DEF	3
MARSH & MCLENNAN COS INC	COM	571748102	2210	46409	SH	DEF	8
MARSH & MCLENNAN COS INC	COM	571748102	370	7772	SH	DEF	2
MARSH & MCLENNAN COS INC	COM	571748102	3261	76282	SH	DEF	11
MARSH & MCLENNAN COS INC	COM	571748102	565	11873	SH	DEF	10
MARSH & MCLENNAN COS INC	COM	571748102	15	315	SH	DEF	4
MARSHALL & ILSLEY CORP	COM	571834100	181	5065	SH	DEF	11
MARSHALL & ILSLEY CORP	COM	571834100	1692	53675	SH	DEF	1
MARSHALL & ILSLEY CORP	COM	571834100	68	2170	SH	DEF	6
MARSHALL & ILSLEY CORP	COM	571834100	559	17750	SH	DEF	2
MARTEK BIOSCIENCES CORP	COM	572901106	63	1300	SH	DEF	11
MARTEK BIOSCIENCES CORP	COM	572901106	9912	188330	SH	DEF	3
MARTEK BIOSCIENCES CORP	COM	572901106	69	1311	SH	DEF	10
MARTEN TRANS LTD	COM	573075108	105	4040	SH	DEF	11
MARTHA STEWART LIVING OMNIME	CL A	573083102	2	200	SH	DEF	11
MARTHA STEWART LIVING OMNIME	CL A	573083102	9	1000	SH	DEF	2
MARTIN MARIETTA MATLS INC	COM	573284106	130	3575	SH	DEF	4
MARTIN MARIETTA MATLS INC	COM	573284106	431	10525	SH	DEF	11
MARTIN MARIETTA MATLS INC	COM	573284106	36	1000	SH	DEF	10
MARTIN MARIETTA MATLS INC	COM	573284106	9779	268280	SH	DEF	6
MARTIN MARIETTA MATLS INC	COM	573284106	567	15565	SH	DEF	2
MARTIN MIDSTREAM PRTRNS L P	UNIT L P INT	573331105	26	900	SH	DEF	11
MARVEL ENTERPRISES INC	COM	57383M108	34	1150	SH	DEF	11
MARVEL ENTERPRISES INC	COM	57383M108	883	39680	SH	DEF	3
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	285	6505	SH	DEF	11
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	10793	285670	SH	DEF	3
MASCO CORP	COM	574599106	105	4309	SH	DEF	10
MASCO CORP	COM	574599106	16793	685970	SH	DEF	3
MASCO CORP	COM	574599106	2481	90203	SH	DEF	11
MASCO CORP	COM	574599106	4	150	SH	DEF	6
MASCO CORP	COM	574599106	286	11684	SH	DEF	2
MASONITE INTL CORP	COM	575384102	13891	597400	SH	DEF	13
MASSBANK CORP READ MASS	COM	576152102	24	600	SH	DEF	11
MASSBANK CORP READ MASS	COM	576152102	44	1200	SH	DEF	1
MASSEY ENERGY CORP	COM	576206106	720	51768	SH	DEF	11
MASSMUTUAL CORPORATE INVS IN	COM	576292106	426	18542	SH	DEF	11
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	68	6400	SH	DEF	11
MASTEC INC	COM	576323109	33	2595	SH	DEF	11
MATRIA HEALTHCARE INC	COM NEW	576817209	0	0	SH	DEF	11
MATRITECH INC	COM	576818108	1	300	SH	DEF	11

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

MATRIX BANCORP INC	COM	576819106	577	63600	SH	DEF	6
MATRIX INITIATIVES INC	COM	57685L105	34	2400	SH	DEF	11
MATSUSHITA ELEC INDL	ADR	576879209	38	3150	SH	DEF	2
MATTEL INC	COM	577081102	379	19583	SH	DEF	11
MATTEL INC	COM	577081102	49	2596	SH	DEF	2
MATTEL INC	COM	577081102	42	2212	SH	DEF	10
MATTEL INC	COM	577081102	14	747	SH	DEF	1
MATTSON TECHNOLOGY INC	COM	577223100	43	3000	SH	DEF	11
MAVERICK TUBE CORP	COM	577914104	51	3000	SH	DEF	11
MAVERICK TUBE CORP	COM	577914104	228	10900	SH	DEF	13
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	1193	70100	SH	DEF	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	219	5550	SH	DEF	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	265	5336	SH	DEF	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	12	315	SH	DEF	10
MAXIMUS INC	COM	577933104	1557	45200	SH	DEF	3
MAXIMUS INC	COM	577933104	88	2520	SH	DEF	11
MAXIMUS INC	COM	577933104	62	1800	SH	DEF	6
MAXTOR CORP	COM NEW	577729205	14	1032	SH	DEF	11
MAXTOR CORP	COM NEW	577729205	9140	751050	SH	DEF	3
MAXTOR CORP	COM NEW	577729205	33	2750	SH	DEF	10
MAXTOR CORP	COM NEW	577729205	71	5830	SH	DEF	4
MAXWELL SHOE INC	CL A	577766108	2186	152350	SH	DEF	6
MAXWELL TECHNOLOGIES INC	COM	577767106	2	225	SH	DEF	11
MAY DEPT STORES CO	COM	577778103	413	16785	SH	DEF	5
MAY DEPT STORES CO	COM	577778103	1806	64582	SH	DEF	11
MAY DEPT STORES CO	COM	577778103	43	1750	SH	DEF	10
MAY DEPT STORES CO	COM	577778103	17489	710083	SH	DEF	6
MAY DEPT STORES CO	COM	577778103	299	12143	SH	DEF	2
MAY DEPT STORES CO	COM	577778103	1143	46414	SH	DEF	8
MAY DEPT STORES CO	COM	577778103	4537	184200	SH	DEF	9
MAYTAG CORP	COM	578592107	12693	508340	SH	DEF	6
MAYTAG CORP	COM	578592107	287	11310	SH	DEF	11
MAYTAG CORP	COM	578592107	124	4980	SH	DEF	2
MB FINANCIAL INC NEW	COM	55264U108	8288	186660	SH	DEF	3
MB FINANCIAL INC NEW	COM	55264U108	189	4000	SH	DEF	11
MBIA CAP CLAYMORE MNG DUR IN	COM	55266X100	27	1800	SH	DEF	11
MBIA INC	COM	55262C100	399	7260	SH	DEF	2
MBIA INC	COM	55262C100	459	8349	SH	DEF	1
MBIA INC	COM	55262C100	2576	54206	SH	DEF	8
MBIA INC	COM	55262C100	362	6071	SH	DEF	11
MBIA INC	COM	55262C100	58	1062	SH	DEF	10
MBIA INC	COM	55262C100	14	260	SH	DEF	6
MBNA CORP	COM	55262L100	736	32300	SH	DEF	6
MBNA CORP	COM	55262L100	10547	462580	SH	DEF	3
MBNA CORP	COM	55262L100	474	20784	SH	DEF	10
MBNA CORP	COM	55262L100	1115	48903	SH	DEF	5
MBNA CORP	COM	55262L100	9206	371961	SH	DEF	11
MBNA CORP	COM	55262L100	24	780	SH	DEF	13
MBNA CORP	COM	55262L100	2608	114367	SH	DEF	2
MBNA CORP	COM	552621100	34	1501	SH	DEF	4
MBT FINL CORP	COM	578877102	1232	78997	SH	DEF	6
MCCLATCHY CO	CL A	579489105	906	14010	SH	DEF	11
MCCLATCHY CO	CL A	579489105	1718	28890	SH	DEF	3
MCCLATCHY CO	CL A	579489105	12	200	SH	DEF	10
MCCLATCHY CO	CL A	579489105	59	1000	SH	DEF	4
MCCORMICK & CO INC	COM NON VTG	579780206	5302	178877	SH	DEF	11
MCCORMICK & CO INC	COM NON VTG	579780206	225	8196	SH	DEF	10
MCCORMICK & CO INC	COM VTG	579780107	744	25072	SH	DEF	11
MCCORMICK & CO INC	COM NON VTG	579780206	977	35641	SH	DEF	8
MCCORMICK & CO INC	COM NON VTG	579780206	19392	707204	SH	DEF	2
MCCORMICK & CO INC	COM NON VTG	579780206	8029	292800	SH	DEF	1
MCDATA CORP	CL A	580031201	12	1134	SH	DEF	11

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

MCDATA CORP	CL B	580031102	51	5000	SH	DEF	11
MCDATA CORP	CL A	580031201	0	5	SH	DEF	2
MCDERMOTT INTL INC	COM	580037109	2	300	SH	DEF	11
MCDERMOTT INTL INC	COM	580037109	791	138450	SH	DEF	3
MCDONALDS CORP	COM	580135101	263	11190	SH	DEF	5
MCDONALDS CORP	COM	580135101	3380	143595	SH	DEF	3
MCDONALDS CORP	COM	580135101	8246	329691	SH	DEF	11
MCDONALDS CORP	COM	580135101	420	17824	SH	DEF	10
MCDONALDS CORP	COM	580135101	22795	964160	SH	DEF	6
MCDONALDS CORP	COM	580135101	8342	354367	SH	DEF	2
MCDONALDS CORP	COM	580135101	13	400	SH	DEF	13
MCDONALDS CORP	COM	580135101	14	600	SH	DEF	4
MCDONALDS CORP	COM	580135101	1732	73571	SH	DEF	8
MCG CAPITAL CORP	COM	58047P107	193	11000	SH	DEF	11
MCGRATH RENTCORP	COM	580589109	1520	54300	SH	DEF	6
MCGRATH RENTCORP	COM	580589109	48	1700	SH	DEF	11
MCGRAW HILL COS INC	COM	580645109	1534	24686	SH	DEF	3
MCGRAW HILL COS INC	COM	580645109	554	8272	SH	DEF	11
MCGRAW HILL COS INC	COM	580645109	50	800	SH	DEF	4
MCGRAW HILL COS INC	COM	580645109	3486	56112	SH	DEF	2
MCGRAW HILL COS INC	COM	580645109	186	3000	SH	DEF	1
MCGRAW HILL COS INC	COM	580645109	350	5640	SH	DEF	8
MCKESSON CORP	COM	58155Q103	236838	7114400	SH	DEF	7
MCKESSON CORP	COM	58155Q103	203	6100	SH	DEF	10
MCKESSON CORP	COM	58155Q103	21491	645570	SH	DEF	3
MCKESSON CORP	COM	58155Q103	4536	149843	SH	DEF	11
MCKESSON CORP	COM	58155Q103	9	200	SH	DEF	13
MCKESSON CORP	COM	58155Q103	429882	12913235	SH	DEF	9
MCKESSON CORP	COM	58155Q103	174	5240	SH	DEF	6
MCKESSON CORP	COM	58155Q103	43	1288	SH	DEF	2
MCLEODUSA INC	CL A	582266706	24	20469	SH	DEF	11
MCMORAN EXPLORATION CO	COM	582411104	35	2328	SH	DEF	11
MCRAE INDS INC	CL A	582757209	4	400	SH	DEF	11
MDS INC	COM	55269P302	13209	988620	SH	DEF	13
MDU RES GROUP INC	COM	552690109	61	1800	SH	DEF	2
MDU RES GROUP INC	COM	552690109	17	500	SH	DEF	10
MDU RES GROUP INC	COM	552690109	272	12028	SH	DEF	11
MDU RES GROUP INC	COM	552690109	4493	133000	SH	DEF	3
MEADE INSTRUMENTS CORP	COM	583062104	75	20100	SH	DEF	11
MEADWESTVACO CORP	COM	583334107	1644	64330	SH	DEF	6
MEADWESTVACO CORP	COM	583334107	144	5550	SH	DEF	11
MEADWESTVACO CORP	COM	583334107	719	28192	SH	DEF	2
MEADWESTVACO CORP	COM	583334107	858	33657	SH	DEF	5
MEASUREMENT SPECIALTIES INC	COM	583421102	14	1000	SH	DEF	2
MEASUREMENT SPECIALTIES INC	COM	583421102	2373	175800	SH	DEF	3
MECHANICAL TECHNOLOGY INC	COM	583538103	220	33715	SH	DEF	11
MED-DESIGN CORP	COM	583926100	10	2650	SH	DEF	11
MEDAMICUS INC	COM	584027106	3	200	SH	DEF	11
MEDAREX INC	COM	583916101	71	9900	SH	DEF	11
MEDCATH CORP	COM	58404W109	11	1000	SH	DEF	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	154	5925	SH	DEF	10
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7642	294734	SH	DEF	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	112	4302	SH	DEF	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1239	47796	SH	DEF	6
MEDCO HEALTH SOLUTIONS INC	COM	58405u102	10498	404873	SH	DEF	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	783	30201	SH	DEF	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	4077	157212	SH	DEF	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	5748	173123	SH	DEF	11
MEDIA GEN INC	CL A	584404107	13	215	SH	DEF	10
MEDIA GEN INC	CL A	584404107	2340	38300	SH	DEF	3
MEDIA GEN INC	CL A	584404107	1698	25715	SH	DEF	11
MEDIA GEN INC	CL A	584404107	49	800	SH	DEF	2

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

MEDICAL STAFFING NETWK HLDGS	COM	58463F104	270	34700	SH	DEF	11
MEDICAL TECHNOLOGY SYS INC	COM PAR \$.01NW	58462R802	2	400	SH	DEF	11
MEDICINES CO	COM	584688105	2271	87530	SH	DEF	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	402	6342	SH	DEF	11
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	12	200	SH	DEF	10
MEDIFAST INC	COM	58470H101	8	500	SH	DEF	11
MEDIMMUNE INC	COM	584699102	2175	65890	SH	DEF	2
MEDIMMUNE INC	COM	584699102	49	1475	SH	DEF	10
MEDIMMUNE INC	COM	584699102	1453	54485	SH	DEF	11
MEDIMMUNE INC	COM	584699102	45	1350	SH	DEF	4
MEDIS TECHNOLOGIES LTD	COM	58500P107	23	2430	SH	DEF	11
MEDQUIST INC	COM	584949101	5877	302235	SH	DEF	6
MEDTRONIC INC	COM	585055106	1	20	SH	DEF	6
MEDTRONIC INC	COM	585055106	33799	720349	SH	DEF	1
MEDTRONIC INC	COM	585055106	1973	42056	SH	DEF	5
MEDTRONIC INC	COM	585055106	6876	146544	SH	DEF	3
MEDTRONIC INC	COM	585055106	3165	67464	SH	DEF	10
MEDTRONIC INC	COM	585055106	7515	164912	SH	DEF	11
MEDTRONIC INC	COM	585055106	61	1310	SH	DEF	4
MEDTRONIC INC	COM	585055106	21544	459172	SH	DEF	2
MELLON FINL CORP	COM	58551A108	4	134	SH	DEF	6
MELLON FINL CORP	COM	58551A108	5748	190694	SH	DEF	8
MELLON FINL CORP	COM	58551A108	11065	367104	SH	DEF	2
MELLON FINL CORP	COM	58551A108	380	12600	SH	DEF	1
MELLON FINL CORP	COM	58551A108	466	15450	SH	DEF	5
MELLON FINL CORP	COM	58551A108	452	15000	SH	DEF	10
MELLON FINL CORP	COM	58551A108	457	15156	SH	DEF	4
MELLON FINL CORP	COM	58551A108	1878	62857	SH	DEF	11
MEMBERWORKS INC	COM	586002107	11723	369940	SH	DEF	3
MENS WEARHOUSE INC	COM	587118100	18036	703140	SH	DEF	3
MENTOR CORP MINN	COM	587188103	310	15295	SH	DEF	11
MENTOR GRAPHICS CORP	COM	587200106	21377	1215280	SH	DEF	3
MENTOR GRAPHICS CORP	COM	587200106	238	14183	SH	DEF	11
MERCANTILE BANK CORP	COM	587376104	1742	52470	SH	DEF	3
MERCANTILE BANKSHARES CORP	COM	587405101	9178	216620	SH	DEF	11
MERCANTILE BANKSHARES CORP	COM	587405101	98	2450	SH	DEF	10
MERCANTILE BANKSHARES CORP	COM	587405101	144	3600	SH	DEF	2
MERCANTILE BANKSHARES CORP	COM	587405101	3679	91975	SH	DEF	1
MERCHANTS BANCSHARES	COM	588448100	1444	51050	SH	DEF	6
MERCK & CO INC	COM	589331107	33435	660501	SH	DEF	3
MERCK & CO INC	COM	589331107	9355	184804	SH	DEF	4
MERCK & CO INC	COM	589331107	27087	534435	SH	DEF	6
MERCK & CO INC	COM	589331107	2507	49527	SH	DEF	10
MERCK & CO INC	COM	589331107	7969	157436	SH	DEF	5
MERCK & CO INC	COM	589331107	6226	123000	SH	DEF	9
MERCK & CO INC	COM	589331107	2263	44702	SH	DEF	8
MERCK & CO INC	COM	589331107	12303	179980	SH	DEF	13
MERCK & CO INC	COM	589331107	22607	446596	SH	DEF	2
MERCK & CO INC	COM	589331107	8919	176200	SH	DEF	1
MERCK & CO INC	COM	589331107	29458	665718	SH	DEF	11
MERCURY COMPUTER SYS	COM	589378108	24	1100	SH	DEF	11
MERCURY GENL CORP NEW	COM	589400100	119	2500	SH	DEF	11
MERCURY INTERACTIVE CORP	COM	589405109	877	18887	SH	DEF	11
MEREDITH CORP	COM	589433101	44	900	SH	DEF	11
MEREDITH CORP	COM	589433101	9799	212240	SH	DEF	3
MERIDIAN BIOSCIENCE INC	COM	589584101	22	2173	SH	DEF	2
MERIDIAN BIOSCIENCE INC	COM	589584101	2	166	SH	DEF	11
MERIDIAN GOLD INC	COM	589975101	29	2300	SH	DEF	11
MERIDIAN RESOURCE CORP	COM	58977Q109	28	7000	SH	DEF	11
MERISEL INC	COM PAR \$.01	589849306	1	100	SH	DEF	11
MERISTAR HOSPITALITY CORP	COM	58984Y103	10	1400	SH	DEF	2
MERISTAR HOSPITALITY CORP	COM	58984Y103	134	19547	SH	DEF	11

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

MERIT MED SYS INC	COM	589889104	1788	80909	SH	DEF	3
MERITAGE CORP	COM	59001A102	9179	194260	SH	DEF	3
MERRILL LYNCH & CO INC	COM	590188108	7467	139490	SH	DEF	3
MERRILL LYNCH & CO INC	COM	590188108	20	370	SH	DEF	4
MERRILL LYNCH & CO INC	COM	590188108	25402	474539	SH	DEF	6
MERRILL LYNCH & CO INC	COM	590188108	1872	31620	SH	DEF	11
MERRILL LYNCH & CO INC	COM	590188108	1692	31617	SH	DEF	8
MERRILL LYNCH & CO INC	COM	590188108	529	9890	SH	DEF	2
MERRILL LYNCH & CO INC	COM	590188108	155	2900	SH	DEF	10
MERRILL LYNCH & CO INC	COM	590188108	2693	37250	SH	DEF	13
MESA AIR GROUP INC	COM	590479101	11794	1060570	SH	DEF	3
MESA AIR GROUP INC	COM	590479101	72	6500	SH	DEF	2
MESA LABS INC	COM	59064R109	238	26400	SH	DEF	6
MESA RTY TR	UNIT BEN INT	590660106	93	1750	SH	DEF	11
MET PRO CORP	COM	590876306	31	2132	SH	DEF	11
METASOLV INC	COM	59139P104	23	10500	SH	DEF	5
METASOLV INC	COM	59139P104	1	447	SH	DEF	11
METHODE ELECTRS INC	CL A	591520200	3903	331350	SH	DEF	3
METHODE ELECTRS INC	CL A	591520200	60	5030	SH	DEF	11
METLIFE INC	COM	59156R108	14879	530450	SH	DEF	3
METLIFE INC	COM	59156R108	167	5943	SH	DEF	10
METLIFE INC	COM	59156R108	574	20474	SH	DEF	5
METLIFE INC	COM	59156R108	2409	76708	SH	DEF	11
METLIFE INC	COM	59156R108	21365	761685	SH	DEF	6
METRIS COS INC	COM	591598107	4	900	SH	DEF	11
METRO GOLDWYN MAYER INC	COM	591610100	10	600	SH	DEF	11
METRO GOLDWYN MAYER INC	COM	591610100	5	330	SH	DEF	6
METRO ONE TELECOMMUNICATIONS	COM	59163f105	52	15000	SH	DEF	4
METRO ONE TELECOMMUNICATIONS	COM	59163F105	1041	298300	SH	DEF	6
METROCORP BANCSHARES INC	COM	591650106	46	3507	SH	DEF	11
METROLOGIC INSTRS INC	COM	591676101	139	5950	SH	DEF	11
METROLOGIC INSTRS INC	COM	591676101	5594	155380	SH	DEF	3
METRON TECHNOLOGY N V	ORD	N5665B105	2	500	SH	DEF	11
METTLER TOLEDO INTERNATIONAL	COM	592688105	5	150	SH	DEF	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	21	540	SH	DEF	11
METTLER TOLEDO INTERNATIONAL	COM	592688105	4131	114362	SH	DEF	6
MEXICO EQUITY & INCOME FD	COM	592834105	10	1055	SH	DEF	11
MEXICO FD INC	COM	592835102	24	1544	SH	DEF	11
MFA MTG INVTS INC	COM	55272X102	1895	197979	SH	DEF	11
MFA MTG INVTS INC	COM	55272X102	60	6300	SH	DEF	10
MFS CHARTER INCOME TR	SH BEN INT	552727109	383	44172	SH	DEF	11
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	193	28642	SH	DEF	11
MFS INTER INCOME TR	SH BEN INT	55273C107	733	106374	SH	DEF	11
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	135	21133	SH	DEF	11
MFS MUN INCOME TR	SH BEN INT	552738106	414	55331	SH	DEF	11
MGE ENERGY INC	COM	55277P104	14	450	SH	DEF	10
MGI PHARMA INC	COM	552880106	101	2700	SH	DEF	11
MGI PHARMA INC	COM	552880106	4489	116270	SH	DEF	3
MGIC INVT CORP WIS	COM	552848103	598	8500	SH	DEF	13
MGIC INVT CORP WIS	COM	552848103	1388	27054	SH	DEF	11
MGIC INVT CORP WIS	COM	552848103	557242	10701793	SH	DEF	9
MGIC INVT CORP WIS	COM	552848103	47	900	SH	DEF	2
MGIC INVT CORP WIS	COM	552848103	288989	5550000	SH	DEF	7
MGIC INVT CORP WIS	COM	552848103	14271	274070	SH	DEF	6
MGIC INVT CORP WIS	COM	552848103	78	1500	SH	DEF	10
MGM MIRAGE	COM	552953101	5	100	SH	DEF	13
MGM MIRAGE	COM	552953101	7	200	SH	DEF	6
MGM MIRAGE	COM	552953101	586	16513	SH	DEF	11
MGM MIRAGE	COM	552953101	245	6700	SH	DEF	5
MGM MIRAGE	COM	552953101	29	800	SH	DEF	4
MI DEVS INC	CL A SUB VTG	55304X104	1	37	SH	DEF	11
MICHAELS STORES INC	COM	594087108	198	4175	SH	DEF	11

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

MICRO THERAPEUTICS INC	COM	59500W100	2	500	SH	DEF	11
MICROCHIP TECHNOLOGY INC	COM	595017104	21	650	SH	DEF	11
MICROCHIP TECHNOLOGY INC	COM	595017104	26	1088	SH	DEF	2
MICROMUSE INC	COM	595094103	18	2200	SH	DEF	11
MICROMUSE INC	COM	595094103	1981	242180	SH	DEF	3
MICRON TECHNOLOGY INC	COM	595112103	95	7095	SH	DEF	4
MICRON TECHNOLOGY INC	COM	595112103	179	12448	SH	DEF	11
MICRON TECHNOLOGY INC	COM	595112103	3164	235760	SH	DEF	6
MICROS SYS INC	COM	594901100	12047	355170	SH	DEF	3
MICROS SYS INC	COM	594901100	508	12550	SH	DEF	11
MICROSEMI CORP	COM	595137100	64	3100	SH	DEF	11
MICROSOFT CORP	COM	594918104	37424	1346661	SH	DEF	2
MICROSOFT CORP	COM	594918104	18729	673714	SH	DEF	4
MICROSOFT CORP	COM	594918104	13440	482786	SH	DEF	6
MICROSOFT CORP	COM	594918104	5854	210585	SH	DEF	10
MICROSOFT CORP	COM	594918104	12880	463309	SH	DEF	5
MICROSOFT CORP	COM	594918104	31244	1194805	SH	DEF	11
MICROSOFT CORP	COM	594918104	23205	835000	SH	DEF	9
MICROSOFT CORP	COM	594918104	38495	1384702	SH	DEF	1
MICROSOFT CORP	COM	594918104	4232	152219	SH	DEF	8
MICROSOFT CORP	COM	594918104	11398	305470	SH	DEF	13
MICROSOFT CORP	COM	594918104	74491	2679522	SH	DEF	3
MICROSTRATEGY INC	CL A NEW	594972408	37	800	SH	DEF	2
MICROSTRATEGY INC	CL A NEW	594972408	10	175	SH	DEF	11
MICROSTRATEGY INC	CL A NEW	594972408	1462	31800	SH	DEF	3
MID ATLANTIC MED SVCS INC	COM	59523C107	22384	435230	SH	DEF	3
MID ATLANTIC MED SVCS INC	COM	59523C107	3119	53408	SH	DEF	11
MID PENN BANCORP INC	COM	59540G107	230	9504	SH	DEF	11
MID-AMER APT CMNTYS INC	COM	59522J103	1954	62214	SH	DEF	11
MID-AMER APT CMNTYS INC	COM	59522J103	2879	95400	SH	DEF	3
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	654	31132	SH	DEF	10
MID-STATE BANCSHARES	COM	595440108	90	4000	SH	DEF	3
MID-STATE BANCSHARES	COM	595440108	70	3100	SH	DEF	1
MIDAS GROUP INC	COM	595626102	1	77	SH	DEF	11
MIDCAP SPDR TR	UNIT SER 1	595635103	38	300	SH	DEF	13
MIDCAP SPDR TR	UNIT SER 1	595635103	1110	11045	SH	DEF	11
MIDCAP SPDR TR	UNIT SER 1	595635103	110	1175	SH	DEF	2
MIDCAP SPDR TR	UNIT SER 1	595635103	156	1675	SH	DEF	10
MIDDLEBURG FINANCIAL CORP	COM	596094102	1142	28380	SH	DEF	11
MIDDLESEX WATER CO	COM	596680108	235	9037	SH	DEF	11
MIDLAND CO	COM	597486109	176	8300	SH	DEF	6
MIDSOUTH BANCORP INC	COM	598039105	49	1515	SH	DEF	11
MIDWAY GAMES INC	COM	598148104	1	500	SH	DEF	11
MILACRON INC	COM	598709103	52	22401	SH	DEF	2
MILACRON INC	COM	598709103	1	300	SH	DEF	11
MILLEA HOLDINGS INC	ADR	60032R106	11733	206456	SH	DEF	6
MILLENNIUM BANKSHARES CORP	COM	60037B106	36	5000	SH	DEF	11
MILLENNIUM CELL INC	COM	60038B105	423	127000	SH	DEF	11
MILLENNIUM CHEMICALS INC	COM	599903101	66	6612	SH	DEF	11
MILLENNIUM CHEMICALS INC	COM	599903101		14	SH	DEF	1
MILLENNIUM PHARMACEUTICALS I	COM	599902103	91	5900	SH	DEF	4
MILLENNIUM PHARMACEUTICALS I	COM	599902103	63	4100	SH	DEF	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	767	48192	SH	DEF	11
MILLER HERMAN INC	COM	600544100	16	700	SH	DEF	11
MILLER HERMAN INC	COM	600544100	6	275	SH	DEF	10
MILLER HERMAN INC	COM	600544100	100	4400	SH	DEF	2
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	2	28	SH	DEF	11
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	2523	56000	SH	DEF	3
MILLIPORE CORP	COM	601073109	96	2200	SH	DEF	11
MILLS CORP	COM	601148109	59	1500	SH	DEF	10
MILLS CORP	COM	601148109	2992	73345	SH	DEF	11
MILLS CORP	COM	601148109	25792	655440	SH	DEF	3

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

MIM CORP	COM	553044108	1994	265890	SH	DEF	6
MINDSPEED TECHNOLOGIES INC	COM	602682106	11	2054	SH	DEF	11
MINE SAFETY APPLIANCES CO	COM	602720104	224	4100	SH	DEF	3
MINE SAFETY APPLIANCES CO	COM	602720104	91	1605	SH	DEF	11
MINE SAFETY APPLIANCES CO	COM	602720104	2043	37400	SH	DEF	6
MINERALS TECHNOLOGIES INC	COM	603158106	1421	27910	SH	DEF	3
MIPS TECHNOLOGIES INC	CL B	604567206	0	35	SH	DEF	11
MIRAMAR MINING CORP	COM	60466E100	4	2000	SH	DEF	11
MISONIX INC	COM	604871103	14	3000	SH	DEF	11
MISSION WEST PPTYS INC	COM	605203108	22	1750	SH	DEF	11
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	486	65370	SH	DEF	6
MITY ENTERPRISES INC	COM	606850105	486	37850	SH	DEF	6
MKS INSTRUMENT INC	COM	55306N104	26	1001	SH	DEF	11
MOBILE MINI INC	COM	60740F105	3202	164461	SH	DEF	6
MOBILITY ELECTRONICS INC	COM	60741U101	53	5500	SH	DEF	11
MOBIUS MGMT SYSTEMS INC	COM	606925105	3	200	SH	DEF	11
MODINE MFG CO	COM	607828100	6	270	SH	DEF	10
MODINE MFG CO	COM	607828100	3166	132290	SH	DEF	3
MOHAWK INDS INC	COM	608190104	1739	23465	SH	DEF	11
MOHAWK INDS INC	COM	608190104	159	2225	SH	DEF	4
MOLECULAR DEVICES CORP	COM	60851C107	239	13700	SH	DEF	3
MOLEX INC	CL A	608554200	37	1500	SH	DEF	1
MOLEX INC	CL A	608554200	301	12290	SH	DEF	2
MOLEX INC	COM	608554101	363	12701	SH	DEF	2
MOLEX INC	CL A	608554200	81	3053	SH	DEF	11
MOLEX INC	CL A	608554200	32	1308	SH	DEF	10
MOLEX INC	COM	608554101	36	1258	SH	DEF	10
MOLEX INC	COM	608554101	42	1340	SH	DEF	11
MONACO COACH CORP	COM	60886R103	213	12900	SH	DEF	6
MONACO COACH CORP	COM	60886R103	10	400	SH	DEF	11
MONARCH CASINO & RESORT INC	COM	609027107	1381	122129	SH	DEF	6
MONARCH SERVICES INC	COM	609176102	0	258	SH	DEF	11
MONDAVI ROBERT CORP	CL A	609200100	4	100	SH	DEF	11
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	9	1000	SH	DEF	11
MONRO MUFFLER BRAKE INC	COM	610236101	560	18996	SH	DEF	6
MONSANTO CO NEW	COM	61166W101	294	11735	SH	DEF	11
MONSANTO CO NEW	COM	61166W101	37	1555	SH	DEF	2
MONSANTO CO NEW	COM	61166W101	28942	1208920	SH	DEF	3
MONSANTO CO NEW	COM	61166W101	29	1200	SH	DEF	6
MONSANTO CO NEW	COM	61166W101	0	2	SH	DEF	10
MONSTER WORLDWIDE INC	COM	611742107	15	600	SH	DEF	11
MONTGOMERY STR INCOME SECS I	COM	614115103	116	6400	SH	DEF	11
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	37	1125	SH	DEF	11
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	1154	38280	SH	DEF	3
MONY GROUP INC	COM	615337102	3	100	SH	DEF	6
MONY GROUP INC	COM	615337102	4	129	SH	DEF	11
MOODYS CORP	COM	615369105	645	11727	SH	DEF	2
MOODYS CORP	COM	615369105	77	1400	SH	DEF	4
MOODYS CORP	COM	615369105	317	5477	SH	DEF	11
MOOG INC	CL A	615394202	8911	227330	SH	DEF	3
MOOG INC	CL A	615394202	5193	132480	SH	DEF	6
MOORE WALLACE INC	COM	615857109	120	8380	SH	DEF	11
MOORE WALLACE INC	COM	615857109	10	700	SH	DEF	13
MOORE WALLACE INC	COM	615857109	9	622	SH	DEF	10
MORGAN STANLEY	COM NEW	617446448	3101	56524	SH	DEF	11
MORGAN STANLEY	MUN INC OPP II	61745P445	13	1700	SH	DEF	11
MORGAN STANLEY	MUN PREM INCOM	61745P429	9	1000	SH	DEF	11
MORGAN STANLEY	COM NEW	617446448	21213	420397	SH	DEF	6
MORGAN STANLEY	INSD MUN TR	61745P866	55	3833	SH	DEF	11
MORGAN STANLEY	MUN INCM OPPTN	61745P452	142	19500	SH	DEF	11
MORGAN STANLEY	COM NEW	617446448	1002	19850	SH	DEF	5
MORGAN STANLEY	COM NEW	617446448	452	8954	SH	DEF	2

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

MORGAN STANLEY	COM NEW	617446448	11	227	SH	DEF	10
MORGAN STANLEY	COM NEW	617446448	87	1715	SH	DEF	4
MORGAN STANLEY	COM NEW	617446448	20738	410974	SH	DEF	3
MORGAN STANLEY	INSD MUN INCM	61745P791	116	7900	SH	DEF	11
MORGAN STANLEY	MUN INCOME III	61745P437	22	2500	SH	DEF	11
MORGAN STANLEY	GOVT INCOME TR	61745P106	18	2000	SH	DEF	11
MORGAN STANLEY	QLT MUN INV TR	61745P668	177	12470	SH	DEF	11
MORGAN STANLEY	QUALT MUN INCM	61745P734	93	6390	SH	DEF	11
MORGAN STANLEY	QULTY MUN SECS	61745P585	21	1500	SH	DEF	11
MORGAN STANLEY	INSD MUN SECS	61745P833	0	4	SH	DEF	11
MORGAN STANLEY	INCOME SEC INC	61745P874	5	295	SH	DEF	11
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	35	3397	SH	DEF	11
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	10	1050	SH	DEF	11
MORGAN STANLEY EMER MKTS FD	COM	61744G107	579	42100	SH	DEF	11
MORGAN STANLEY EMER MKTS FD	COM	61744G107	3690	327140	SH	DEF	5
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	19	2976	SH	DEF	11
MORGAN STANLEY INDIA INVS FD	COM	61745C105	24	1200	SH	DEF	11
MOSSIMO INC	COM	619696107	1	150	SH	DEF	11
MOTHERS WK INC	COM	619903107	1674	54770	SH	DEF	3
MOTHERS WK INC	COM	619903107	279	9920	SH	DEF	11
MOTOROLA INC	COM	620076109	29	1800	SH	DEF	13
MOTOROLA INC	COM	620076109	1127	94344	SH	DEF	8
MOTOROLA INC	COM	620076109	3	239	SH	DEF	6
MOTOROLA INC	EQTY UNIT 7%	620076208	11	300	SH	DEF	4
MOTOROLA INC	EQTY UNIT 7%	620076208	54	1285	SH	DEF	11
MOTOROLA INC	COM	620076109	3572	264013	SH	DEF	11
MOTOROLA INC	COM	620076109	10227	855840	SH	DEF	3
MOTOROLA INC	COM	620076109	378	31603	SH	DEF	2
MOTOROLA INC	EQTY UNIT 7%	620076208	2765	54000	SH	DEF	13
MOTOROLA INC	COM	620076109	87	7275	SH	DEF	10
MOVADO GROUP INC	COM	624580106	2304	105200	SH	DEF	6
MOVIE GALLERY INC	COM	624581104	6	300	SH	DEF	11
MOVIE GALLERY INC	COM	624581104	10265	518950	SH	DEF	3
MPS GROUP INC	COM	553409103	1913	212500	SH	DEF	3
MPS GROUP INC	COM	553409103	16	1625	SH	DEF	11
MRO SOFTWARE INC	COM	55347W105	1884	138020	SH	DEF	3
MRV COMMUNICATIONS INC	COM	553477100	2	700	SH	DEF	11
MSC INDL DIRECT INC	CL A	553530106	21	1000	SH	DEF	3
MSC SOFTWARE CORP	COM	553531104	5	500	SH	DEF	11
MSC SOFTWARE CORP	COM	553531104	473	65700	SH	DEF	3
MTC TECHNOLOGIES INC	COM	55377A106	696	30000	SH	DEF	
MTC TECHNOLOGIES INC	COM	55377A106	10	350	SH	DEF	11
MTS SYS CORP	COM	553777103	239	15700	SH	DEF	3
MUELLER INDS INC	COM	624756102	34	1070	SH	DEF	11
MULTI COLOR CORP	COM	625383104	54	2250	SH	DEF	11
MULTIMEDIA GAMES INC	COM	625453105	8	200	SH	DEF	11
MULTIMEDIA GAMES INC	COM	625453105	6246	171650	SH	DEF	3
MUNI INTER DURATION FD INC	COM	62618U107	87	6000	SH	DEF	11
MUNIASSETS FD INC	COM	62618Q106	13	1159	SH	DEF	11
MUNICIPAL ADVANTAGE FD INC	COM	626189104	61	4500	SH	DEF	11
MUNICIPAL HIGH INCOME FD INC	COM	626214100	125	16300	SH	DEF	11
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	280	11400	SH	DEF	3
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	2736	115150	SH	DEF	11
MUNIHANCED FD INC	COM	626243109	460	43175	SH	DEF	11
MUNIHOLDINGS INSD FD II INC	COM	62625A102	39	3000	SH	DEF	11
MUNIHOLDINGS INSD FD INC	COM	625930102	26	2000	SH	DEF	11
MUNIHOLDINGS N J INSD FD INC	COM	625936109	28	2000	SH	DEF	11
MUNIVEST FD INC	COM	626295109	31	3420	SH	DEF	11
MUNIYIELD CALIF FD INC	COM	626296107	58	4100	SH	DEF	11
MUNIYIELD CALIF INS FD	COM	62629L104	7	483	SH	DEF	11
MUNIYIELD FD INC	COM	626299101	60	4516	SH	DEF	11
MUNIYIELD INSD FD INC	COM	62630E107	13	915	SH	DEF	11

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

MUNIYIELD N J FD INC	COM	62630L101	14	1000	SH	DEF	11
MUNIYIELD PA INSD FD	COM	62630V109	6	400	SH	DEF	11
MUNIYIELD QUALITY FD II	COM	62630T104	10	804	SH	DEF	11
MUNIYIELD QUALITY FD INC	COM	626302103	11	750	SH	DEF	11
MURPHY OIL CORP	COM	626717102	1261	21384	SH	DEF	11
MURPHY OIL CORP	COM	626717102	12403	211110	SH	DEF	6
MURPHY OIL CORP	COM	626717102	29	498	SH	DEF	10
MUTUALFIRST FINL INC	COM	62845B104	12	465	SH	DEF	2
MYERS INDS INC	COM	628464109	1	145	SH	DEF	2
MYERS INDS INC	COM	628464109	4164	341318	SH	DEF	11
MYKROLIS CORP	COM	62852P103	3742	308200	SH	DEF	3
MYKROLIS CORP	COM	62852P103	16	1082	SH	DEF	11
MYLAN LABS INC	COM	628530107	48	1230	SH	DEF	10
MYLAN LABS INC	COM	628530107	1501	62150	SH	DEF	11
MYLAN LABS INC	COM	628530107	77	2000	SH	DEF	4
MYLAN LABS INC	COM	628530107	329	6300	SH	DEF	13
MYLAN LABS INC	COM	628530107	4411	114135	SH	DEF	3
MYRIAD GENETICS INC	COM	62855J104	32	2500	SH	DEF	11
MYRIAD GENETICS INC	COM	62855J104	14	1200	SH	DEF	2
NABI BIOPHARMACEUTICALS	COM	629519109	184	16700	SH	DEF	11
NABORS INDUSTRIES LTD	SHS	G6359F103	138	3640	SH	DEF	11
NABORS INDUSTRIES LTD	SHS	G6359F103	4466	119855	SH	DEF	2
NABORS INDUSTRIES LTD	SHS	G6359F103	50	1350	SH	DEF	10
NACCO INDS INC	CL A	629579103	36	500	SH	DEF	2
NACCO INDS INC	CL A	629579103	5668	76022	SH	DEF	6
NACCO INDS INC	CL A	629579103	27826	389171	SH	DEF	6
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	16	450	SH	DEF	11
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	1454	53610	SH	DEF	3
NANOGEN INC	COM	630075109	5	1500	SH	DEF	11
NANOMETRICS INC	COM	630077105	2	200	SH	DEF	11
NANOPHASE TCHNOLOGIES CORP	COM	630079101	29	4400	SH	DEF	11
NAPRO BIOTHERAPUTICS INC	COM	630795102	2	1000	SH	DEF	11
NASDAQ 100 TR	UNIT SER 1	631100104	4	125	SH	DEF	4
NASDAQ 100 TR	UNIT SER 1	631100104	231	7116	SH	DEF	10
NASDAQ 100 TR	UNIT SER 1	631100104	3008	85509	SH	DEF	11
NASDAQ 100 TR	UNIT SER 1	631100104	224	6900	SH	DEF	2
NASH FINCH CO	COM	631158102	560	36100	SH	DEF	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	414	3970	SH	DEF	2
NATIONAL BANKSHARES INC VA	COM	634865109	18	400	SH	DEF	11
NATIONAL CITY CORP	COM	635405103	1003	34073	SH	DEF	5
NATIONAL CITY CORP	COM	635405103	9	300	SH	DEF	6
NATIONAL CITY CORP	COM	635405103	24	800	SH	DEF	10
NATIONAL CITY CORP	COM	635405103	2476	75826	SH	DEF	11
NATIONAL CITY CORP	COM	635405103	208	7056	SH	DEF	1
NATIONAL CITY CORP	COM	635405103	4556	154653	SH	DEF	2
NATIONAL COMMERCE FINL CORP	COM	63545P104	1501	54655	SH	DEF	11
NATIONAL COMMERCE FINL CORP	COM	63545P104	41	1653	SH	DEF	10
NATIONAL COMMERCE FINL CORP	COM	63545P104	8569	344420	SH	DEF	3
NATIONAL COMMERCE FINL CORP	COM	63545P104	2843	114275	SH	DEF	1
NATIONAL COMMERCE FINL CORP	COM	63545P104	1201	48255	SH	DEF	2
NATIONAL DENTEX CORP	COM	63563H109	666	30600	SH	DEF	6
NATIONAL FUEL GAS CO N J	COM	636180101	283	12400	SH	DEF	3
NATIONAL FUEL GAS CO N J	COM	636180101	195	8712	SH	DEF	11
NATIONAL FUEL GAS CO N J	COM	636180101	12403	542792	SH	DEF	6
NATIONAL HEALTH INVS INC	COM	63633D104	172	8100	SH	DEF	11
NATIONAL HEALTH INVS INC	COM	63633D104	36	2000	SH	DEF	10
NATIONAL HEALTH REALTY INC	COM	635905102	22	1335	SH	DEF	11
NATIONAL HOME HEALTH CARE CO	COM	636380107	467	57000	SH	DEF	6
NATIONAL INSTRS CORP	COM	636518102	13	300	SH	DEF	11
NATIONAL PENN BANCSHARES INC	COM	637138108	20	680	SH	DEF	11
NATIONAL PENN BANCSHARES INC	COM	637138108	35	1249	SH	DEF	10
NATIONAL PRESTO INDS INC	COM	637215104	127	3650	SH	DEF	11

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

NATIONAL RESEARCH CORP	COM	637372103	7	500 SH	DEF	11
NATIONAL SEMICONDUCTOR CORP	COM	637640103	168	4145 SH	DEF	11
NATIONAL SEMICONDUCTOR CORP	COM	637640103	19786	612770 SH	DEF	3
NATIONAL WESTN LIFE INS CO	CL A	638522102	5355	39200 SH	DEF	6
NATIONAL WESTN LIFE INS CO	CL A	638522102	10	67 SH	DEF	11
NATIONAL-OILWELL INC	COM	637071101	0	12 SH	DEF	11
NATIONAL-OILWELL INC	COM	637071101	1443	79550 SH	DEF	3
NATIONAL-OILWELL INC	COM	637071101	14	790 SH	DEF	6
NATIONS BALANCED TARGET MAT	COM	63857K107	17	1700 SH	DEF	11
NATIONWIDE FINL SVCS INC	CL A	638612101	47	1395 SH	DEF	11
NATIONWIDE FINL SVCS INC	CL A	638612101	61	1954 SH	DEF	2
NATIONWIDE FINL SVCS INC	CL A	638612101	2485	78652 SH	DEF	6
NATIONWIDE FINL SVCS INC	CL A	638612101	13469	429760 SH	DEF	6
NATIONWIDE HEALTH PPTYS INC	COM	638620104	196	11200 SH	DEF	8
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2507	136995 SH	DEF	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	7	400 SH	DEF	10
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	59	1800 SH	DEF	11
NATUZZI S P A	ADR	63905A101	2082	202312 SH	DEF	6
NAUTILUS GROUP INC	COM	63910B102	6	500 SH	DEF	2
NAUTILUS GROUP INC	COM	63910B102	14981	1183770 SH	DEF	6
NAVARRE CORP	COM	639208107	3	660 SH	DEF	11
NAVARRE CORP	COM	639208107	380	133961 SH	DEF	6
NAVIGANT INTL INC	COM	63935R108	2577	183931 SH	DEF	6
NAVISITE INC	COM NEW	63935M208	0	58 SH	DEF	11
NAVISTAR INTL CORP NEW	COM	63934E108	3	80 SH	DEF	11
NBT BANCORP INC	COM	628778102	1429	70570 SH	DEF	3
NCE PETROFUND 1	TR UT NEW 2001	62885E406	19	1500 SH	DEF	11
NCE PETROFUND 1	TR UT NEW 2001	62885E406	8	699 SH	DEF	13
NCI BUILDING SYS INC	COM	628852105	444	22320 SH	DEF	3
NCI BUILDING SYS INC	COM	628852105	26125	1311419 SH	DEF	6
NCO GROUP INC	COM	628858102	5979	256061 SH	DEF	6
NCO GROUP INC	COM	628858102	1426	61050 SH	DEF	3
NCO GROUP INC	COM	628858102	4	150 SH	DEF	11
NCO PORTFOLIO MANAGEMENT INC	COM	62885J108	779	127706 SH	DEF	6
NCR CORP NEW	COM	62886E108	61	1927 SH	DEF	2
NCR CORP NEW	COM	62886E108	1	18 SH	DEF	1
NCR CORP NEW	COM	62886E108	3	100 SH	DEF	3
NCR CORP NEW	COM	62886E108	1339	37268 SH	DEF	11
NCR CORP NEW	COM	62886E108	4	130 SH	DEF	6
NDCHEALTH CORP	COM	639480102	1	54 SH	DEF	11
NEIMAN MARCUS GROUP INC	CL A	640204202	50	1200 SH	DEF	6
NEIMAN MARCUS GROUP INC	CL B	640204301	247	6300 SH	DEF	6
NEIMAN MARCUS GROUP INC	CL B	640204301	17	401 SH	DEF	11
NEIMAN MARCUS GROUP INC	CL A	640204202	49	1023 SH	DEF	11
NEKTAR THERAPEUTICS	COM	640268108	8	650 SH	DEF	2
NEKTAR THERAPEUTICS	COM	640268108	12	915 SH	DEF	10
NEOGEN CORP	COM	640491106	4	220 SH	DEF	11
NEOPHARM INC	COM	640919106	4	253 SH	DEF	11
NEORX CORP	COM PAR \$0.02	640520300	81	15270 SH	DEF	11
NEOWARE SYS INC	COM	64065P102	390	22990 SH	DEF	11
NETBANK INC	COM	640933107	1856	148500 SH	DEF	6
NETBANK INC	COM	640933107	41	3000 SH	DEF	11
NETEGRITY INC	COM	64110P107	12	1000 SH	DEF	11
NETFLIX COM INC	COM	64110L106	642	19124 SH	DEF	5
NETFLIX COM INC	COM	64110L106	72	1265 SH	DEF	11
NETGEAR INC	COM	64111Q104	484	29080 SH	DEF	3
NETIQ CORP	COM	64115P102	6	500 SH	DEF	11
NETMANAGE INC	COM NEW	641144308	11	2072 SH	DEF	11
NETOPIA INC	COM	64114K104	370	54200 SH	DEF	3
NETOPIA INC	COM	64114K104	5	500 SH	DEF	11
NETWORK APPLIANCE INC	COM	64120L104	2	99 SH	DEF	4
NETWORK APPLIANCE INC	COM	64120L104	29	1400 SH	DEF	2

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

NETWORK APPLIANCE INC	COM	64120L104	450	18243	SH	DEF	11
NETWORK APPLIANCE INC	COM	64120L104	3	100	SH	DEF	13
NETWORK APPLIANCE INC	COM	64120L104	1154	56218	SH	DEF	1
NETWORK ENGINES INC	COM	64121A107	1968	307050	SH	DEF	3
NETWORKS ASSOCS INC	COM	640938106	207	14850	SH	DEF	11
NEUBERGER BERMAN INC	COM	641234109	63	1500	SH	DEF	10
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	177	12637	SH	DEF	11
NEUBERGER BERMAN INTER MUNI	COM	64124P101	32	2415	SH	DEF	11
NEUBERGER BERMAN REAL INCM F	COM	64126D106	6	350	SH	DEF	11
NEUBERGER BERMAN RLTY INC FD	COM	64126G109	573	35822	SH	DEF	11
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	5	1000	SH	DEF	11
NEUROCRINE BIOSCIENCES INC	COM	64125C109	70	1500	SH	DEF	11
NEUROCRINE BIOSCIENCES INC	COM	64125C109	646	13060	SH	DEF	3
NEUROGEN CORP	COM	64124E106	2	300	SH	DEF	11
NEW AMER HIGH INCOME FD INC	COM	641876107	16	7800	SH	DEF	11
NEW CENTURY FINANCIAL CORP	COM	64352D101	41093	1448454	SH	DEF	3
NEW CENTURY FINANCIAL CORP	COM	64352D101	79	2122	SH	DEF	11
NEW CENTURY FINANCIAL CORP	COM	64352D101	9886	348450	SH	DEF	6
NEW ENGLAND BUSINESS SVC INC	COM	643872104	6341	238200	SH	DEF	6
NEW ENGLAND BUSINESS SVC INC	COM	643872104	5324	200017	SH	DEF	5
NEW ENGLAND BUSINESS SVC INC	COM	643872104	3596	135100	SH	DEF	3
NEW ENGLAND BUSINESS SVC INC	COM	643872104	53	2000	SH	DEF	2
NEW ENGLAND BUSINESS SVC INC	COM	643872104	44	1495	SH	DEF	11
NEW IRELAND FUND INC	COM	645673104	21	1500	SH	DEF	11
NEW JERSEY RES	COM	646025106	28	771	SH	DEF	4
NEW JERSEY RES	COM	646025106	231	6114	SH	DEF	11
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1269	55885	SH	DEF	11
NEW PLAN EXCEL RLTY TR INC	COM	648053106	9	400	SH	DEF	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	58	2500	SH	DEF	10
NEW PLAN EXCEL RLTY TR INC	COM	648053106	23	1000	SH	DEF	2
NEW YORK CMNTY BANCORP INC	COM	649445103	79	2500	SH	DEF	4
NEW YORK TIMES CO	CL A	650111107	61	1400	SH	DEF	4
NEW YORK TIMES CO	CL A	650111107	110	2520	SH	DEF	10
NEW YORK TIMES CO	CL A	650111107	1740	36614	SH	DEF	11
NEW YORK TIMES CO	CL A	650111107	59	1350	SH	DEF	2
NEW YORK TIMES CO	CL A	650111107	10721	246685	SH	DEF	5
NEWELL RUBBERMAID INC	COM	651229106	3854	169052	SH	DEF	11
NEWELL RUBBERMAID INC	COM	651229106	139	6425	SH	DEF	10
NEWELL RUBBERMAID INC	COM	651229106	6303	290865	SH	DEF	2
NEWFIELD EXPL CO	COM	651290108	44029	1141530	SH	DEF	3
NEWFIELD EXPL CO	COM	651290108	56	1405	SH	DEF	11
NEWFIELD EXPL CO	COM	651290108	5757	149250	SH	DEF	6
NEWMONT MINING CORP	COM	651639106	2246	51296	SH	DEF	11
NEWMONT MINING CORP	COM	651639106	79	2025	SH	DEF	10
NEWMONT MINING CORP	COM	651639106	200	5121	SH	DEF	2
NEWMONT MINING CORP	COM	651639106	2	46	SH	DEF	13
NEWMONT MINING CORP	COM	651639106	220	5623	SH	DEF	5
NEWMONT MINING CORP	COM	651639106	36	900	SH	DEF	4
NEWPARK RES INC	COM PAR \$.01NEW	651718504	150	34932	SH	DEF	2
NEWPORT CORP	COM	651824104	248	15720	SH	DEF	11
NEWS CORP LTD	ADR NEW	652487703	7	200	SH	DEF	2
NEXEN INC	COM	65334H102	650	23800	SH	DEF	3
NEXEN INC	COM	65334H102	10570	394200	SH	DEF	13
NEXTEL COMMUNICATIONS INC	CL A	65332V103	13959	576815	SH	DEF	11
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1056	39700	SH	DEF	13
NEXTEL COMMUNICATIONS INC	CL A	65332V103	564245	28656400	SH	DEF	7
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1347942	68458203	SH	DEF	9
NEXTEL COMMUNICATIONS INC	CL A	65332V103	7183	364420	SH	DEF	3
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2100	106545	SH	DEF	10
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/1	65332VAY9	5803	6150000	PRN	DEF	14
NEXTEL COMMUNICATIONS INC	CL A	65332v103	65	3300	SH	DEF	4
NEXTEL COMMUNICATIONS INC	CL A	65332V103	81	4110	SH	DEF	2

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

NEXTEL PARTNERS INC	CL A	65333F107	4082	339630	SH	DEF	11
NEXTERA ENTERPRISES INC	CL A	65332E101	0	500	SH	DEF	11
NIC INC	COM	62914B100	48	9200	SH	DEF	11
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	838	56365	SH	DEF	11
NICHOLAS-APPLGATE CV & INC	COM	65370F101	2403	152778	SH	DEF	11
NICOR INC	COM	654086107	752	21938	SH	DEF	11
NICOR INC	COM	654086107	23616	672050	SH	DEF	6
NII HLDGS INC	CL B NEW	62913F201	81	1057	SH	DEF	11
NII HLDGS INC	CL B NEW	62913F201	30	1000	SH	DEF	
NII HLDGS INC	CL B NEW	62913F201	35814	600000	SH	DEF	12
NII HLDGS INC	CL B NEW	62913F201	6404	107910	SH	DEF	3
NIKE INC	CL B	654106103	2561	42100	SH	DEF	10
NIKE INC	CL B	654106103	698	10922	SH	DEF	11
NIKE INC	CL B	654106103	2464	30000	SH	DEF	13
NIKE INC	CL B	654106103	6	100	SH	DEF	1
NIKE INC	CL B	654106103	292	4800	SH	DEF	2
NIKE INC	CL B	654106103	3	50	SH	DEF	6
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	43	1890	SH	DEF	10
NISOURCE INC	COM	65473P105	1901	91788	SH	DEF	11
NISOURCE INC	COM	65473P105	50	2500	SH	DEF	6
NISOURCE INC	COM	65473P105	15	750	SH	DEF	2
NL INDS INC	COM NEW	629156407	7	400	SH	DEF	11
NN INC	COM	629337106	530	41200	SH	DEF	3
NN INC	COM	629337106	411	34250	SH	DEF	11
NN INC	COM	629337106	26	2000	SH	DEF	10
NOBLE CORPORATION	SHS	G65422100	123	3582	SH	DEF	11
NOBLE CORPORATION	SHS	G65422100	296	8700	SH	DEF	5
NOBLE CORPORATION	SHS	G65422100	2	53	SH	DEF	6
NOBLE ENERGY INC	COM	655044105	417	10504	SH	DEF	11
NOBLE INTL LTD	COM	655053106	1017	92500	SH	DEF	6
NOKIA CORP	SPONSORED ADR	654902204	15444	990000	SH	DEF	9
NOKIA CORP	SPONSORED ADR	654902204	530	33992	SH	DEF	8
NOKIA CORP	SPONSORED ADR	654902204	919	58939	SH	DEF	2
NOKIA CORP	SPONSORED ADR	654902204	44	2811	SH	DEF	10
NOKIA CORP	SPONSORED ADR	654902204	124	5900	SH	DEF	13
NOKIA CORP	SPONSORED ADR	654902204	610	39100	SH	DEF	5
NOKIA CORP	SPONSORED ADR	654902204	39	2499	SH	DEF	4
NOLAND CO	COM	655286102	34	905	SH	DEF	11
NOMURA HLDGS INC	SPONSORED ADR	65535H208	8926	536194	SH	DEF	6
NORANDA INC	COM	655422103	7781	756000	SH	DEF	13
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	4	300	SH	DEF	11
NORDSTROM INC	COM	655664100	465	15235	SH	DEF	11
NORDSTROM INC	COM	655664100	25	1000	SH	DEF	2
NORFOLK SOUTHERN CORP	COM	655844108	35	1900	SH	DEF	3
NORFOLK SOUTHERN CORP	COM	655844108	1284	69430	SH	DEF	5
NORFOLK SOUTHERN CORP	COM	655844108	2498	135016	SH	DEF	2
NORFOLK SOUTHERN CORP	COM	655844108	71	3830	SH	DEF	6
NORFOLK SOUTHERN CORP	COM	655844108	25	1350	SH	DEF	4
NORFOLK SOUTHERN CORP	COM	655844108	66	3588	SH	DEF	10
NORFOLK SOUTHERN CORP	COM	655844108	2728	135394	SH	DEF	11
NORSK HYDRO A S	SPONSORED ADR	656531605	229	4450	SH	DEF	2
NORTEL NETWORKS CORP NEW	COM	656568102	3838	862535	SH	DEF	11
NORTEL NETWORKS CORP NEW	COM	656568102	82	20026	SH	DEF	2
NORTEL NETWORKS CORP NEW	COM	656568102	1179	287575	SH	DEF	5
NORTEL NETWORKS CORP NEW	COM	656568102	25560	6316420	SH	DEF	13
NORTEL NETWORKS CORP NEW	COM	656568102	1	152	SH	DEF	6
NORTH CENT BANCSHARES INC	COM	658418108	386	10900	SH	DEF	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	49	2000	SH	DEF	11
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	7	315	SH	DEF	2
NORTH FORK BANCORPORATION NY	COM	659424105	50	1450	SH	DEF	6
NORTH FORK BANCORPORATION NY	COM	659424105	257	7400	SH	DEF	5
NORTH FORK BANCORPORATION NY	COM	659424105	8280	238264	SH	DEF	1

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

NORTH FORK BANCORPORATION NY	COM	659424105	124	3571	SH	DEF	2
NORTH FORK BANCORPORATION NY	COM	659424105	8582	220164	SH	DEF	11
NORTH FORK BANCORPORATION NY	COM	659424105	1505	43300	SH	DEF	8
NORTH PITTSBURGH SYS INC	COM	661562108	1293	70348	SH	DEF	11
NORTH VALLEY BANCORP	COM	66304M105	840	54359	SH	DEF	6
NORTHEAST UTILS	COM	664397106	22	1150	SH	DEF	11
NORTHEAST UTILS	COM	664397106	8917	497580	SH	DEF	6
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	501	12581	SH	DEF	11
NORTHERN TR CORP	COM	665859104	102	2400	SH	DEF	1
NORTHERN TR CORP	COM	665859104	1270	29928	SH	DEF	2
NORTHERN TR CORP	COM	665859104	322	7600	SH	DEF	5
NORTHERN TR CORP	COM	665859104	2599	55948	SH	DEF	11
NORTHERN TR CORP	COM	665859104	18	425	SH	DEF	10
NORTHFIELD LABS INC	COM	666135108	6	1000	SH	DEF	11
NORTHRIM BANCORP INC	COM	666762109	1065	56448	SH	DEF	6
NORTHRIM BANCORP INC	COM	666762109	226	12000	SH	DEF	1
NORTHROP GRUMMAN CORP	COM	666807102	47	544	SH	DEF	2
NORTHROP GRUMMAN CORP	COM	666807102	881	10223	SH	DEF	8
NORTHROP GRUMMAN CORP	COM	666807102	25	285	SH	DEF	10
NORTHROP GRUMMAN CORP	COM	666807102	1178	13182	SH	DEF	11
NORTHROP GRUMMAN CORP	COM	666807102	25617	296541	SH	DEF	6
NORTHWEST AIRLS CORP	CL A	667280101	14	1000	SH	DEF	11
NORTHWEST BANCORP INC PA	COM	667328108	10	504	SH	DEF	11
NORTHWEST NAT GAS CO	COM	667655104	17	600	SH	DEF	11
NORTHWEST PIPE CO	COM	667746101	595	44294	SH	DEF	6
NORTHWESTERN CORP	COM	668074107	0	888	SH	DEF	11
NOVA CHEMICALS CORP	COM	66977W109	19642	972200	SH	DEF	13
NOVADIGM INC	COM	669937104	20	5200	SH	DEF	11
NOVARTIS A G	SPONSORED ADR	66987V109	58	1500	SH	DEF	1
NOVARTIS A G	SPONSORED ADR	66987V109	7518	193363	SH	DEF	6
NOVARTIS A G	SPONSORED ADR	66987V109	517	13300	SH	DEF	2
NOVASTAR FINL INC	COM	669947400	17	225	SH	DEF	11
NOVAVAX INC	COM	670002104	18	2675	SH	DEF	11
NOVELL INC	COM	670006105	6970	1315100	SH	DEF	3
NOVELL INC	COM	670006105	3	500	SH	DEF	6
NOVELL INC	COM	670006105	175	29740	SH	DEF	11
NOVELL INC	COM	670006105	5	1000	SH	DEF	2
NOVELLUS SYS INC	COM	670008101	15	450	SH	DEF	2
NOVELLUS SYS INC	COM	670008101	46	1125	SH	DEF	11
NOVO-NORDISK A S	ADR	670100205	380	10300	SH	DEF	2
NPS PHARMACEUTICALS INC	COM	62936P103	58	2200	SH	DEF	11
NSTAR	COM	67019E107	19	400	SH	DEF	10
NSTAR	COM	67019E107	1103	23610	SH	DEF	11
NSTAR	COM	67019E107	5495	115688	SH	DEF	6
NSTAR	COM	67019E107	252	5300	SH	DEF	3
NSTOR TECHNOLOGIES INC	COM	67018N108	29	42000	SH	DEF	11
NTN COMMUNUNICATIONS INC	COM NEW	629410309	22	7500	SH	DEF	
NU SKIN ENTERPRISES INC	CL A	67018T105	13832	1084840	SH	DEF	3
NU SKIN ENTERPRISES INC	CL A	67018T105	2591	203200	SH	DEF	6
NUANCE COMMUNICATIONS INC	COM	669967101	370	51285	SH	DEF	11
NUCOR CORP	COM	670346105	232	5050	SH	DEF	6
NUCOR CORP	COM	670346105	436	9500	SH	DEF	3
NUCOR CORP	COM	670346105	1492	27212	SH	DEF	11
NUCOR CORP	COM	670346105	38	822	SH	DEF	2
NUCOR CORP	COM	670346105	14	300	SH	DEF	10
NUEVO ENERGY CO	COM	670509108	4304	236900	SH	DEF	6
NUEVO ENERGY CO	COM	670509108	6327	348220	SH	DEF	3
NUI CORP	COM	629431107	22	1300	SH	DEF	11
NUTRACEUTICAL INTL CORP	COM	67060Y101	272	26200	SH	DEF	6
NUVEEN ARIZ PREM INCOME MUN	COM	67061W104	23	1500	SH	DEF	11
NUVEEN CALIF QUALITY INCM MU	COM	670985100	11	700	SH	DEF	11
NUVEEN CT DIV ADV MUN FD 3	COM	67071Y108	208	15003	SH	DEF	11

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

NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	3187	230925	SH	DEF	11
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	2776	187054	SH	DEF	11
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	456	30132	SH	DEF	11
NUVEEN FLA INVT QUALITY MUN	COM	670970102	80	5000	SH	DEF	11
NUVEEN FLA QUALITY INCOME MU	COM	670978105	53	3375	SH	DEF	11
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	13	800	SH	DEF	11
NUVEEN INS FL TX FR ADV MUN	COM	670655109	49	3300	SH	DEF	11
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	324	21882	SH	DEF	11
NUVEEN INSD FLA PREM INCOME	COM	67101V108	190	11537	SH	DEF	11
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	859	54950	SH	DEF	11
NUVEEN INSD NEW YORK DIVID	COM	67071N102	5	367	SH	DEF	11
NUVEEN INSD NY PREM INCOME F	COM	67101R107	26	1700	SH	DEF	11
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	220	15599	SH	DEF	11
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	449	27407	SH	DEF	11
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	962	63737	SH	DEF	11
NUVEEN INVTS INC	CL A	67090F106	21	750	SH	DEF	10
NUVEEN INVTS INC	CL A	67090F106	17266	627860	SH	DEF	3
NUVEEN INVTS INC	CL A	67090F106	844	30141	SH	DEF	11
NUVEEN MASS DIVID ADVANTAG M	COM SH BEN INT	67069P101	21	1345	SH	DEF	11
NUVEEN MD DIV ADV MUN FD 3	COM	67072A109	156	11692	SH	DEF	11
NUVEEN MD DIV ADV MUNI FD 2	COM SH BEN INT	67070V105	256	17200	SH	DEF	11
NUVEEN MD DIVID ADVANTAGE MU	COM SH BEN INT	67069R107	783	49682	SH	DEF	11
NUVEEN MD PREM INCOME MUN FD	COM	67061Q107	599	38422	SH	DEF	11
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	2447	158516	SH	DEF	11
NUVEEN MUN INCOME FD INC	COM	67062J102	80	8337	SH	DEF	11
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	2296	160654	SH	DEF	11
NUVEEN MUN VALUE FD INC	COM	670928100	833	91116	SH	DEF	11
NUVEEN N C DIV ADV FD 2	COM	67071D104	212	13828	SH	DEF	11
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	183	11301	SH	DEF	11
NUVEEN NC DIV ADV MUN FD 3	COM	67072D103	123	8634	SH	DEF	11
NUVEEN NC DIVID ADVANTAGE MU	COM SH BEN INT	67069N106	152	9725	SH	DEF	11
NUVEEN NEW JERSEY DIVID	COM	67071T109	15	1000	SH	DEF	11
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	38	2500	SH	DEF	11
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	125	8067	SH	DEF	11
NUVEEN NJ PREM INCOME MUN FD	COM	67101N106	22	1376	SH	DEF	11
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	8	500	SH	DEF	11
NUVEEN NY QUALITY INCM MUN F	COM	670986108	87	5800	SH	DEF	11
NUVEEN NY SELECT QUALITY MUN	COM	670976109	20	1340	SH	DEF	11
NUVEEN OH DIV ADV MUNI FD 2	COM SH BEN INT	67070R104	24	1650	SH	DEF	11
NUVEEN OH DIV ADVANTAGE MUN	COM	67070C107	157	10391	SH	DEF	11
NUVEEN OHIO DIVID ADVANTAGE	COM	67071V104	75	5215	SH	DEF	11
NUVEEN OHIO QUALITY INCOME M	COM	670980101	204	12000	SH	DEF	11
NUVEEN PA DIV ADVANTAGE MUN	COM	67070E103	82	5337	SH	DEF	11
NUVEEN PA DIVID ADVANTAGE MU	COM	67071W102	39	2627	SH	DEF	11
NUVEEN PA INVT QUALITY MUN F	COM	670972108	352	23308	SH	DEF	11
NUVEEN PA PREM INCOME MUN FD	COM	67061F101	104	6899	SH	DEF	11
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	1864	127315	SH	DEF	11
NUVEEN PFD & CONV INC FD	COM	67073B106	1441	97067	SH	DEF	11
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D102	937	65320	SH	DEF	11
NUVEEN PREM INCOME MUN FD	COM	67062T100	3019	214709	SH	DEF	11
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	638	44617	SH	DEF	11
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	247	19757	SH	DEF	11
NUVEEN PREMIER INSD MUN INCO	COM	670987106	78	5004	SH	DEF	11
NUVEEN PREMIER MUN INCOME FD	COM	670988104	306	20786	SH	DEF	11
NUVEEN QUALITY INCOME MUN FD	COM	670977107	522	36443	SH	DEF	11
NUVEEN QUALITY PFD INC FD 3	COM	67072W101	273	18010	SH	DEF	11
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	1154	74503	SH	DEF	11
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	1875	121501	SH	DEF	11
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	1089	61171	SH	DEF	11
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	128	12999	SH	DEF	11
NUVEEN SELECT QUALITY MUN FD	COM	670973106	2488	167966	SH	DEF	11
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	171	13015	SH	DEF	11

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

NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	56	4300	SH	DEF	11
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	186	13570	SH	DEF	11
NUVEEN SR INCOME FD	COM	67067Y104	330	37190	SH	DEF	11
NUVEEN TAX FREE ADV MUN FD	COM	670657105	240	16249	SH	DEF	11
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	263	16235	SH	DEF	11
NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M108	779	46366	SH	DEF	11
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	287	16942	SH	DEF	11
NUVELO INC	COM	67072M103	2	600	SH	DEF	11
NUVELO INC	COM	67072M103	4	1630	SH	DEF	2
NVE CORP	COM NEW	629445206	386	9980	SH	DEF	11
NVIDIA CORP	COM	67066G104	158	8950	SH	DEF	11
NVR INC	COM	62944T105	26591	57000	SH	DEF	3
NYFIX INC	COM	670712108	9	1162	SH	DEF	11
NYMOX PHARMACEUTICAL CORP	COM	67076P102	5	2000	SH	DEF	11
O CHARLEYS INC	COM	670823103	2357	159800	SH	DEF	6
O REILLY AUTOMOTIVE INC	COM	686091109	13	304	SH	DEF	11
OAKLEY INC	COM	673662102	11	1000	SH	DEF	11
OAO TECHNOLOGY SOLUTIONS INC	COM	67082B105	27	10000	SH	DEF	
OAO TECHNOLOGY SOLUTIONS INC	COM	67082B105	0	100	SH	DEF	11
OCCIDENTAL PETE CORP DEL	COM	674599105	70	2000	SH	DEF	2
OCCIDENTAL PETE CORP DEL	COM	674599105	911	25850	SH	DEF	5
OCCIDENTAL PETE CORP DEL	COM	674599105	734	20812	SH	DEF	11
OCCIDENTAL PETE CORP DEL	COM	674599105	18	500	SH	DEF	10
OCCIDENTAL PETE CORP DEL	COM	674599105	6	180	SH	DEF	6
OCEANEERING INTL INC	COM	675232102	10868	462090	SH	DEF	3
OCEANFIRST FINL CORP	COM	675234108	35	1350	SH	DEF	11
OCTEL CORP	COM	675727101	37	2000	SH	DEF	11
OCWEN FINL CORP	COM	675746101	70	15360	SH	DEF	2
ODYSSEY RE HLDGS CORP	COM	67612w108	254	12355	SH	DEF	4
ODYSSEY RE HLDGS CORP	COM	67612W108	12	570	SH	DEF	6
OFFICE DEPOT INC	COM	676220106	1	50	SH	DEF	6
OFFICE DEPOT INC	COM	676220106	753	50467	SH	DEF	11
OFFICEMAX INC	COM	67622M108	15393	1640679	SH	DEF	6
OFFICEMAX INC	COM	67622M108	18	1900	SH	DEF	11
OFFICEMAX INC	COM	67622M108	5	500	SH	DEF	2
OFFSHORE LOGISTICS INC	COM	676255102	9086	447600	SH	DEF	6
OFFSHORE LOGISTICS INC	COM	676255102	7	345	SH	DEF	10
OFFSHORE LOGISTICS INC	COM	676255102	4600	226600	SH	DEF	3
OGE ENERGY CORP	COM	670837103	792	34708	SH	DEF	11
OGE ENERGY CORP	COM	670837103	16	712	SH	DEF	2
OGE ENERGY CORP	COM	670837103	15021	664700	SH	DEF	6
OGE ENERGY CORP	COM	670837103	18	800	SH	DEF	10
OGE ENERGY CORP	COM	670837103	328	14500	SH	DEF	3
OHIO CAS CORP	COM	677240103	673	43975	SH	DEF	11
OHIO CAS CORP	COM	677240103	88	6100	SH	DEF	2
OIL STS INTL INC	COM	678026105	11388	897430	SH	DEF	3
OIL STS INTL INC	COM	678026105	5637	444200	SH	DEF	6
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	112	2000	SH	DEF	11
OILGEAR CO	COM	678042102	4	924	SH	DEF	11
OLD DOMINION FGHT LINES INC	COM	679580100	257	8022	SH	DEF	11
OLD DOMINION FGHT LINES INC	COM	679580100	1178	40100	SH	DEF	3
OLD NATL BANCORP IND	COM	680033107	252	11277	SH	DEF	6
OLD POINT FINL CORP	COM	680194107	323	10585	SH	DEF	11
OLD REP INTL CORP	COM	680223104	5027	151910	SH	DEF	6
OLD REP INTL CORP	COM	680223104	18	550	SH	DEF	10
OLD REP INTL CORP	COM	680223104	17695	534740	SH	DEF	3
OLD REP INTL CORP	COM	680223104	305	8496	SH	DEF	11
OLD SECOND BANCORP INC ILL	COM	680277100	55	1205	SH	DEF	11
OLIN CORP	COM PAR \$1	680665205	24	1406	SH	DEF	11
OMEGA FINL CORP	COM	682092101	101	2800	SH	DEF	11
OMEGA HEALTHCARE INVS INC	COM	681936100	7	881	SH	DEF	11
OMEGA PROTEIN CORP	COM	68210P107	6	1100	SH	DEF	11

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

OMI CORP NEW	COM	Y6476W104	7195	1086920	SH	DEF	3
OMI CORP NEW	COM	Y6476W104	7	1000	SH	DEF	2
OMI CORP NEW	COM	Y6476W104	14	2000	SH	DEF	11
OMNI ENERGY SERVICES	COM NEW	68210T208	8	3333	SH	DEF	11
OMNICARE INC	COM	681904108	5	140	SH	DEF	6
OMNICARE INC	COM	681904108	269	7028	SH	DEF	11
OMNICARE INC	COM	681904108	1190	33000	SH	DEF	3
OMNICARE INC	COM	681904108	68514	1900000	SH	DEF	12
OMNICARE INC	COM	681904108	14020	388800	SH	DEF	7
OMNICOM GROUP INC	COM	681919106	179	2485	SH	DEF	4
OMNICOM GROUP INC	COM	681919106	13	185	SH	DEF	2
OMNICOM GROUP INC	COM	681919106	1035	14400	SH	DEF	3
OMNICOM GROUP INC	COM	681919106	1220	15292	SH	DEF	11
OMNICOM GROUP INC	COM	681919106	1066	14836	SH	DEF	5
OMNOVA SOLUTIONS INC	COM	682129101	2	475	SH	DEF	11
ON ASSIGNMENT INC	COM	682159108	89	16970	SH	DEF	11
ON SEMICONDUCTOR CORP	COM	682189105	0	100	SH	DEF	11
ON TECHNOLOGY CORP	COM	68219P108	0	0	SH	DEF	11
ON-SITE SOURCING INC	COM	682195102	2	1000	SH	DEF	11
ONE LIBERTY PPTYS INC	PFD CONV \$1.60	682406202	17	900	SH	DEF	11
ONE LIBERTY PPTYS INC	COM	682406103	128	6985	SH	DEF	11
ONEIDA LTD	COM	682505102	2	500	SH	DEF	2
ONEIDA LTD	COM	682505102	0	16	SH	DEF	11
ONEOK INC NEW	COM	682680103	9444	468200	SH	DEF	6
ONEOK INC NEW	COM	682680103	12	600	SH	DEF	11
ONVIA COM INC	COM NEW	68338T403	0	30	SH	DEF	11
ONYX ACCEP CORP	COM	682914106	593	61500	SH	DEF	6
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	304	5000	SH	DEF	15
OPEN TEXT CORP	COM	683715106	18	400	SH	DEF	13
OPEN TEXT CORP	COM	683715106	15025	440480	SH	DEF	3
OPENWAVE SYS INC	COM	683718100	5684	1350000	SH	DEF	5
OPINION RESH CORP	COM	683755102	106	17300	SH	DEF	6
OPNET TECHNOLOGIES INC	COM	683757108	8	600	SH	DEF	11
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	209	25090	SH	DEF	11
OPSWARE INC	COM	68383A101	8	1000	SH	DEF	11
OPTELECOM INC	COM PAR \$0.03	683818207	8	700	SH	DEF	11
OPTI INC	COM	683960108	3	2000	SH	DEF	11
OPTIBASE LTD	ORD	M7524R108	146	26300	SH	DEF	3
OPTICAL COMMUNICATION PRODS	CL A	68382T101	1	500	SH	DEF	11
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	117	14100	SH	DEF	11
ORACLE CORP	COM	68389X105	891	79176	SH	DEF	8
ORACLE CORP	COM	68389X105	686	61000	SH	DEF	5
ORACLE CORP	COM	68389X105	30	2000	SH	DEF	13
ORACLE CORP	COM	68389X105	17892	1590401	SH	DEF	3
ORACLE CORP	COM	68389X105	1740	154657	SH	DEF	10
ORACLE CORP	COM	68389X105	4440	395694	SH	DEF	2
ORACLE CORP	COM	68389X105	7498	626902	SH	DEF	11
ORACLE CORP	COM	68389X105	22	1979	SH	DEF	4
ORACLE CORP	COM	68389X105	4769	423873	SH	DEF	1
ORASURE TECHNOLOGIES INC	COM	68554V108	84	10000	SH	DEF	11
ORBITAL SCIENCES CORP	COM	685564106	26	2850	SH	DEF	11
ORBOTECH LTD	ORD	M75253100	14462	702408	SH	DEF	6
ORBOTECH LTD	ORD	M75253100	10	500	SH	DEF	10
ORCHID BIOSCIENCES INC	COM	68571P100	46	33232	SH	DEF	11
OREGON STL MLS INC	COM	686079104	157	59200	SH	DEF	6
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	13	750	SH	DEF	11
ORIENTAL FINL GROUP INC	COM	68618W100	6380	262995	SH	DEF	3
ORIENTAL FINL GROUP INC	COM	68618W100	1983	81750	SH	DEF	6
ORIX CORP	SPONSORED ADR	686330101	567	14330	SH	DEF	6
ORPHAN MED INC	COM	687303107	60	6050	SH	DEF	11
ORTHODONTIC CTRS AMER INC	COM	68750P103	4597	583400	SH	DEF	6
ORTHODONTIC CTRS AMER INC	COM	68750P103	19	2100	SH	DEF	11

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

OSHKOSH B GOSH INC	CL A	688222207	7485	290810	SH	DEF	6
OSHKOSH B GOSH INC	CL A	688222207	2640	99885	SH	DEF	6
OSHKOSH TRUCK CORP	COM	688239201	18311	462280	SH	DEF	3
OSHKOSH TRUCK CORP	COM	688239201	79	2000	SH	DEF	2
OSI PHARMACEUTICALS INC	COM	671040103	0	7	SH	DEF	11
OSI SYSTEMS INC	COM	671044105	4	200	SH	DEF	11
OSTEOTECH INC	COM	688582105	8	1000	SH	DEF	11
OSTEOTECH INC	COM	688582105	564	68400	SH	DEF	3
OTTER TAIL CORP	COM	689648103	21	800	SH	DEF	11
OUTBACK STEAKHOUSE INC	COM	689899102	22	575	SH	DEF	10
OUTBACK STEAKHOUSE INC	COM	689899102	907	21600	SH	DEF	11
OVERLAND STORAGE INC	COM	690310107	13	675	SH	DEF	11
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	294	10775	SH	DEF	11
OVERTURE SVCS INC	COM	69039R100	47682	1800000	SH	DEF	12
OWENS & MINOR INC NEW	COM	690732102	6678	277100	SH	DEF	6
OWENS & MINOR INC NEW	COM	690732102	1256	61763	SH	DEF	11
OWENS & MINOR INC NEW	COM	690732102	7261	301290	SH	DEF	3
OWENS & MINOR INC NEW	COM	690732102	270	11200	SH	DEF	8
OWENS ILL INC	COM NEW	690768403	12	1000	SH	DEF	11
OWENS ILL INC	PFD CONV \$.01	690768502	149	5000	SH	DEF	11
OWENS ILL INC	COM NEW	690768403	512	44800	SH	DEF	3
OXFORD HEALTH PLANS INC	COM	691471106	6	156	SH	DEF	1
OXFORD HEALTH PLANS INC	COM	691471106	5	110	SH	DEF	6
OXFORD HEALTH PLANS INC	COM	691471106	90	2215	SH	DEF	11
P F CHANGS CHINA BISTRO INC	COM	69333Y108	107	2194	SH	DEF	11
PAC-WEST TELECOM INC	COM	69371Y101	0	130	SH	DEF	11
PACCAR INC	COM	693718108	33	439	SH	DEF	10
PACCAR INC	COM	693718108	3	39	SH	DEF	11
PACCAR INC	COM	693718108	258	3450	SH	DEF	2
PACER TECHNOLOGY	COM NEW	693905200	1	100	SH	DEF	11
PACHOLDER HIGH YIELD FD INC	COM	693742108	39	4500	SH	DEF	11
PACIFIC AMERN INCOME SHS INC	COM	693796104	2259	151900	SH	DEF	11
PACIFIC CAP BANCORP NEW	COM	69404P101	4735	155293	SH	DEF	1
PACIFIC CAP BANCORP NEW	COM	69404P101	8457	277380	SH	DEF	3
PACIFIC CREST CAP INC	COM	694166109	6	230	SH	DEF	11
PACIFIC CREST CAP INC	COM	694166109	573	27000	SH	DEF	6
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	440	16680	SH	DEF	11
PACIFIC INTERNET LTD	ORD	Y66183107	1	100	SH	DEF	11
PACIFIC INTERNET LTD	ORD	Y66183107	1162	159900	SH	DEF	3
PACIFIC NORTHWEST BANCORP	COM	69466M103	25	700	SH	DEF	1
PACIFIC NORTHWEST BANCORP	COM	69466M103	252	6500	SH	DEF	11
PACIFIC SUNWEAR CALIF INC	COM	694873100	3976	192450	SH	DEF	3
PACIFICARE HEALTH SYS DEL	COM	695112102	29720	607766	SH	DEF	6
PACIFICARE HEALTH SYS DEL	COM	695112102	2689	45190	SH	DEF	11
PACIFICARE HEALTH SYS DEL	COM	695112102	19247	394400	SH	DEF	3
PACKAGING CORP AMER	COM	695156109	115	5850	SH	DEF	11
PACTIV CORP	COM	695257105	35	1725	SH	DEF	10
PACTIV CORP	COM	695257105	4	200	SH	DEF	6
PACTIV CORP	COM	695257105	888	40265	SH	DEF	11
PACTIV CORP	COM	695257105	481	23700	SH	DEF	3
PAIN THERAPEUTICS INC	COM	69562K100	72	11500	SH	DEF	11
PALL CORP	COM	696429307	89	3955	SH	DEF	4
PALL CORP	COM	696429307	4545	150000	SH	DEF	13
PALL CORP	COM	696429307	54	2400	SH	DEF	2
PALL CORP	COM	696429307	4	200	SH	DEF	10
PALL CORP	COM	696429307	1173	50145	SH	DEF	11
PALL CORP	COM	696429307	3779	168400	SH	DEF	3
PALM INC	COM NEW	696642206	1	50	SH	DEF	13
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	4	607	SH	DEF	11
PAMRAPO BANCORP INC	COM	697738102	18	800	SH	DEF	11
PAN AMERICAN SILVER CORP	COM	697900108	1121	106426	SH	DEF	11
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	1845	42900	SH	DEF	3

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

PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	2	39	SH	DEF	11
PANAMSAT CORP NEW	COM	697933109	17	1179	SH	DEF	6
PANERA BREAD CO	CL A	69840W108	368	9140	SH	DEF	11
PAPA JOHNS INTL INC	COM	698813102	187	7530	SH	DEF	3
PAPA JOHNS INTL INC	COM	698813102	8830	355900	SH	DEF	6
PARADIGM GENETICS INC	COM	69900R106	2	1806	SH	DEF	11
PARAGON TECHNOLOGIES INC	COM	69912T108	3	300	SH	DEF	11
PARAMETRIC TECHNOLOGY CORP	COM	699173100	13	4050	SH	DEF	11
PAREXEL INTL CORP	COM	699462107	1991	130650	SH	DEF	3
PARK NATL CORP	COM	700658107	18	160	SH	DEF	2
PARK NATL CORP	COM	700658107	201	1800	SH	DEF	3
PARK NATL CORP	COM	700658107	214	1827	SH	DEF	11
PARK PL ENTMT CORP	COM	700690100	384	42610	SH	DEF	6
PARK PL ENTMT CORP	COM	700690100	19	1940	SH	DEF	11
PARKER DRILLING CO	COM	701081101	12	5000	SH	DEF	
PARKER DRILLING CO	COM	701081101	29	12700	SH	DEF	11
PARKER DRILLING CO	COM	701081101	620	262700	SH	DEF	3
PARKER HANNIFIN CORP	COM	701094104	45	1012	SH	DEF	2
PARKER HANNIFIN CORP	COM	701094104	605	11876	SH	DEF	11
PARKER HANNIFIN CORP	COM	701094104	3	60	SH	DEF	6
PARKER HANNIFIN CORP	COM	701094104	261	5850	SH	DEF	5
PARKVALE FINL CORP	COM	701492100	581	22128	SH	DEF	11
PARKVALE FINL CORP	COM	701492100	1696	67149	SH	DEF	6
PARLUX FRAGRANCES INC	COM	701645103	75	22046	SH	DEF	6
PARTHUSCEVA INC	COM	70212E106	1	100	SH	DEF	11
PARTHUSCEVA INC	COM	70212E106	1	100	SH	DEF	10
PARTNERRE LTD	COM	G6852T105	490	9020	SH	DEF	11
PARTNERRE LTD	COM	G6852T105	8328	164360	SH	DEF	3
PARTNERRE LTD	COM	G6852T105	269	5300	SH	DEF	5
PARTNERS TRUST FINCL GROUP I	COM	70213A103	19	755	SH	DEF	11
PATRIOT BANK CORP PA	COM	70335P103	2	110	SH	DEF	11
PATTERSON DENTAL CO	COM	703412106	7635	132600	SH	DEF	1
PATTERSON DENTAL CO	COM	703412106	974	15220	SH	DEF	11
PATTERSON UTI ENERGY INC	COM	703481101	0	2	SH	DEF	11
PAXAR CORP	COM	704227107	36	3000	SH	DEF	11
PAXSON COMMUNICATIONS CORP	COM	704231109	71	13800	SH	DEF	11
PAYCHEX INC	COM	704326107	1330	34177	SH	DEF	11
PAYCHEX INC	COM	704326107	6690	196200	SH	DEF	1
PAYCHEX INC	COM	704326107	267	7817	SH	DEF	8
PAYLESS SHOESOURCE INC	COM	704379106	10864	839600	SH	DEF	6
PAYLESS SHOESOURCE INC	COM	704379106	4	288	SH	DEF	11
PDI INC	COM	69329V100	7218	294490	SH	DEF	3
PEABODY ENERGY CORP	COM	704549104	1647	49408	SH	DEF	11
PEAPACK-GLADSTONE FINL CORP	COM	704699107	15	472	SH	DEF	11
PEAPACK-GLADSTONE FINL CORP	COM	704699107	2171	69862	SH	DEF	1
PEARSON PLC	SPONSORED ADR	705015105	4871	494487	SH	DEF	6
PEDIATRIC SVCS OF AMERICA	COM	705323103	432	51029	SH	DEF	6
PEDIATRIX MED GROUP	COM	705324101	17135	372090	SH	DEF	3
PEETS COFFEE & TEA INC	COM	705560100	82	4200	SH	DEF	2
PEGASYSTEMS INC	COM	705573103	144	19500	SH	DEF	3
PEGASYSTEMS INC	COM	705573103	1498	202919	SH	DEF	6
PENFORD CORP	COM	707051108	4	300	SH	DEF	11
PENGROWTH ENERGY TR	COM	706902103	373	28450	SH	DEF	11
PENGROWTH ENERGY TR	COM	706902103	146	11400	SH	DEF	13
PENN NATL GAMING INC	COM	707569109	13	600	SH	DEF	4
PENN NATL GAMING INC	COM	707569109	2985	140000	SH	DEF	3
PENN NATL GAMING INC	COM	707569109	27	1150	SH	DEF	11
PENN VA RESOURCES PARTNERS L	COM	707884102	1219	37515	SH	DEF	11
PENNEY J C INC	COM	708160106	833	39000	SH	DEF	3
PENNEY J C INC	COM	708160106	64	3000	SH	DEF	10
PENNEY J C INC	COM	708160106	471	19935	SH	DEF	11
PENNEY J C INC	COM	708160106	4748	222160	SH	DEF	6

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

PENNEY J C INC	COM	708160106	17	800	SH	DEF	2
PENNFED FINL SVCS INC	COM	708167101	47	1506	SH	DEF	11
PENNFED FINL SVCS INC	COM	708167101	1117	38400	SH	DEF	6
PENNICHUCK CORP	COM NEW	708254206	103	3800	SH	DEF	11
PENNS WOODS BANCORP INC	COM	708430103	317	7700	SH	DEF	11
PENNSYLVANIA COMM BANCORP IN	COM	708677109	103	2349	SH	DEF	11
PENNSYLVANIA COMM BANCORP IN	COM	708677109	683	16517	SH	DEF	1
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1480	44323	SH	DEF	11
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1841	55050	SH	DEF	3
PENTAIR INC	COM	709631105	2210	53909	SH	DEF	11
PENTAIR INC	COM	709631105	13460	337600	SH	DEF	3
PENTAIR INC	COM	709631105	35883	900000	SH	DEF	12
PENTAIR INC	COM	709631105	2308	57900	SH	DEF	2
PENTAIR INC	COM	709631105	12	300	SH	DEF	6
PENTAIR INC	COM	709631105	10	250	SH	DEF	10
PENWEST PHARMACEUTICALS CO	COM	709754105	2	100	SH	DEF	11
PEOPLES BANCORP INC	COM	709789101	887	33145	SH	DEF	6
PEOPLES BANCORP INC	COM	709789101	74	2623	SH	DEF	11
PEOPLES BK BRIDGEPORT CONN	COM	710198102	38	1165	SH	DEF	11
PEOPLES BK N C	COM	710577107	6	297	SH	DEF	11
PEOPLES ENERGY CORP	COM	711030106	173	4272	SH	DEF	11
PEOPLES ENERGY CORP	COM	711030106	25	600	SH	DEF	2
PEOPLES ENERGY CORP	COM	711030106	4976	120260	SH	DEF	3
PEOPLES ENERGY CORP	COM	711030106	26450	639200	SH	DEF	6
PEOPLES ENERGY CORP	COM	711030106	46	1100	SH	DEF	10
PEOPLESOFT INC	COM	712713106	29	1600	SH	DEF	4
PEOPLESOFT INC	COM	712713106	51	2800	SH	DEF	10
PEOPLESOFT INC	COM	712713106	3210	175672	SH	DEF	6
PEOPLESOFT INC	COM	712713106	1582	76217	SH	DEF	11
PEP BOYS MANNY MOE & JACK	COM	713278109	176	9155	SH	DEF	11
PEPCO HOLDINGS INC	COM	713291102	68	3921	SH	DEF	2
PEPCO HOLDINGS INC	COM	713291102	1523	86547	SH	DEF	11
PEPCO HOLDINGS INC	COM	713291102	16	930	SH	DEF	6
PEPCO HOLDINGS INC	COM	713291102	30	1741	SH	DEF	10
PEPSI BOTTLING GROUP INC	COM	713409100	10	500	SH	DEF	10
PEPSI BOTTLING GROUP INC	COM	713409100	12597	612120	SH	DEF	3
PEPSI BOTTLING GROUP INC	COM	713409100	9	420	SH	DEF	6
PEPSI BOTTLING GROUP INC	COM	713409100	2120	95110	SH	DEF	11
PEPSI BOTTLING GROUP INC	COM	713409100	68429	3325000	SH	DEF	9
PEPSI BOTTLING GROUP INC	COM	713409100	5701	277000	SH	DEF	7
PEPSIAMERICAS INC	COM	71343P200	26	1767	SH	DEF	2
PEPSIAMERICAS INC	COM	71343P200	147	9813	SH	DEF	11
PEPSIAMERICAS INC	COM	71343P200	19	1340	SH	DEF	6
PEPSIAMERICAS INC	COM	71343P200	2108	145450	SH	DEF	3
PEPSICO INC	COM	713448108	22329	487209	SH	DEF	2
PEPSICO INC	COM	713448108	3100	67637	SH	DEF	8
PEPSICO INC	COM	713448108	740	16143	SH	DEF	6
PEPSICO INC	COM	713448108	131	2849	SH	DEF	4
PEPSICO INC	COM	713448108	16444	358802	SH	DEF	10
PEPSICO INC	COM	713448108	4441	71750	SH	DEF	13
PEPSICO INC	COM	713448108	17723	370611	SH	DEF	11
PEPSICO INC	COM	713448108	13756	300147	SH	DEF	1
PEPSICO INC	COM	713448108	918	20025	SH	DEF	5
PEPSICO INC	COM	713448108	10014	218499	SH	DEF	3
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	24	SH	DEF	11
PEREGRINE PHARMACEUTICALS IN	COM	713661106	2	1000	SH	DEF	1
PEREGRINE PHARMACEUTICALS IN	COM	713661106	4	2000	SH	DEF	11
PERFORMANCE FOOD GROUP CO	COM	713755106	333	8935	SH	DEF	11
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	1311	110140	SH	DEF	3
PERINI CORP	COM	713839108	754	109900	SH	DEF	6
PERKINELMER INC	COM	714046109	66	3640	SH	DEF	11
PERKINELMER INC	COM	714046109	3	176	SH	DEF	2

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

PERKINELMER INC	COM	714046109	22354	1460110	SH	DEF	3
PERKINELMER INC	COM	714046109	171	11193	SH	DEF	8
PERMA-FIX ENVIRONMENTAL SVCS	COM	714157104	2	1000	SH	DEF	11
PEROT SYS CORP	CL A	714265105	767	72250	SH	DEF	11
PEROT SYS CORP	CL A	714265105	1707	73900	SH	DEF	
PERRIGO CO	COM	714290103	277	20590	SH	DEF	11
PERRIGO CO	COM	714290103	3134	246200	SH	DEF	3
PETRO-CDA	COM	71644E102	21	550	SH	DEF	3
PETRO-CDA	COM	71644E102	34381	893805	SH	DEF	13
PETROBRAS ENERGIA PARTCPTNS	SP ADR B SHS	71646M102	4355	492100	SH	DEF	3
PETROKAZAKHSTAN INC	COM	71649P102	22	987	SH	DEF	11
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	4530	195771	SH	DEF	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	2	75	SH	DEF	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	34	1500	SH	DEF	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	5	240	SH	DEF	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	31813	1507000	SH	DEF	3
PETROLEUM & RES CORP	COM	716549100	72	3416	SH	DEF	11
PETROLEUM DEV CORP	COM	716578109	2230	185800	SH	DEF	6
PETROQUEST ENERGY INC	COM	716748108	45	20200	SH	DEF	11
PETROQUEST ENERGY INC	COM	716748108	41	20000	SH	DEF	
PETSMART INC	COM	716768106	553	24290	SH	DEF	3
PETSMART INC	COM	716768106	56	2200	SH	DEF	11
PFF BANCORP INC	COM	69331W104	5743	180130	SH	DEF	3
PFF BANCORP INC	COM	69331W104	8168	256200	SH	DEF	6
PFIZER INC	COM	717081103	34499	1135576	SH	DEF	2
PFIZER INC	COM	717081103	33921	1116545	SH	DEF	3
PFIZER INC	COM	717081103	13216	322225	SH	DEF	13
PFIZER INC	COM	717081103	31057	1022268	SH	DEF	1
PFIZER INC	COM	717081103	5036	165778	SH	DEF	8
PFIZER INC	COM	717081103	10445	343808	SH	DEF	5
PFIZER INC	COM	717081103	53094	1680190	SH	DEF	11
PFIZER INC	COM	717081103	24413	803582	SH	DEF	6
PFIZER INC	COM	717081103	4055	133477	SH	DEF	10
PFIZER INC	COM	717081103	3585	118000	SH	DEF	9
PG&E CORP	COM	69331C108	16774	701851	SH	DEF	6
PG&E CORP	COM	69331C108	719	29409	SH	DEF	11
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	118	1600	SH	DEF	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	597	19857	SH	DEF	11
PHARMACEUTICAL RES INC	COM	717125108	1386	20310	SH	DEF	3
PHARMACEUTICAL RES INC	COM	717125108	719	9950	SH	DEF	11
PHARMACOPEIA INC	COM	71713B104	87	6980	SH	DEF	11
PHARMACOPEIA INC	COM	71713B104	530	41747	SH	DEF	8
PHARMANETICS INC	COM	71713J107	22	5450	SH	DEF	11
PHELPS DODGE CORP	COM	717265102	7	157	SH	DEF	2
PHELPS DODGE CORP	COM	717265102	13746	293710	SH	DEF	6
PHELPS DODGE CORP	COM	717265102	1	27	SH	DEF	10
PHELPS DODGE CORP	COM	717265102	216	3495	SH	DEF	11
PHELPS DODGE CORP	PFD A CV 6.75%	717265508	1072	7615	SH	DEF	11
PHILADELPHIA CONS HLDG CORP	COM	717528103	6680	144583	SH	DEF	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	47	1000	SH	DEF	11
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	96	4000	SH	DEF	
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	204	8627	SH	DEF	11
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	30	1250	SH	DEF	2
PHILLIPS VAN HEUSEN CORP	COM	718592108	70	4100	SH	DEF	11
PHILLIPS VAN HEUSEN CORP	COM	718592108	8580	571600	SH	DEF	6
PHOENIX COS INC NEW	COM	71902E109	0	18	SH	DEF	10
PHOENIX COS INC NEW	COM	71902E109	22	1962	SH	DEF	11
PHOENIX COS INC NEW	COM	71902E109	11	941	SH	DEF	2
PHOSPHATE RESOURCE PARTNERS	DEPOSITARY UNT	719217101	2	1439	SH	DEF	11
PHOTON DYNAMICS INC	COM	719364101	13	435	SH	DEF	10
PHOTRONICS INC	COM	719405102	8	375	SH	DEF	11
PHOTRONICS INC	COM	719405102	19385	907130	SH	DEF	3

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

PIEDMONT NAT GAS INC	COM	720186105	31	800	SH	DEF	2
PIEDMONT NAT GAS INC	COM	720186105	13	325	SH	DEF	10
PIEDMONT NAT GAS INC	COM	720186105	947	23839	SH	DEF	11
PIER 1 IMPORTS INC	COM	720279108	24	1222	SH	DEF	10
PIER 1 IMPORTS INC	COM	720279108	2492	107875	SH	DEF	11
PIER 1 IMPORTS INC	COM	720279108	90	4700	SH	DEF	2
PIMCO CA MUNICIPAL INCOME FD	COM	72200N106	27	2000	SH	DEF	11
PIMCO COML MTG SECS TR INC	COM	693388100	155	11000	SH	DEF	11
PIMCO CORPORATE INCOME FD	COM	72200U100	206	13369	SH	DEF	11
PIMCO CORPORATE OPP FD	COM	72201B101	2052	123990	SH	DEF	11
PIMCO FLOATING RATE INCOME F	COM	72201H108	65	3250	SH	DEF	11
PIMCO HIGH INCOME FD	COM SHS	722014107	559	38662	SH	DEF	11
PIMCO MUN INCOME FD II	COM	72200W106	3	200	SH	DEF	11
PIMCO MUNICIPAL INCOME FD	COM	72200R107	21	1500	SH	DEF	11
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	668	55167	SH	DEF	11
PINNACLE ENTMT INC	COM	723456109	533	60945	SH	DEF	11
PINNACLE ENTMT INC	COM	723456109	6	900	SH	DEF	10
PINNACLE ENTMT INC	COM	723456109	12326	1760900	SH	DEF	12
PINNACLE FINL PARTNERS INC	COM	72346Q104	40	1600	SH	DEF	11
PINNACLE WEST CAP CORP	COM	723484101	188	5152	SH	DEF	11
PINNACLE WEST CAP CORP	COM	723484101	4	100	SH	DEF	10
PINNACLE WEST CAP CORP	COM	723484101	30	850	SH	DEF	6
PINNACOR INC	COM	723487104	26	11200	SH	DEF	11
PIONEER HIGH INCOME TR	COM	72369H106	76	4706	SH	DEF	11
PIONEER INTREST SHS	COM	723703104	61	5400	SH	DEF	11
PIONEER NAT RES CO	COM	723787107	6470	254125	SH	DEF	1
PIONEER NAT RES CO	COM	723787107	106	4013	SH	DEF	11
PIONEER RAILCORP	COM	723839106	2	1000	SH	DEF	11
PITNEY BOWES INC	COM	724479100	1574	40880	SH	DEF	6
PITNEY BOWES INC	COM	724479100	490	12779	SH	DEF	2
PITNEY BOWES INC	COM	724479100	1593	38768	SH	DEF	11
PITNEY BOWES INC	COM	724479100	5201	100500	SH	DEF	13
PITNEY BOWES INC	COM	724479100	3351	87455	SH	DEF	8
PITTSBURGH & W VA RR	SH BEN INT	724819107	9	1000	SH	DEF	11
PITTSBURGH FINL CORP	COM	725098107	108	5500	SH	DEF	11
PIXAR	COM	725811103	53	800	SH	DEF	10
PIXAR	COM	725811103	1440	20929	SH	DEF	11
PIXELWORKS INC	COM	72581M107	2075	239110	SH	DEF	3
PLACER DOME INC	COM	725906101	335	21722	SH	DEF	11
PLACER DOME INC	COM	725906101	28	2042	SH	DEF	2
PLACER DOME INC	COM	725906101	18594	1373800	SH	DEF	13
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	215	7160	SH	DEF	11
PLAINS EXPL & PRODTN CO L P	COM	726505100	0	10	SH	DEF	11
PLAINS EXPL & PRODTN CO L P	COM	726505100	299	24000	SH	DEF	2
PLAINS RES INC	COM PAR \$0.10	726540503	299	24000	SH	DEF	2
PLANAR SYS INC	COM	726900103	1434	67410	SH	DEF	3
PLANTRONICS INC NEW	COM	727493108	8	300	SH	DEF	11
PLANTRONICS INC NEW	COM	727493108	4976	208460	SH	DEF	3
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	6	200	SH	DEF	11
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	21260	755774	SH	DEF	6
PLAYTEX PRODS INC	COM	72813P100	5162	866100	SH	DEF	6
PLAYTEX PRODS INC	COM	72813P100	13	2100	SH	DEF	11
PLUG POWER INC	COM	72919P103	25	3929	SH	DEF	11
PLUM CREEK TIMBER CO INC	COM	729251108	148	5830	SH	DEF	2
PLUM CREEK TIMBER CO INC	COM	729251108	438	17200	SH	DEF	5
PLUM CREEK TIMBER CO INC	COM	729251108	3366	127745	SH	DEF	11
PLUM CREEK TIMBER CO INC	COM	729251108	18	708	SH	DEF	1
PLUM CREEK TIMBER CO INC	COM	729251108	71	2800	SH	DEF	10
PLUM CREEK TIMBER CO INC	COM	729251108	31	1200	SH	DEF	4
PMC CAP INC	COM	693430100	7	1400	SH	DEF	2
PMC COML TR	SH BEN INT	693434102	7	495	SH	DEF	11
PMC-SIERRA INC	COM	69344F106	24	1300	SH	DEF	11

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

PMC-SIERRA INC	COM	69344F106	4	275	SH	DEF	2
PMI GROUP INC	COM	69344M101	483	12626	SH	DEF	11
PMI GROUP INC	COM	69344M101	1213	35955	SH	DEF	5
PMI GROUP INC	COM	69344M101	9861	290023	SH	DEF	6
PMI GROUP INC	COM	69344M101	290	8600	SH	DEF	3
PMI GROUP INC	COM	69344M101	315	9338	SH	DEF	10
PMI GROUP INC	COM	69344M101	8478	251205	SH	DEF	2
PNC FINL SVCS GROUP INC	COM	693475105	2918	61337	SH	DEF	2
PNC FINL SVCS GROUP INC	COM	693475105	409	8600	SH	DEF	3
PNC FINL SVCS GROUP INC	COM	693475105	4303	80333	SH	DEF	11
PNC FINL SVCS GROUP INC	COM	693475105	3541	74424	SH	DEF	8
PNC FINL SVCS GROUP INC	COM	693475105	4948	104003	SH	DEF	5
PNC FINL SVCS GROUP INC	PFD CV D \$1.80	693475501	3	34	SH	DEF	11
PNC FINL SVCS GROUP INC	COM	693475105	9286	194990	SH	DEF	6
PNC FINL SVCS GROUP INC	COM	693475105	11669	245244	SH	DEF	4
PNC FINL SVCS GROUP INC	COM	693475105	85	1780	SH	DEF	10
PNM RES INC	COM	69349H107	19418	692500	SH	DEF	6
PNM RES INC	COM	69349H107	1863	66430	SH	DEF	3
POCAHONTAS BANCORP INC	COM	730234101	14	1000	SH	DEF	11
POGO PRODUCING CO	COM	730448107	224	5367	SH	DEF	11
POGO PRODUCING CO	COM	730448107	29263	646270	SH	DEF	3
POINT 360	COM	730698107	165	44000	SH	DEF	6
POLARIS INDS INC	COM	731068102	64	750	SH	DEF	11
POLARIS INDS INC	COM	731068102	9373	126400	SH	DEF	6
POLARIS INDS INC	COM	731068102	9	115	SH	DEF	10
POLO RALPH LAUREN CORP	CL A	731572103	3	130	SH	DEF	6
POLO RALPH LAUREN CORP	CL A	731572103	3468	129320	SH	DEF	3
POLO RALPH LAUREN CORP	CL A	731572103	216	7100	SH	DEF	11
POLYCOM INC	COM	73172K104	1804	90075	SH	DEF	11
POLYMEDICA CORP	COM	731738100	6	200	SH	DEF	11
POLYMEDICA CORP	COM	731738100	10257	387060	SH	DEF	3
POLYONE CORP	COM	73179P106	4	1000	SH	DEF	2
POLYONE CORP	COM	73179P106	905	228750	SH	DEF	6
POLYONE CORP	COM	73179P106	59	15000	SH	DEF	6
POMEROY IT SOLUTIONS INC	COM	731822102	220	17326	SH	DEF	6
POMEROY IT SOLUTIONS INC	COM	731822102	11	845	SH	DEF	2
POPE & TALBOT INC	COM	732827100	29	2000	SH	DEF	11
POPULAR INC	COM	733174106	2839	63097	SH	DEF	11
POPULAR INC	COM	733174106	299	7500	SH	DEF	3
POPULAR INC	COM	733174106	7	180	SH	DEF	6
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	3816	468269	SH	DEF	6
POSCO	SPONSORED ADR	693483109	2511	87800	SH	DEF	3
POSCO	SPONSORED ADR	693483109	1062	27500	SH	DEF	13
POSCO	SPONSORED ADR	693483109	691	23685	SH	DEF	6
POSSIS MEDICAL INC	COM	737407106	12	800	SH	DEF	2
POST PPTYS INC	COM	737464107	1631	59900	SH	DEF	3
POST PPTYS INC	COM	737464107	502	18440	SH	DEF	2
POST PPTYS INC	COM	737464107	1151	43599	SH	DEF	11
POTASH CORP SASK INC	COM	73755L107	79	1000	SH	DEF	11
POTASH CORP SASK INC	COM	73755L107	1714	24200	SH	DEF	13
POWELL INDS INC	COM	739128106	2161	128874	SH	DEF	6
POWER-ONE INC	COM	739308104	21	2350	SH	DEF	11
POWERWAVE TECHNOLOGIES INC	COM	739363109	5	700	SH	DEF	11
POZEN INC	COM	73941U102	188	15000	SH	DEF	11
POZEN INC	COM	73941U102	522	29400	SH	DEF	3
PPG INDS INC	COM	693506107	680	13022	SH	DEF	2
PPG INDS INC	COM	693506107	20707	396537	SH	DEF	6
PPG INDS INC	COM	693506107	9	175	SH	DEF	10
PPG INDS INC	COM	693506107	2770	48055	SH	DEF	11
PPL CORP	COM	69351T106	4	100	SH	DEF	2
PPL CORP	COM	69351T106	2101	52638	SH	DEF	11
PPL CORP	COM	69351T106	72	1763	SH	DEF	6

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

PPL CORP	COM	69351T106	57	1401	SH	DEF	10
PPL CORP	COM	69351T106	513	12519	SH	DEF	8
PPL CORP	COM	69351T106	799	19500	SH	DEF	5
PRAECIS PHARMACEUTICALS INC	COM	739421105	31	4600	SH	DEF	2
PRAECIS PHARMACEUTICALS INC	COM	739421105	10	1375	SH	DEF	11
PRAXAIR INC	COM	74005P104	332	4775	SH	DEF	11
PRAXAIR INC	COM	74005P104	1756	28345	SH	DEF	10
PRAXAIR INC	COM	74005P104	2147	34580	SH	DEF	6
PRAXAIR INC	COM	74005P104	300	4850	SH	DEF	5
PRAXAIR INC	COM	74005P104	22	350	SH	DEF	2
PRE PAID LEGAL SVCS INC	COM	740065107	2920	124700	SH	DEF	6
PRE PAID LEGAL SVCS INC	COM	740065107	35	1300	SH	DEF	11
PRECISION CASTPARTS CORP	COM	740189105	43587	1238158	SH	DEF	6
PRECISION CASTPARTS CORP	COM	740189105	303	7365	SH	DEF	11
PRECISION CASTPARTS CORP	COM	740189105	37	1050	SH	DEF	10
PRECISION CASTPARTS CORP	COM	740189105	21663	617180	SH	DEF	3
PRECISION DRILLING CORP	COM	74022D100	17953	481100	SH	DEF	13
PRECISION DRILLING CORP	COM	74022D100	72	1900	SH	DEF	
PRECISION DRILLING CORP	COM	74022D100	121	3200	SH	DEF	3
PREFERRED & CORP INC STRATEG	COM	74039B105	11	473	SH	DEF	11
PREFERRED INCOME OPPORTUNITY	COM	74037H104	9	700	SH	DEF	11
PREFERRED INCOME STRATEGIES	COM	74038E100	46	1956	SH	DEF	11
PREMCOR INC	COM	74045Q104	16	695	SH	DEF	11
PRESIDENTIAL LIFE CORP	COM	740884101	39	2535	SH	DEF	11
PRESIDENTIAL LIFE CORP	COM	740884101	5576	361130	SH	DEF	6
PRESIDENTIAL RLTY CORP NEW	CL B	741004204	1	100	SH	DEF	11
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	2709	476917	SH	DEF	6
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	259	54600	SH	DEF	11
PRICE T ROWE GROUP INC	COM	74144T108	11	200	SH	DEF	13
PRICE T ROWE GROUP INC	COM	74144T108	5475	133042	SH	DEF	11
PRICE T ROWE GROUP INC	COM	74144T108	54	1300	SH	DEF	10
PRICELINE COM INC	COM NEW	741503403	39	1375	SH	DEF	11
PRIDE INTL INC DEL	COM	74153Q102	21	1260	SH	DEF	6
PRIDE INTL INC DEL	COM	74153Q102	57	3500	SH	DEF	11
PRIME MED SVCS INC NEW	COM	74156D108	1082	240410	SH	DEF	6
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	39	2010	SH	DEF	11
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	15283	2264160	SH	DEF	3
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	60	6500	SH	DEF	11
PRINCETON REVIEW INC	COM	742352107	42	5600	SH	DEF	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	127	4100	SH	DEF	10
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6514	210185	SH	DEF	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	96	3100	SH	DEF	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	246	7847	SH	DEF	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	32074	1034980	SH	DEF	3
PRIORITY HEALTHCARE CORP	CL B	74264T102	4026	196000	SH	DEF	7
PRIORITY HEALTHCARE CORP	CL B	74264T102	51079	2486800	SH	DEF	9
PRIORITY HEALTHCARE CORP	CL B	74264T102	168	7776	SH	DEF	11
PRIVATEBANCORP INC	COM	742962103	248	7500	SH	DEF	3
PRO PHARMACEUTICALS INC	COM	74267T109	13	3600	SH	DEF	11
PROASSURANCE CORP	COM	74267C106	60	2002	SH	DEF	11
PROCTER & GAMBLE CO	COM	742718109	22457	241943	SH	DEF	3
PROCTER & GAMBLE CO	COM	742718109	652	5200	SH	DEF	13
PROCTER & GAMBLE CO	COM	742718109	3299	35538	SH	DEF	1
PROCTER & GAMBLE CO	COM	742718109	62299	671185	SH	DEF	2
PROCTER & GAMBLE CO	COM	742718109	15503	167019	SH	DEF	5
PROCTER & GAMBLE CO	COM	742718109	7940	85541	SH	DEF	10
PROCTER & GAMBLE CO	COM	742718109	27920	284062	SH	DEF	11
PROCTER & GAMBLE CO	COM	742718109	141	1521	SH	DEF	4
PROCTER & GAMBLE CO	COM	742718109	116	1250	SH	DEF	8
PROGENICS PHARMACEUTICALS IN	COM	743187106	927	54100	SH	DEF	3
PROGRESS ENERGY INC	COM	743263105	613	13798	SH	DEF	2
PROGRESS ENERGY INC	COM	743263105	2536	58851	SH	DEF	11

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

PROGRESS ENERGY INC	COM	743263105	20	457	SH	DEF	6
PROGRESS ENERGY INC	COM	743263105	3102	69777	SH	DEF	10
PROGRESS ENERGY INC	COM	743263105	262	5900	SH	DEF	8
PROGRESS ENERGY INC	COM	743263105	7	150	SH	DEF	4
PROGRESS SOFTWARE CORP	COM	743312100	15247	704890	SH	DEF	3
PROGRESS SOFTWARE CORP	COM	743312100	11	500	SH	DEF	10
PROGRESS SOFTWARE CORP	COM	743312100	229	10391	SH	DEF	11
PROGRESSIVE CORP OHIO	COM	743315103	69	1000	SH	DEF	3
PROGRESSIVE CORP OHIO	COM	743315103	309	4187	SH	DEF	11
PROGRESSIVE CORP OHIO	COM	743315103	4	65	SH	DEF	2
PROGRESSIVE CORP OHIO	COM	743315103	220	3185	SH	DEF	5
PROLOGIS	SH BEN INT	743410102	92	3050	SH	DEF	2
PROLOGIS	SH BEN INT	743410102	201	6800	SH	DEF	11
PROQUEST COMPANY	COM	74346P102	6	200	SH	DEF	11
PROSOFTRTRAINING	COM	743477101	0	650	SH	DEF	11
PROSPERITY BANCSHARES INC	COM	743606105	1639	76925	SH	DEF	1
PROTECTIVE LIFE CORP	COM	743674103	13517	452840	SH	DEF	6
PROTECTIVE LIFE CORP	COM	743674103	45	1400	SH	DEF	11
PROTECTIVE LIFE CORP	COM	743674103	185	6210	SH	DEF	3
PROTEIN DESIGN LABS INC	COM	74369L103	611	45295	SH	DEF	11
PROTEIN DESIGN LABS INC	COM	74369L103	6	427	SH	DEF	2
PROTEIN DESIGN LABS INC	COM	74369L103	66	4725	SH	DEF	4
PROTERION CORP	COM	74370Y102	2	5000	SH	DEF	11
PROVIDENT BANKSHARES CORP	COM	743859100	12	414	SH	DEF	4
PROVIDENT BANKSHARES CORP	COM	743859100	2018	71200	SH	DEF	3
PROVIDENT BANKSHARES CORP	COM	743859100	1799	57966	SH	DEF	11
PROVIDENT ENERGY TR	TR UNIT	74386K104	77	9000	SH	DEF	11
PROVIDENT FINL GROUP INC	COM	743866105	134	4810	SH	DEF	2
PROVIDENT FINL GROUP INC	COM	743866105	98	3325	SH	DEF	11
PROVIDENT FINL GROUP INC	COM	743866105	2500	89370	SH	DEF	3
PROVIDENT FINL GROUP INC	COM	743866105	4997	178656	SH	DEF	6
PROVIDENT FINL GROUP INC	COM	743866105	709	25335	SH	DEF	4
PROVIDENT FINL SVCS INC	COM	74386T105	137	6972	SH	DEF	11
PROVIDIAN FINL CORP	COM	74406A102	5	400	SH	DEF	6
PROVIDIAN FINL CORP	COM	74406A102	59	5000	SH	DEF	6
PROVIDIAN FINL CORP	COM	74406A102	161228	13675000	SH	DEF	9
PROVIDIAN FINL CORP	COM	74406A102	117900	10000000	SH	DEF	12
PROVIDIAN FINL CORP	COM	74406A102	5	400	SH	DEF	2
PROVIDIAN FINL CORP	COM	74406A102	22408	1900600	SH	DEF	7
PROVIDIAN FINL CORP	COM	74406A102	1943	174843	SH	DEF	11
PROVINCE HEALTHCARE CO	COM	743977100	12	900	SH	DEF	11
PRUDENTIAL FINL INC	COM	744320102	2	50	SH	DEF	6
PRUDENTIAL FINL INC	COM	744320102	8836	236520	SH	DEF	3
PRUDENTIAL FINL INC	COM	744320102	5	130	SH	DEF	1
PRUDENTIAL FINL INC	COM	744320102	90	2415	SH	DEF	2
PRUDENTIAL FINL INC	COM	744320102	1052	27232	SH	DEF	11
PSS WORLD MED INC	COM	69366A100	5192	591290	SH	DEF	3
PSS WORLD MED INC	COM	69366A100	7	800	SH	DEF	11
PTEK HLDGS INC	COM	69366M104	10808	1313140	SH	DEF	3
PTEK HLDGS INC	COM	69366M104	537	61692	SH	DEF	11
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	0	15	SH	DEF	11
PUBLIC STORAGE INC	COM	74460D109	-378	-9461	SH	DEF	11
PUBLIC STORAGE INC	COM	74460D109	20	500	SH	DEF	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	93	2220	SH	DEF	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	111	2650	SH	DEF	10
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	19	450	SH	DEF	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	847	20177	SH	DEF	8
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3270	80015	SH	DEF	11
PUBLICIS S A NEW	SPONSORED ADR	74463M106	7314	262770	SH	DEF	6
PUGET ENERGY INC NEW	COM	745310102	333	14633	SH	DEF	11
PUGET ENERGY INC NEW	COM	745310102	5703	253713	SH	DEF	6
PUGET ENERGY INC NEW	COM	745310102	4	200	SH	DEF	1

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

PULASKI FINL CORP	COM	745548107	463	30000	SH	DEF	11
PULTE HOMES INC	COM	745867101	39	570	SH	DEF	6
PULTE HOMES INC	COM	745867101	4	44	SH	DEF	11
PUMATECH INC	COM	745887109	1	100	SH	DEF	11
PURE WORLD INC	COM	74622C106	10	6017	SH	DEF	11
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	4	600	SH	DEF	11
PUTNAM HIGH INCOME OPP TR	SH BEN INT	746479104	118	6700	SH	DEF	11
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	40	5940	SH	DEF	11
PUTNAM INVT GRADE MUN TR	COM	746805100	16	1500	SH	DEF	11
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	36	4200	SH	DEF	11
PUTNAM MANAGED MUN INCOM TR	COM	746823103	134	18304	SH	DEF	11
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	714	108748	SH	DEF	11
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	1093	172378	SH	DEF	11
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	7	552	SH	DEF	11
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	153	12000	SH	DEF	11
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	958	152234	SH	DEF	11
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	158	13010	SH	DEF	11
PXRE GROUP LTD	COM	G73018106	393	21900	SH	DEF	3
Q E P INC	COM	74727K102	238	23575	SH	DEF	6
QAD INC	COM	74727D108	76	7000	SH	DEF	3
QIAGEN N V	ORD	N72482107	316	26925	SH	DEF	11
QIAO XING UNIVERSAL TELEPHON	ORD	G7303A109	156	17500	SH	DEF	11
QLOGIC CORP	COM	747277101	73	1500	SH	DEF	4
QLOGIC CORP	COM	747277101	108	1920	SH	DEF	11
QLT INC	COM	746927102	18399	1150680	SH	DEF	3
QLT INC	COM	746927102	735	45850	SH	DEF	13
QUAKER CHEM CORP	COM	747316107	19	700	SH	DEF	11
QUAKER CITY BANCORP INC	COM	74731K106	887	22175	SH	DEF	6
QUAKER FABRIC CORP NEW	COM	747399103	41	6000	SH	DEF	6
QUALCOMM INC	COM	747525103	4413	105910	SH	DEF	3
QUALCOMM INC	COM	747525103	13533	325000	SH	DEF	9
QUALCOMM INC	COM	747525103	624	14987	SH	DEF	2
QUALCOMM INC	COM	747525103	185	4433	SH	DEF	10
QUALCOMM INC	COM	747525103	6	100	SH	DEF	13
QUALCOMM INC	COM	747525103	3387	71314	SH	DEF	11
QUALCOMM INC	COM	747525103	447	10723	SH	DEF	8
QUALITY SYS INC	COM	747582104	964	20152	SH	DEF	11
QUANEX CORP	COM	747620102	10409	309800	SH	DEF	6
QUANEX CORP	COM	747620102	18984	565010	SH	DEF	3
QUANEX CORP	COM	747620102	6	170	SH	DEF	10
QUANTUM CORP	COM DSSG	747906204	4	1410	SH	DEF	4
QUANTUM CORP	COM DSSG	747906204	51	16600	SH	DEF	5
QUANTUM CORP	COM DSSG	747906204	360	115758	SH	DEF	11
QUEBECOR WORLD INC	COM NON-VTG	748203106	1890	100600	SH	DEF	13
QUEST DIAGNOSTICS INC	COM	74834L100	1225	20200	SH	DEF	8
QUEST DIAGNOSTICS INC	COM	74834L100	832	12294	SH	DEF	11
QUEST DIAGNOSTICS INC	COM	74834L100	21	350	SH	DEF	2
QUEST SOFTWARE INC	COM	74834T103	238	16000	SH	DEF	11
QUESTAR CORP	COM	748356102	138	4493	SH	DEF	8
QUESTAR CORP	COM	748356102	49	1600	SH	DEF	2
QUESTAR CORP	COM	748356102	10512	341180	SH	DEF	3
QUESTAR CORP	COM	748356102	86	2800	SH	DEF	10
QUESTAR CORP	COM	748356102	351	11400	SH	DEF	5
QUESTAR CORP	COM	748356102	19	585	SH	DEF	11
QUIGLEY CORP	COM NEW	74838L304	12	1500	SH	DEF	11
QUIKSILVER INC	COM	74838C106	4	218	SH	DEF	11
QUOVADX INC	COM	74913K106	11	2000	SH	DEF	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	3	1000	SH	DEF	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	59	17209	SH	DEF	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	20	5796	SH	DEF	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	174309	51267300	SH	DEF	7
QWEST COMMUNICATIONS INTL IN	COM	749121109	17	5000	SH	DEF	

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

QWEST COMMUNICATIONS INTL IN	COM	749121109	337932	99391781	SH	DEF	9
QWEST COMMUNICATIONS INTL IN	COM	749121109	1	185	SH	DEF	1
QWEST COMMUNICATIONS INTL IN	COM	749121109	57	16710	SH	DEF	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	623	183306	SH	DEF	5
QWEST COMMUNICATIONS INTL IN	COM	749121109	1474	417697	SH	DEF	11
R & B INC	COM	749124103	927	72000	SH	DEF	6
R & G FINANCIAL CORP	CL B	749136107	28593	979210	SH	DEF	3
R H DONNELLEY CORP	COM NEW	74955W307	8801	217800	SH	DEF	6
R H DONNELLEY CORP	COM NEW	74955W307	90	2224	SH	DEF	2
R H DONNELLEY CORP	COM NEW	74955W307	81	1886	SH	DEF	11
R H DONNELLEY CORP	COM NEW	74955W307	263	6500	SH	DEF	8
RADA ELECTR INDS LTD	SHS NEW	M81863108	0	360	SH	DEF	11
RADIAN GROUP INC	COM	750236101	2175	48992	SH	DEF	6
RADIAN GROUP INC	COM	750236101	69	1555	SH	DEF	2
RADIAN GROUP INC	COM	750236101	169	3198	SH	DEF	11
RADIAN GROUP INC	COM	750236101	13331	300244	SH	DEF	7
RADIAN GROUP INC	COM	750236101	2	55	SH	DEF	10
RADIAN GROUP INC	COM	750236101	111000	2500000	SH	DEF	9
RADIANT SYSTEMS INC	COM	75025N102	9	1400	SH	DEF	11
RADIO ONE INC	CL A	75040P108	16	1000	SH	DEF	11
RADIOLOGIX INC	COM	75040K109	322	105300	SH	DEF	6
RADIOSHACK CORP	COM	750438103	15923	560480	SH	DEF	3
RADIOSHACK CORP	COM	750438103	1751	58389	SH	DEF	11
RADISYS CORP	COM	750459109	4207	233320	SH	DEF	3
RADWARE LTD	ORD	M81873107	20	1100	SH	DEF	3
RADYNE COMSTREAM INC	COM NEW	750611402	4	500	SH	DEF	11
RAILAMERICA INC	COM	750753105	53	5030	SH	DEF	11
RAINBOW TECHNOLOGIES INC	COM	750862104	4915	537720	SH	DEF	3
RAINDANCE COMM	COM	75086X106	3	1000	SH	DEF	11
RAIT INVT TR	COM	749227104	12	500	SH	DEF	11
RALCORP HLDGS INC NEW	COM	751028101	5736	207090	SH	DEF	3
RAMBUS INC DEL	COM	750917106	62	3700	SH	DEF	2
RAMBUS INC DEL	COM	750917106	72	2900	SH	DEF	11
RAMTRON INTL CORP	COM NEW	751907304	1	400	SH	DEF	2
RAMTRON INTL CORP	COM NEW	751907304	0	100	SH	DEF	11
RANGE RES CORP	COM	75281A109	4145	606000	SH	DEF	6
RARE HOSPITALITY INTL INC	COM	753820109	0	10	SH	DEF	11
RAVEN INDS INC	COM	754212108	118	4500	SH	DEF	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	360	8832	SH	DEF	11
RAYONIER INC	COM	754907103	345	8197	SH	DEF	11
RAYONIER INC	COM	754907103	6	150	SH	DEF	1
RAYONIER INC	COM	754907103	35	870	SH	DEF	2
RAYOVAC CORP	COM	755081106	9261	634300	SH	DEF	6
RAYOVAC CORP	COM	755081106	15	900	SH	DEF	11
RAYOVAC CORP	COM	755081106	38	2600	SH	DEF	3
RAYTHEON CO	COM NEW	755111507	30031	1070702	SH	DEF	6
RAYTHEON CO	COM NEW	755111507	282	10076	SH	DEF	2
RAYTHEON CO	COM NEW	755111507		8	SH	DEF	1
RAYTHEON CO	COM NEW	755111507	39	1403	SH	DEF	10
RAYTHEON CO	COM NEW	755111507	1597	60303	SH	DEF	11
RC2 CORP	COM	749388104	7784	401525	SH	DEF	6
RC2 CORP	COM	749388104	979	50700	SH	DEF	3
RCM TECHNOLOGIES INC	COM NEW	749360400	571	117900	SH	DEF	6
RCN CORP	COM	749361101	59	42958	SH	DEF	11
RCN CORP	COM	749361101	12	6536	SH	DEF	4
READERS DIGEST ASSN INC	COM	755267101	25930	1853500	SH	DEF	6
READERS DIGEST ASSN INC	COM	755267101	131	8908	SH	DEF	11
REAL ESTATE INCOME FUND INC	COM	755881109	83	4952	SH	DEF	11
REALNETWORKS INC	COM	75605L104	56	8390	SH	DEF	11
REALTY INCOME CORP	COM	756109104	318	8070	SH	DEF	11
RECKSON ASSOCS RLTY CORP	COM	75621K106	6	250	SH	DEF	10
RECKSON ASSOCS RLTY CORP	COM	75621K106	455	20490	SH	DEF	11

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

RECKSON ASSOCS RLTY CORP	CL B	75621K304	140	6267	SH	DEF	11
RED HAT INC	COM	756577102	4	400	SH	DEF	2
RED HAT INC	COM	756577102	103	6840	SH	DEF	11
REDBACK NETWORKS INC	COM	757209101	0	1100	SH	DEF	11
REDLINE PERFORMANCE PRODS IN	COM	75763Q101	22	5000	SH	DEF	11
REDWOOD TR INC	COM	758075402	729	14693	SH	DEF	11
REEBOK INTL LTD	COM	758110100	289	8640	SH	DEF	6
REEBOK INTL LTD	COM	758110100	1061	31750	SH	DEF	3
REEBOK INTL LTD	COM	758110100	404	10363	SH	DEF	11
REED ELSEVIER P L C	SPONSORED ADR	758205108	3	84	SH	DEF	6
REEDS JEWELERS INC	COM	758341101	0	362	SH	DEF	11
REGAL BELOIT CORP	COM	758750103	33	1620	SH	DEF	11
REGAL ENTMT GROUP	CL A	758766109	127	6200	SH	DEF	11
REGAL ENTMT GROUP	CL A	758766109	100	5400	SH	DEF	3
REGENCY CTRS CORP	COM	758849103	115	3100	SH	DEF	11
REGENERATION TECH INC DEL	COM	75886N100	61	5100	SH	DEF	11
REGENERATION TECH INC DEL	COM	75886N100	29	3250	SH	DEF	3
REGENERON PHARMACEUTICALS	COM	75886F107	11	760	SH	DEF	11
REGIONS FINL CORP	COM	758940100	1249	33982	SH	DEF	11
REGIONS FINL CORP	COM	758940100	240	7020	SH	DEF	2
REGIONS FINL CORP	COM	758940100	75	2190	SH	DEF	6
REGIONS FINL CORP	COM	758940100	45	1300	SH	DEF	10
REGIS CORP MINN	COM	758932107	27151	845820	SH	DEF	3
REGIS CORP MINN	COM	758932107	7	225	SH	DEF	2
REGIS CORP MINN	COM	758932107	3998	105155	SH	DEF	11
REGISTER COM INC	COM	75914G101	6	1200	SH	DEF	11
REHABCARE GROUP INC	COM	759148109	3286	192700	SH	DEF	6
REINSURANCE GROUP AMER INC	COM	759351109	110	2700	SH	DEF	3
REINSURANCE GROUP AMER INC	COM	759351109	10941	268500	SH	DEF	6
RELIANT RES INC	COM	75952B105	54	10536	SH	DEF	2
RELIANT RES INC	COM	75952B105	43	8690	SH	DEF	11
REMINGTON OIL & GAS CORP	COM	759594302	18	1000	SH	DEF	11
RENAISSANCE LEARNING INC	COM	75968L105	1856	78630	SH	DEF	3
RENAISSANCE RE HLDGS LTD	COM	G7496G103	189	4199	SH	DEF	11
RENAISSANCE RE HLDGS LTD	COM	G7496G103	16581	363390	SH	DEF	6
RENAL CARE GROUP INC	COM	759930100	688	20160	SH	DEF	3
RENAL CARE GROUP INC	COM	759930100	188	5015	SH	DEF	11
RENT A CTR INC NEW	COM	76009N100	19518	605780	SH	DEF	3
RENT A CTR INC NEW	COM	76009N100	9915	307725	SH	DEF	6
RENT A CTR INC NEW	COM	76009N100	4	117	SH	DEF	2
RENTECH INC	COM	760112102	85	116000	SH	DEF	11
REPLIGEN CORP	COM	759916109	1	200	SH	DEF	11
REPSOL YPF S A	SPONSORED ADR	76026T205	5651	334081	SH	DEF	6
REPSOL YPF S A	SPONSORED ADR	76026T205	285	17300	SH	DEF	2
REPUBLIC BANCORP INC	COM	760282103	7872	591008	SH	DEF	6
REPUBLIC BANCORP INC	COM	760282103	4	275	SH	DEF	10
REPUBLIC BANCORP INC	COM	760282103	19	1300	SH	DEF	11
REPUBLIC BANCORP KY	CL A	760281204	398	19911	SH	DEF	11
REPUBLIC FIRST BANCORP INC	COM	760416107	740	62700	SH	DEF	6
REPUBLIC SVCS INC	COM	760759100	602	25882	SH	DEF	11
REPUBLIC SVCS INC	COM	760759100	13502	596400	SH	DEF	7
REPUBLIC SVCS INC	COM	760759100	36229	1600200	SH	DEF	12
REPUBLIC SVCS INC	COM	760759100	38	1700	SH	DEF	3
REPUBLIC SVCS INC	COM	760759100	117588	5193800	SH	DEF	9
RES-CARE INC	COM	760943100	2367	307417	SH	DEF	6
RESEARCH FRONTIERS INC	COM	760911107	9	900	SH	DEF	11
RESEARCH IN MOTION LTD	COM	760975102	94	2120	SH	DEF	11
RESEARCH IN MOTION LTD	COM	760975102	44610	1167800	SH	DEF	9
RESEARCH IN MOTION LTD	COM	760975102	57300	1500000	SH	DEF	12
RESEARCH IN MOTION LTD	COM	760975102	2938	76900	SH	DEF	7
RESEARCH IN MOTION LTD	COM	760975102	11761	312000	SH	DEF	13
RESORTQUEST INTL INC	COM	761183102	3	350	SH	DEF	11

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

RESOURCES BANKSHARES CORP	COM	76121R104	135	4531 SH	DEF	11
RESPIRONICS INC	COM	761230101	14329	342555 SH	DEF	3
RESTORATION HARDWARE INC DEL	COM	760981100	8	1000 SH	DEF	11
REUTERS GROUP PLC	SPONSORED ADR	76132M102	3057	137319 SH	DEF	6
REVLON INC	CL A	761525500	1	300 SH	DEF	11
REX STORES CORP	COM	761624105	1817	139223 SH	DEF	6
REXAM PLC	SP ADR NEW2001	761655406	2671	79050 SH	DEF	6
REYNOLDS & REYNOLDS CO	CL A	761695105	24	875 SH	DEF	2
REYNOLDS & REYNOLDS CO	CL A	761695105	2	90 SH	DEF	6
REYNOLDS & REYNOLDS CO	CL A	761695105	501	18200 SH	DEF	5
REYNOLDS & REYNOLDS CO	CL A	761695105	219	8076 SH	DEF	11
REYNOLDS R J TOB HLDGS INC	COM	76182K105	4	100 SH	DEF	6
REYNOLDS R J TOB HLDGS INC	COM	76182K105	46	1170 SH	DEF	3
REYNOLDS R J TOB HLDGS INC	COM	76182K105	15	380 SH	DEF	2
REYNOLDS R J TOB HLDGS INC	COM	76182K105	184	3823 SH	DEF	11
RF MICRODEVICES INC	COM	749941100	1058	90351 SH	DEF	11
RGC RES INC	COM	74955L103	28	1200 SH	DEF	11
RHODIA	SPONSORED ADR	762397107	2382	380043 SH	DEF	6
RIGGS NATL CORP WASH DC	COM	766570105	392	23749 SH	DEF	11
RIGHT MGMT CONSULTANTS INC	COM	766573109	696	38500 SH	DEF	6
RIGHT MGMT CONSULTANTS INC	COM	766573109	10754	594800 SH	DEF	3
RIO TINTO PLC	SPONSORED ADR	767204100	176	2000 SH	DEF	10
RIO TINTO PLC	SPONSORED ADR	767204100	4317	49200 SH	DEF	2
RIO TINTO PLC	SPONSORED ADR	767204100	6174	70089 SH	DEF	6
RITE AID CORP	COM	767754104	488	85222 SH	DEF	11
RITE AID CORP	COM	767754104	70	13500 SH	DEF	2
RIVIANA FOODS INC	COM	769536103	59	2137 SH	DEF	11
RLI CORP	COM	749607107	34	1000 SH	DEF	11
RLI CORP	COM	749607107	6729	204400 SH	DEF	1
RMK HIGH INCOME FD INC	COM SHS	74963B105	779	50138 SH	DEF	11
ROADWAY CORP	COM	769742107	13	250 SH	DEF	11
ROADWAY CORP	COM	769742107	9	175 SH	DEF	10
ROANOKE ELEC STL CORP	COM	769841107	8	800 SH	DEF	11
ROBERT HALF INTL INC	COM	770323103	290	12270 SH	DEF	11
ROBOTIC VISION SYS INC	COM	771074101	44	63500 SH	DEF	
ROBOTIC VISION SYS INC	COM	771074101	35	54930 SH	DEF	11
ROCK-TENN CO	CL A	772739207	2085	143000 SH	DEF	6
ROCKFORD CORP	COM	77316P101	162	23500 SH	DEF	6
ROCKWELL AUTOMATION INC	COM	773903109	1253	47750 SH	DEF	10
ROCKWELL AUTOMATION INC	COM	773903109	203	6529 SH	DEF	11
ROCKWELL AUTOMATION INC	COM	773903109	16454	626830 SH	DEF	3
ROCKWELL AUTOMATION INC	COM	773903109	26	1000 SH	DEF	2
ROCKWELL COLLINS INC	COM	774341101	25	1000 SH	DEF	2
ROCKWELL COLLINS INC	COM	774341101	6	240 SH	DEF	6
ROCKWELL COLLINS INC	COM	774341101	396	15700 SH	DEF	8
ROCKWELL COLLINS INC	COM	774341101	1285	46813 SH	DEF	11
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	107	5100 SH	DEF	
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	11853	563910 SH	DEF	3
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	4	162 SH	DEF	11
ROGERS COMMUNICATIONS INC	CL B	775109200	707	45000 SH	DEF	11
ROGERS COMMUNICATIONS INC	CL B	775109200	19105	1263200 SH	DEF	13
ROGERS CORP	COM	775133101	40	1000 SH	DEF	11
ROHM & HAAS CO	COM	775371107	30	900 SH	DEF	10
ROHM & HAAS CO	COM	775371107	212	6325 SH	DEF	2
ROHM & HAAS CO	COM	775371107	117	2970 SH	DEF	11
ROLLINS INC	COM	775711104	11	534 SH	DEF	11
ROLLINS INC	COM	775711104	6754	378580 SH	DEF	3
ROSLYN BANCORP INC	COM	778162107	28	1207 SH	DEF	4
ROSLYN BANCORP INC	COM	778162107	5849	248900 SH	DEF	6
ROSLYN BANCORP INC	COM	778162107	20	760 SH	DEF	11
ROSS STORES INC	COM	778296103	33	655 SH	DEF	11
ROSS SYS INC	COM NEW	778303206	2	100 SH	DEF	11

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

ROSTELECOM OPEN JT STK LNG D	SPONSORED ADR	778529107	3223	312300	SH	DEF	3
ROTO ROOTER INC NEW	COM	778787101	4	100	SH	DEF	2
ROTO ROOTER INC NEW	COM	778787101	0	0	SH	DEF	11
ROUSE CO	PFD CONV SER B	779273309	87	1500	SH	DEF	11
ROUSE CO	COM	779273101	137	3292	SH	DEF	8
ROUSE CO	COM	779273101	604	14035	SH	DEF	11
ROUSE CO	COM	779273101	15	350	SH	DEF	10
ROUSE CO	COM	779273101	45	800	SH	DEF	13
ROWAN COS INC	COM	779382100	666	27810	SH	DEF	11
ROWAN COS INC	COM	779382100	22	880	SH	DEF	6
ROWE COS	COM	779528108	2	600	SH	DEF	11
ROXIO INC	COM	780008108	10	980	SH	DEF	11
ROXIO INC	COM	780008108	0	5	SH	DEF	13
ROYAL BANCSHARES PA INC	CL A	780081105	2	100	SH	DEF	11
ROYAL BANCSHARES PA INC	CL A	780081105	53	1959	SH	DEF	6
ROYAL BK CDA MONTREAL QUE	COM	780087102	1755	36417	SH	DEF	11
ROYAL BK CDA MONTREAL QUE	COM	780087102	88779	2040004	SH	DEF	13
ROYAL BK SCOTLAND GROUP PLC	SP ADR I PRF I	780097861	112	4300	SH	DEF	10
ROYAL BK SCOTLAND GROUP PLC	SPON ADR SER H	780097879	110	4300	SH	DEF	10
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	385	12955	SH	DEF	11
ROYAL CARIBBEAN CRUISES LTD	NOTE	2/0 780153AK8	319	7000	SH	DEF	11
ROYAL CARIBBEAN CRUISES LTD	NOTE	5/1 780153AM4	2	4000	SH	DEF	6
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	7609	264877	SH	DEF	6
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	7044	158714	SH	DEF	11
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1416	32035	SH	DEF	8
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	791	17897	SH	DEF	1
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	9	200	SH	DEF	3
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	702	15880	SH	DEF	5
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	3384	76557	SH	DEF	2
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	415	6950	SH	DEF	13
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	268	6059	SH	DEF	10
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	217	4910	SH	DEF	4
ROYAL GOLD INC	COM	780287108	19	900	SH	DEF	11
ROYAL GROUP TECHNOLOGIES LTD	SUB VTG SH	779915107	21	2500	SH	DEF	11
ROYAL KPN NV	SPONSORED ADR	780641205	5579	719623	SH	DEF	6
ROYCE FOCUS TR	COM	78080N108	110	13600	SH	DEF	11
ROYCE MICRO-CAP TR INC	COM	780915104	3167	254580	SH	DEF	11
ROYCE VALUE TR INC	COM	780910105	6137	363151	SH	DEF	11
RPM INTL INC	COM	749685103	2954	226200	SH	DEF	3
RPM INTL INC	COM	749685103	40	3050	SH	DEF	10
RPM INTL INC	COM	749685103	266	18412	SH	DEF	11
RPM INTL INC	COM	749685103	1105	84615	SH	DEF	6
RSA SEC INC	COM	749719100	9558	664680	SH	DEF	3
RUBY TUESDAY INC	COM	781182100	5	200	SH	DEF	3
RUBY TUESDAY INC	COM	781182100	1276	46655	SH	DEF	11
RUBY TUESDAY INC	COM	781182100	89	3680	SH	DEF	2
RUDDICK CORP	COM	781258108	208	13360	SH	DEF	3
RUDDICK CORP	COM	781258108	14163	911400	SH	DEF	6
RUDDICK CORP	COM	781258108	85	5300	SH	DEF	11
RUSH ENTERPRISES INC	CL A	781846209	244	35300	SH	DEF	6
RUSH ENTERPRISES INC	CL B	781846308	360	53750	SH	DEF	6
RUSSELL CORP	COM	782352108	10287	631080	SH	DEF	6
RUSSELL CORP	COM	782352108	6328	388240	SH	DEF	3
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	5883	142092	SH	DEF	6
RYANS FAMILY STEAK HOUSE INC	COM	783519101	9671	756150	SH	DEF	6
RYANS FAMILY STEAK HOUSE INC	COM	783519101	120	8592	SH	DEF	11
RYDER SYS INC	COM	783549108	59	2000	SH	DEF	10
RYDER SYS INC	COM	783549108	791	26370	SH	DEF	11
RYDER SYS INC	COM	783549108	16	550	SH	DEF	6
RYERSON TULL INC NEW	COM	78375P107	74	9187	SH	DEF	11
RYLAND GROUP INC	COM	783764103	62	703	SH	DEF	11
RYLAND GROUP INC	COM	783764103	60418	826400	SH	DEF	3

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

S & T BANCORP INC	COM	783859101	3402	119380	SH	DEF	3
S & T BANCORP INC	COM	783859101	12	400	SH	DEF	11
S R TELECOM INC	COM NEW	78464P208	0	94	SH	DEF	11
S Y BANCORP INC	COM	785060104	20	1000	SH	DEF	11
S&K FAMOUS BRANDS INC	COM	783774102	379	22200	SH	DEF	6
S1 CORPORATION	COM	78463B101	13	1600	SH	DEF	11
SABINE ROYALTY TR	UNIT BEN INT	785688102	56	2100	SH	DEF	11
SABRE HLDGS CORP	CL A	785905100	2739	127440	SH	DEF	6
SABRE HLDGS CORP	CL A	785905100	13	620	SH	DEF	10
SABRE HLDGS CORP	CL A	785905100	865	39492	SH	DEF	11
SABRE HLDGS CORP	CL A	785905100	27022	1257400	SH	DEF	9
SABRE HLDGS CORP	CL A	785905100	2832	131800	SH	DEF	7
SAFECO CORP	COM	786429100	25	700	SH	DEF	10
SAFECO CORP	COM	786429100	2055	55985	SH	DEF	11
SAFECO CORP	COM	786429100	48	1360	SH	DEF	6
SAFECO CORP	COM	786429100	2578	73110	SH	DEF	2
SAFEGUARD SCIENTIFICS INC	COM	786449108	52	13540	SH	DEF	11
SAFENET INC	COM	78645R107	-50	-1486	SH	DEF	11
SAFEWAY INC	COM NEW	786514208	7	325	SH	DEF	4
SAFEWAY INC	COM NEW	786514208	906	39480	SH	DEF	6
SAFEWAY INC	COM NEW	786514208	179	7793	SH	DEF	10
SAFEWAY INC	COM NEW	786514208	570	27014	SH	DEF	11
SAFEWAY INC	COM NEW	786514208	842	36715	SH	DEF	5
SAFEWAY INC	COM NEW	786514208	2443	106500	SH	DEF	7
SAFEWAY INC	COM NEW	786514208	3037	132401	SH	DEF	2
SAGA COMMUNICATIONS	CL A	786598102	12	656	SH	DEF	11
SAKS INC	COM	79377W108	721	51855	SH	DEF	11
SALISBURY BANCORP INC	COM	795226109	45	1350	SH	DEF	11
SALIX PHARMACEUTICALS INC	COM	795435106	99	5000	SH	DEF	11
SALOMON BR EMRG MKT FLT RTE	COM	794912105	10	800	SH	DEF	11
SALOMON BR EMRG MKTS INC II.	COM	794910109	94	6000	SH	DEF	11
SALOMON BR GLBL PRTRNS INC F	COM	794914101	45	3150	SH	DEF	11
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	251	23029	SH	DEF	11
SALOMON BROS GLBL HIGH INC F	COM	79550G102	50	3400	SH	DEF	11
SALOMON BROS HIGH INCOME FD	COM	794907105	502	40457	SH	DEF	11
SALOMON BROS HIGH INCOME FD	COM	79547Q106	142	12500	SH	DEF	11
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	358	22400	SH	DEF	11
SALOMON BROTHERS FD INC	COM	795477108	102	8972	SH	DEF	11
SALTON INC	COM	795757103	1490	149700	SH	DEF	6
SALTON INC	COM	795757103	4	400	SH	DEF	11
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	114	6150	SH	DEF	11
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	213	10673	SH	DEF	2
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	113	29000	SH	DEF	11
SANDERSON FARMS INC	COM	800013104	941	29900	SH	DEF	6
SANDERSON FARMS INC	COM	800013104	374	11900	SH	DEF	3
SANDERSON FARMS INC	COM	800013104	25	725	SH	DEF	11
SANDISK CORP	COM	80004c101	60	935	SH	DEF	4
SANDISK CORP	COM	80004C101	498	7810	SH	DEF	3
SANDISK CORP	COM	80004C101	1175	14577	SH	DEF	11
SANDISK CORP	COM	80004C101	21	330	SH	DEF	2
SANDY SPRING BANCORP INC	COM	800363103	1300	36036	SH	DEF	11
SANDY SPRING BANCORP INC	COM	800363103	4299	132200	SH	DEF	1
SANFILIPPO JOHN B & SON INC	COM	800422107	1280	60200	SH	DEF	6
SANGAMO BIOSCIENCES INC	COM	800677106	20	4100	SH	DEF	11
SANMINA SCI CORP	COM	800907107	276	28550	SH	DEF	5
SANMINA SCI CORP	COM	800907107	4	400	SH	DEF	4
SANMINA SCI CORP	COM	800907107	250	23678	SH	DEF	11
SANMINA SCI CORP	COM	800907107	5	500	SH	DEF	3
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	62	2050	SH	DEF	2
SAPIENT CORP	COM	803062108	3	600	SH	DEF	11
SAPPI LTD	SPON ADR NEW	803069202	33073	2459046	SH	DEF	6
SARA LEE CORP	COM	803111103	4452	242490	SH	DEF	3

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

SARA LEE CORP	COM	803111103	12	500	SH	DEF	13
SARA LEE CORP	COM	803111103	1328	72323	SH	DEF	8
SARA LEE CORP	COM	803111103	77	4200	SH	DEF	10
SARA LEE CORP	COM	803111103	29789	1620226	SH	DEF	6
SARA LEE CORP	COM	803111103	5409	271377	SH	DEF	11
SARA LEE CORP	COM	803111103	607	33039	SH	DEF	5
SARA LEE CORP	COM	803111103	1718	93549	SH	DEF	2
SATCON TECHNOLOGY CORP	COM	803893106	3	1000	SH	DEF	11
SAUER-DANFOSS INC	COM	804137107	4	300	SH	DEF	11
SAUL CTRS INC	COM	804395101	66	2500	SH	DEF	10
SAUL CTRS INC	COM	804395101	595	21870	SH	DEF	11
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	2576	510000	SH	DEF	3
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	4	600	SH	DEF	11
SBA COMMUNICATIONS CORP	COM	78388J106	132	32500	SH	DEF	11
SBC COMMUNICATIONS INC	COM	78387G103	528	23743	SH	DEF	5
SBC COMMUNICATIONS INC	COM	78387G103	4710	156774	SH	DEF	13
SBC COMMUNICATIONS INC	COM	78387G103	606	27258	SH	DEF	1
SBC COMMUNICATIONS INC	COM	78387G103	355	15940	SH	DEF	8
SBC COMMUNICATIONS INC	COM	78387G103	11359	510507	SH	DEF	2
SBC COMMUNICATIONS INC	COM	78387G103	9664	402991	SH	DEF	11
SBC COMMUNICATIONS INC	COM	78387G103	792	35614	SH	DEF	10
SBC COMMUNICATIONS INC	COM	78387G103	18656	838301	SH	DEF	6
SBC COMMUNICATIONS INC	COM	78387g103	41	1846	SH	DEF	4
SBC COMMUNICATIONS INC	COM	78387G103	9857	443015	SH	DEF	3
SBS TECHNOLOGIES INC	COM	78387P103	1	100	SH	DEF	11
SCANA CORP NEW	COM	80589M102	8491	247920	SH	DEF	3
SCANA CORP NEW	COM	80589M102	98	2852	SH	DEF	10
SCANA CORP NEW	COM	80589M102	17	510	SH	DEF	2
SCANA CORP NEW	COM	80589M102	36	1040	SH	DEF	6
SCANA CORP NEW	COM	80589M102	1911	55716	SH	DEF	11
SCANSOFT INC	COM	80603P107	7	1200	SH	DEF	11
SCANSOURCE INC	COM	806037107	39	900	SH	DEF	11
SCHEIN HENRY INC	COM	806407102	40	700	SH	DEF	4
SCHEIN HENRY INC	COM	806407102	403	7100	SH	DEF	3
SCHEIN HENRY INC	COM	806407102	31	500	SH	DEF	11
SCHERING A G	SPONSORED ADR	806585204	5123	115988	SH	DEF	6
SCHERING PLOUGH CORP	COM	806605101	5565	364435	SH	DEF	11
SCHERING PLOUGH CORP	COM	806605101	2392	156924	SH	DEF	3
SCHERING PLOUGH CORP	COM	806605101	81	5300	SH	DEF	4
SCHERING PLOUGH CORP	COM	806605101	87	5680	SH	DEF	10
SCHERING PLOUGH CORP	COM	806605101	973	63868	SH	DEF	2
SCHERING PLOUGH CORP	COM	806605101	4	200	SH	DEF	13
SCHERING PLOUGH CORP	COM	806605101	894	58678	SH	DEF	6
SCHLUMBERGER LTD	COM	806857108	4933	105023	SH	DEF	11
SCHLUMBERGER LTD	COM	806857108	524	10826	SH	DEF	3
SCHLUMBERGER LTD	COM	806857108	361	7450	SH	DEF	1
SCHLUMBERGER LTD	COM	806857108	378	7815	SH	DEF	5
SCHLUMBERGER LTD	COM	806857108	4915	75200	SH	DEF	13
SCHLUMBERGER LTD	COM	806857108	692	14305	SH	DEF	10
SCHLUMBERGER LTD	COM	806857108	3359	69391	SH	DEF	2
SCHLUMBERGER LTD	COM	806857108	1580	32637	SH	DEF	8
SCHLUMBERGER LTD	COM	806857108	3040	62814	SH	DEF	6
SCHNITZER STL INDS	CL A	806882106	10860	360800	SH	DEF	3
SCHOLASTIC CORP	COM	807066105	33	1130	SH	DEF	1
SCHOLASTIC CORP	COM	807066105	5	150	SH	DEF	11
SCHOOL SPECIALTY INC	COM	807863105	7587	268945	SH	DEF	6
SCHULMAN A INC	COM	808194104	376	19790	SH	DEF	11
SCHULMAN A INC	COM	808194104	345	21730	SH	DEF	3
SCHWAB CHARLES CORP NEW	COM	808513105	904	75874	SH	DEF	8
SCHWAB CHARLES CORP NEW	COM	808513105	356	26263	SH	DEF	11
SCHWAB CHARLES CORP NEW	COM	808513105	2701	226757	SH	DEF	2
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	6926	274300	SH	DEF	6

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

SCICLONE PHARMACEUTICALS INC	COM	80862K104	942	117724	SH	DEF	3
SCICLONE PHARMACEUTICALS INC	COM	80862K104	3414	427800	SH	DEF	11
SCIENTIFIC ATLANTA INC	COM	808655104	1430	48306	SH	DEF	11
SCIENTIFIC ATLANTA INC	COM	808655104	187	6000	SH	DEF	2
SCIENTIFIC ATLANTA INC	COM	808655104	1714	55010	SH	DEF	6
SCIENTIFIC ATLANTA INC	COM	808655104	296	9500	SH	DEF	5
SCIENTIFIC GAMES CORP	CL A	80874P109	121	9100	SH	DEF	11
SCIQUEST INC	COM NEW	80908Q404	1	266	SH	DEF	11
SCITEX LTD	ORD	809090103	21	4875	SH	DEF	11
SCO GROUP INC	COM	78403A106	46	2700	SH	DEF	11
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	5	206	SH	DEF	2
SCOTTS CO	CL A	810186106	301	5500	SH	DEF	2
SCOTTS CO	CL A	810186106	673	11650	SH	DEF	11
SCP POOL CORP	COM	784028102	79	2250	SH	DEF	11
SCP POOL CORP	COM	784028102	1676	60210	SH	DEF	3
SCRIPPS E W CO OHIO	CL A	811054204	408	4800	SH	DEF	5
SCRIPPS E W CO OHIO	CL A	811054204	261	3071	SH	DEF	2
SCS TRANSN INC	COM	81111T102	2475	163930	SH	DEF	3
SCUDDER GLOBAL HIGH INCOME F	COM	81115E101	4	500	SH	DEF	11
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	209	29890	SH	DEF	11
SCUDDER INTER GOVT TR	SH BEN INT	811163104	80	11753	SH	DEF	11
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	95	11275	SH	DEF	11
SCUDDER RREEF REAL EST FD II	COM	81119R108	401	26345	SH	DEF	11
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	243	13549	SH	DEF	11
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	86	6823	SH	DEF	11
SEA CONTAINERS LTD	CL A	811371707	44	2835	SH	DEF	11
SEA CONTAINERS LTD	CL B	811371103	23	1496	SH	DEF	11
SEABULK INTL INC	COM	81169P101	1	174	SH	DEF	11
SEACHANGE INTL INC	COM	811699107	430	34400	SH	DEF	3
SEACOAST BKG CORP FLA	COM	811707306	103	5940	SH	DEF	1
SEACOAST BKG CORP FLA	COM	811707306	19	1100	SH	DEF	10
SEACOAST BKG CORP FLA	COM	811707306	1642	92756	SH	DEF	11
SEACOAST FINL SVCS CORP	COM	81170Q106	77	3000	SH	DEF	11
SEAGATE TECHNOLOGY	SHS	G7945J104	641	27900	SH	DEF	11
SEAGATE TECHNOLOGY	SHS	G7945J104	14303	520220	SH	DEF	6
SEALED AIR CORP NEW	COM	81211K100	86	1819	SH	DEF	4
SEALED AIR CORP NEW	COM	81211K100	33	625	SH	DEF	11
SEALED AIR CORP NEW	COM	81211K100	24	500	SH	DEF	2
SEARS ROEBUCK & CO	COM	812387108	68	1552	SH	DEF	2
SEARS ROEBUCK & CO	COM	812387108	8280	188261	SH	DEF	6
SEARS ROEBUCK & CO	COM	812387108	1008	19150	SH	DEF	11
SEARS ROEBUCK & CO	COM	812387108	565	12930	SH	DEF	5
SEATTLE GENETICS INC	COM	812578102	380	62500	SH	DEF	
SEATTLE GENETICS INC	COM	812578102	841	140851	SH	DEF	11
SECOND BANCORP INC	COM	813114105	2053	75356	SH	DEF	6
SECURE COMPUTING CORP	COM	813705100	18	1250	SH	DEF	11
SEI INVESTMENTS CO	COM	784117103	199	6840	SH	DEF	11
SELECT COMFORT CORP	COM	81616X103	2804	105640	SH	DEF	3
SELECT MEDICAL CORP	COM	816196109	1511	52470	SH	DEF	3
SELECT MEDICAL CORP	COM	816196109	17	500	SH	DEF	11
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	131	6000	SH	DEF	2
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	318	14412	SH	DEF	11
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	138	4931	SH	DEF	11
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	216	7961	SH	DEF	11
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	48	2009	SH	DEF	11
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	39	1575	SH	DEF	11
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	42	1743	SH	DEF	11
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	484	24654	SH	DEF	11
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	29	1372	SH	DEF	11
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	27	889	SH	DEF	11
SELECTIVE INS GROUP INC	COM	816300107	16	550	SH	DEF	10
SELECTIVE INS GROUP INC	COM	816300107	9	300	SH	DEF	11

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

SELIGMAN QUALITY MUN FD INC	COM	816343107	2	135	SH	DEF	11
SELIGMAN SELECT MUN FD INC	COM	816344105	72	6700	SH	DEF	11
SEMCO ENERGY INC	COM	78412D109	33	7200	SH	DEF	6
SEMICONDUCTOR HLDERS TR	DEF RCPT	816636203	450	10800	SH	DEF	11
SEMOTUS SOLUTIONS INC	COM	81684P107	2	2600	SH	DEF	11
SEMPRA ENERGY	COM	816851109	60	2040	SH	DEF	6
SEMPRA ENERGY	INCOME EQTY UT	816851208	7081	190000	SH	DEF	13
SEMPRA ENERGY	COM	816851109	29	990	SH	DEF	10
SEMPRA ENERGY	COM	816851109	3280	111700	SH	DEF	3
SEMPRA ENERGY	COM	816851109	434	15619	SH	DEF	11
SENECA FOODS CORP NEW	CL B	817070105	8	400	SH	DEF	11
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	153	24805	SH	DEF	11
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1894	127194	SH	DEF	11
SENSIENT TECHNOLOGIES CORP	COM	81725T100	447	21300	SH	DEF	5
SENSIENT TECHNOLOGIES CORP	COM	81725T100	822	42810	SH	DEF	11
SENSIENT TECHNOLOGIES CORP	COM	81725T100	29	1400	SH	DEF	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	10065	479300	SH	DEF	6
SENSYTECH INC	COM	81726S101	10	600	SH	DEF	3
SEPRACOR INC	COM	817315104	16	600	SH	DEF	11
SEPRACOR INC	COM	817315104	11121	403800	SH	DEF	7
SEQUA CORPORATION	CL A	817320104	1	14	SH	DEF	11
SEROLOGICALS CORP	COM	817523103	12090	919390	SH	DEF	3
SERVICE CORP INTL	COM	817565104	566	116640	SH	DEF	11
SERVICE CORP INTL	COM	817565104	12115	2651045	SH	DEF	6
SERVICE CORP INTL	COM	817565104	1304	285400	SH	DEF	3
SERVICE CORP INTL	COM	817565104	34	7500	SH	DEF	2
SERVICEMASTER CO	COM	81760N109	556	54200	SH	DEF	8
SERVICEMASTER CO	COM	81760N109	3028	264005	SH	DEF	11
SERVICEMASTER CO	COM	81760N109	55	5378	SH	DEF	10
SERVICEMASTER CO	COM	81760N109	244	23751	SH	DEF	2
SEVERN BANCORP ANNAPOLIS MD	COM	81811M100	23	750	SH	DEF	11
SFBC INTL INC	COM	784121105	4826	169730	SH	DEF	3
SFBC INTL INC	COM	784121105	4	125	SH	DEF	11
SHARPER IMAGE CORP	COM	820013100	6759	291980	SH	DEF	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	230	16500	SH	DEF	11
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	781	63790	SH	DEF	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	2183	179200	SH	DEF	13
SHAW GROUP INC	COM	820280105	7207	685700	SH	DEF	6
SHAW GROUP INC	COM	820280105	309	22645	SH	DEF	11
SHELBOURNE PPTYS I INC	COM	821373107	0	12	SH	DEF	11
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	754	19757	SH	DEF	11
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	590	15612	SH	DEF	2
SHENANDOAH TELECOMMUNICATION	COM	82312B106	143	3380	SH	DEF	11
SHERWIN WILLIAMS CO	COM	824348106	513	15289	SH	DEF	11
SHERWIN WILLIAMS CO	COM	824348106	321	10900	SH	DEF	5
SHERWIN WILLIAMS CO	COM	824348106	10606	360630	SH	DEF	3
SHERWIN WILLIAMS CO	COM	824348106	858	29170	SH	DEF	6
SHERWIN WILLIAMS CO	COM	824348106	35	1200	SH	DEF	2
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	7793	344126	SH	DEF	6
SHOE CARNIVAL INC	COM	824889109	465	32500	SH	DEF	6
SHOE CARNIVAL INC	COM	824889109	9	500	SH	DEF	11
SHOPKO STORES INC	COM	824911101	157	10150	SH	DEF	11
SHOPKO STORES INC	COM	824911101	8662	577445	SH	DEF	6
SHOPKO STORES INC	COM	824911101	6197	413130	SH	DEF	3
SHORE BANCSHARES INC	COM	825107105	400	10557	SH	DEF	11
SHUFFLE MASTER INC	COM	825549108	1550	50920	SH	DEF	11
SHURGARD STORAGE CTRS INC	COM	82567D104	612	16916	SH	DEF	11
SI INTL INC	COM	78427V102	1729	105400	SH	DEF	3
SI INTL INC	COM	78427V102	10	585	SH	DEF	11
SICOR INC	COM	825846108	10	390	SH	DEF	11
SICOR INC	COM	825846108	41	2105	SH	DEF	4
SICOR INC	COM	825846108	13781	713665	SH	DEF	3

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

SIEBEL SYS INC	COM	826170102	91	7260	SH	DEF	11
SIEBEL SYS INC	COM	826170102	14	1400	SH	DEF	1
SIEBEL SYS INC	COM	826170102	2	250	SH	DEF	2
SIEMENS A G	SPONSORED ADR	826197501	2474	40649	SH	DEF	6
SIERRA HEALTH SVCS INC	COM	826322109	4	192	SH	DEF	11
SIERRA HEALTH SVCS INC	COM	826322109	25108	1221780	SH	DEF	3
SIERRA PAC RES NEW	COM	826428104	43	7209	SH	DEF	11
SIGA TECHNOLOGIES INC	COM	826917106	2	600	SH	DEF	11
SIGMA ALDRICH CORP	COM	826552101	1103	21022	SH	DEF	11
SIGMA ALDRICH CORP	COM	826552101	114	2200	SH	DEF	2
SIGMA ALDRICH CORP	COM	826552101	349	6700	SH	DEF	5
SIGMA ALDRICH CORP	COM	826552101	115	2212	SH	DEF	10
SILGAN HOLDINGS INC	COM	827048109	8815	275460	SH	DEF	3
SILGAN HOLDINGS INC	COM	827048109	18741	583784	SH	DEF	6
SILICON GRAPHICS INC	COM	827056102	0	254	SH	DEF	11
SILICON STORAGE TECHNOLOGY I	COM	827057100	164	14700	SH	DEF	11
SILICONIX INC	COM NEW	827079203	1500	29850	SH	DEF	3
SILICONIX INC	COM NEW	827079203	8	150	SH	DEF	11
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	980	247400	SH	DEF	3
SILVER STD RES INC	COM	82823L106	21	3000	SH	DEF	11
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	2312	100500	SH	DEF	6
SIMON PPTY GROUP INC NEW	COM	828806109	3470	76968	SH	DEF	11
SIMON PPTY GROUP INC NEW	COM	828806109	602	11000	SH	DEF	13
SIMON PPTY GROUP INC NEW	COM	828806109	1460	33493	SH	DEF	8
SIMON PPTY GROUP INC NEW	COM	828806109	87	2000	SH	DEF	2
SIMON PPTY GROUP INC NEW	PFD CV B 6.50%	828806406	35	300	SH	DEF	11
SIMON PPTY GROUP INC NEW	COM	828806109	22313	512010	SH	DEF	3
SIMON PPTY GROUP INC NEW	COM	828806109	142	3250	SH	DEF	10
SIMPSON MANUFACTURING CO INC	COM	829073105	74	1650	SH	DEF	11
SIMPSON MANUFACTURING CO INC	COM	829073105	22	550	SH	DEF	3
SINA CORP	ORD	G81477104	4	100	SH	DEF	11
SINCLAIR BROADCAST GROUP INC	PFD CV EXCH D	829226505	65	1445	SH	DEF	11
SINCLAIR BROADCAST GROUP INC	CL A	829226109	184	15820	SH	DEF	11
SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	9	400	SH	DEF	2
SIRIUS SATELLITE RADIO INC	COM	82966U103	416	228625	SH	DEF	6
SIRIUS SATELLITE RADIO INC	COM	82966U103	192	81860	SH	DEF	11
SIRNA THERAPEUTICS INC	COM	829669100	30	3864	SH	DEF	11
SITEL CORP	COM	82980K107	3	1650	SH	DEF	11
SIX FLAGS INC	COM	83001P109	6	1020	SH	DEF	11
SK TELECOM LTD	SPONSORED ADR	78440P108	4501	252303	SH	DEF	3
SKECHERS U S A INC	CL A	830566105	284	38300	SH	DEF	6
SKIBO FINL CORP	COM	830611109	127	7500	SH	DEF	11
SKY FINL GROUP INC	COM	83080P103	7	325	SH	DEF	10
SKY FINL GROUP INC	COM	83080P103	17961	797900	SH	DEF	3
SKY FINL GROUP INC	COM	83080P103	419	17200	SH	DEF	11
SKY FINL GROUP INC	COM	83080P103	309	13720	SH	DEF	6
SKYLINE CORP	COM	830830105	3	100	SH	DEF	11
SKYWEST INC	COM	830879102	8461	488528	SH	DEF	6
SKYWORKS SOLUTIONS INC	COM	83088M102	0	52	SH	DEF	6
SKYWORKS SOLUTIONS INC	COM	83088M102	1302	151712	SH	DEF	11
SL GREEN RLTY CORP	COM	78440X101	1125	31160	SH	DEF	3
SL GREEN RLTY CORP	COM	78440X101	11	300	SH	DEF	11
SLM CORP	COM	78442p106	47	1216	SH	DEF	4
SLM CORP	COM	78442P106	100	2562	SH	DEF	10
SLM CORP	COM	78442P106	302	7755	SH	DEF	2
SLM CORP	COM	78442P106	710	18122	SH	DEF	11
SM&A	COM	78465D105	6	500	SH	DEF	11
SMALLCAP FD INC	COM	831680103	17	1464	SH	DEF	11
SMEDVIG A S	SPON ADR REP A	83169H105	234	34288	SH	DEF	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	673	9949	SH	DEF	6
SMITH & WOLLENSKY RESTAURANT	COM	831758107	42	7600	SH	DEF	11
SMITH A O	COM	831865209	1	30	SH	DEF	11

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

SMITH A O	COM	831865209	31	1100	SH	DEF	2
SMITH INTL INC	COM	832110100	1881	52280	SH	DEF	10
SMITHFIELD FOODS INC	COM	832248108	3469	163159	SH	DEF	11
SMITHFIELD FOODS INC	COM	832248108	20	1030	SH	DEF	6
SMITHFIELD FOODS INC	COM	832248108	44	2300	SH	DEF	10
SMUCKER J M CO	COM NEW	832696405	1334	30484	SH	DEF	11
SMUCKER J M CO	COM NEW	832696405	17	394	SH	DEF	1
SMUCKER J M CO	COM NEW	832696405	1	32	SH	DEF	10
SMUCKER J M CO	COM NEW	832696405	1717	40717	SH	DEF	2
SMURFIT-STONE CONTAINER CORP	COM	832727101	27	1830	SH	DEF	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	59	3785	SH	DEF	11
SMURFIT-STONE CONTAINER CORP	COM	832727101	665	44500	SH	DEF	5
SNAP ON INC	COM	833034101	26	950	SH	DEF	10
SNAP ON INC	COM	833034101	686	23380	SH	DEF	11
SNAP ON INC	COM	833034101	6	200	SH	DEF	2
SNAP ON INC	COM	833034101	14	520	SH	DEF	6
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	80	2000	SH	DEF	2
SOHU COM INC	COM	83408W103	11300	362420	SH	DEF	3
SOLA INTL INC	COM	834092108	7152	447000	SH	DEF	6
SOLECTRON CORP	COM	834182107	544	93028	SH	DEF	5
SOLECTRON CORP	COM	834182107	1	200	SH	DEF	6
SOLECTRON CORP	COM	834182107	3	500	SH	DEF	2
SOLECTRON CORP	COM	834182107	80	14465	SH	DEF	11
SOLECTRON CORP	COM	834182107	385	65800	SH	DEF	4
SOLUTIA INC	COM	834376105	0	50	SH	DEF	10
SOLUTIA INC	COM	834376105	4	1622	SH	DEF	11
SOMERA COMMUNICATION	COM	834458101	32	17558	SH	DEF	6
SONIC AUTOMOTIVE INC	CL A	83545G102	11	500	SH	DEF	11
SONIC CORP	COM	835451105	6	200	SH	DEF	11
SONIC FDRY INC	COM	83545R108	0	200	SH	DEF	11
SONIC INNOVATIONS INC	COM	83545M109	7	1000	SH	DEF	11
SONIC SOLUTIONS	COM	835460106	13	750	SH	DEF	11
SONICWALL INC	COM	835470105	13	1600	SH	DEF	11
SONOCO PRODS CO	COM	835495102	1240	58283	SH	DEF	11
SONOCO PRODS CO	COM	835495102	4599	209540	SH	DEF	3
SONOCO PRODS CO	COM	835495102	11	500	SH	DEF	10
SONOSITE INC	COM	83568G104	0	10	SH	DEF	11
SONUS NETWORKS INC	COM	835916107	2	300	SH	DEF	11
SONY CORP	ADR NEW	835699307	943	27100	SH	DEF	2
SONY CORP	ADR NEW	835699307	40	1150	SH	DEF	10
SONY CORP	ADR NEW	835699307	45240	1300000	SH	DEF	12
SORRENTO NETWORKS CORP	COM NEW	83586Q209	0	40	SH	DEF	11
SOTHEBYS HLDGS INC	CL A	835898107	23	2175	SH	DEF	11
SOUNDVIEW TECHNOLOGY GROUP N	COM NEW	83611Q406	29	2500	SH	DEF	11
SOURCE INTERLINK COS INC	COM NEW	836151209	1	100	SH	DEF	11
SOURCECORP	COM	836167106	4425	190141	SH	DEF	6
SOURCECORP	COM	836167106	1201	51600	SH	DEF	3
SOUTH FINL GROUP INC	COM	837841105	17296	691010	SH	DEF	3
SOUTH FINL GROUP INC	COM	837841105	54	2056	SH	DEF	11
SOUTH JERSEY INDS INC	COM	838518108	787	20800	SH	DEF	6
SOUTH JERSEY INDS INC	COM	838518108	11	300	SH	DEF	11
SOUTHERN AFRICA FD INC	COM	842157109	22	1400	SH	DEF	11
SOUTHERN CMNTY FINL CORP	COM	842632101	215	21196	SH	DEF	11
SOUTHERN CO	COM	842587107	4029	135210	SH	DEF	11
SOUTHERN CO	COM	842587107	2972	101250	SH	DEF	3
SOUTHERN CO	COM	842587107	3682	93000	SH	DEF	13
SOUTHERN CO	COM	842587107	9	300	SH	DEF	6
SOUTHERN CO	COM	842587107	1096	37348	SH	DEF	8
SOUTHERN CO	COM	842587107	233	7940	SH	DEF	10
SOUTHERN CO	COM	842587107	128	4362	SH	DEF	2
SOUTHERN FINL BANCORP INC	COM	842870107	204	5463	SH	DEF	11
SOUTHERN FINL BANCORP INC	COM	842870107	486	12350	SH	DEF	1

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

SOUTHERN PAC PETE NL	SPONS ADR NEW	843581406	0	68	SH	DEF	2
SOUTHERN UN CO NEW	COM	844030106	141	8266	SH	DEF	4
SOUTHERN UN CO NEW	COM	844030106	41	2335	SH	DEF	11
SOUTHTRUST CORP	COM	844730101	5	177	SH	DEF	6
SOUTHTRUST CORP	COM	844730101	35	1200	SH	DEF	2
SOUTHTRUST CORP	COM	844730101	94	3200	SH	DEF	10
SOUTHTRUST CORP	COM	844730101	2378	74654	SH	DEF	11
SOUTHTRUST CORP	COM	844730101	408	13900	SH	DEF	5
SOUTHWEST AIRLS CO	COM	844741108	1653	85212	SH	DEF	11
SOUTHWEST AIRLS CO	COM	844741108	73	4140	SH	DEF	2
SOUTHWEST AIRLS CO	COM	844741108	34	1909	SH	DEF	10
SOUTHWEST BANCORP INC OKLA	COM	844767103	1775	105900	SH	DEF	6
SOUTHWEST BANCORPORATION TEX	COM	84476R109	15	415	SH	DEF	10
SOUTHWEST BANCORPORATION TEX	COM	84476R109	2177	59625	SH	DEF	1
SOUTHWEST BANCORPORATION TEX	COM	84476R109	155	4310	SH	DEF	11
SOUTHWEST GAS CORP	COM	844895102	196	8692	SH	DEF	11
SOUTHWEST WTR CO	COM	845331107	62	4263	SH	DEF	11
SOUTHWESTERN ENERGY CO	COM	845467109	15599	861810	SH	DEF	3
SOVEREIGN BANCORP INC	COM	845905108	26	1387	SH	DEF	4
SOVEREIGN BANCORP INC	COM	845905108	20174	1087550	SH	DEF	3
SOVEREIGN BANCORP INC	COM	845905108	56	3000	SH	DEF	10
SOVEREIGN BANCORP INC	COM	845905108	2223	106801	SH	DEF	11
SOVEREIGN BANCORP INC	COM	845905108	66780	3600000	SH	DEF	9
SOVEREIGN BANCORP INC	COM	845905108	4758	256475	SH	DEF	1
SOVEREIGN BANCORP INC	COM	845905108	4385	236400	SH	DEF	7
SOVEREIGN BANCORP INC	COM	845905108	8871	478240	SH	DEF	6
SOVRAN SELF STORAGE INC	COM	84610H108	45	1340	SH	DEF	11
SPARTAN MTRS INC	COM	846819100	829	90600	SH	DEF	6
SPARTECH CORP	COM NEW	847220209	5	200	SH	DEF	11
SPDR TR	UNIT SER 1	78462F103	1766	13088	SH	DEF	13
SPDR TR	UNIT SER 1	78462F103	2513	23863	SH	DEF	11
SPDR TR	UNIT SER 1	78462F103	545	5457	SH	DEF	2
SPDR TR	UNIT SER 1	78462F103	225	2250	SH	DEF	5
SPDR TR	UNIT SER 1	78462F103	230	2300	SH	DEF	1
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	26	3669	SH	DEF	11
SPECTRUM SIGNAL PROCESSING I	COM	84763F107	27	25500	SH	DEF	11
SPEEDWAY MOTORSPORTS INC	COM	847788106	91	3100	SH	DEF	3
SPEEDWAY MOTORSPORTS INC	COM	847788106	13	435	SH	DEF	11
SPHERION CORP	COM	848420105	516	59273	SH	DEF	11
SPHERIX INC	COM	84842R106	70	10330	SH	DEF	11
SPINNAKER EXPL CO	COM	84855W109	19183	797065	SH	DEF	6
SPINNAKER EXPL CO	COM	84855W109	32	1266	SH	DEF	11
SPORTSMANS GUIDE INC	COM NEW	848907200	5	302	SH	DEF	11
SPRINT CORP	COM FON GROUP	852061100	68	4500	SH	DEF	10
SPRINT CORP	PCS COM SER 1	852061506	262	45700	SH	DEF	5
SPRINT CORP	COM FON GROUP	852061100	4902	324648	SH	DEF	6
SPRINT CORP	COM FON GROUP	852061100	704	46650	SH	DEF	5
SPRINT CORP	COM FON GROUP	852061100	1921	120047	SH	DEF	11
SPRINT CORP	PCS COM SER 1	852061506	32	5522	SH	DEF	2
SPRINT CORP	COM FON GROUP	852061100	643	42563	SH	DEF	2
SPRINT CORP	PCS COM SER 1	852061506	289	66456	SH	DEF	11
SPS TECHNOLOGIES INC	COM	784626103	2834	62970	SH	DEF	6
SPS TECHNOLOGIES INC	COM	784626103	33	660	SH	DEF	11
SPSS INC	COM	78462K102	15	800	SH	DEF	11
SPSS INC	COM	78462K102	1456	86300	SH	DEF	3
SPX CORP	COM	784635104	120	2503	SH	DEF	11
SPX CORP	COM	784635104	159	3522	SH	DEF	8
SPX CORP	COM	784635104	54	1200	SH	DEF	3
SPX CORP	COM	784635104	471	10410	SH	DEF	6
SPX CORP	COM	784635104	16	349	SH	DEF	2
SRA INTL INC	CL A	78464R105	5	113	SH	DEF	11
SS&C TECHNOLOGIES INC	COM	85227Q100	5145	257370	SH	DEF	3

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

ST FRANCIS CAP CORP	COM	789374105	3147	106900	SH	DEF	6
ST FRANCIS CAP CORP	COM	789374105	1342	45600	SH	DEF	3
ST JOE CO	COM	790148100	1502	45450	SH	DEF	11
ST JOE CO	COM	790148100	38	1175	SH	DEF	10
ST JUDE MED INC	COM	790849103	492	8460	SH	DEF	11
ST JUDE MED INC	COM	790849103	650	12080	SH	DEF	2
ST JUDE MED INC	COM	790849103	436	6000	SH	DEF	13
ST MARY LD & EXPL CO	COM	792228108	289	11400	SH	DEF	2
ST MARY LD & EXPL CO	COM	792228108	13	500	SH	DEF	11
ST MARY LD & EXPL CO	COM	792228108	2671	105500	SH	DEF	3
ST PAUL COS INC	COM	792860108	435	11404	SH	DEF	11
ST PAUL COS INC	COM	792860108	4	112	SH	DEF	10
ST PAUL COS INC	EQUITY UNIT	792860306	32	450	SH	DEF	11
ST PAUL COS INC	COM	792860108	738	19930	SH	DEF	6
ST PAUL COS INC	COM	792860108	7	200	SH	DEF	4
STAGE STORES INC	COM NEW	85254C305	9221	363048	SH	DEF	6
STAGE STORES INC	COM NEW	85254C305	70	2740	SH	DEF	3
STAKE TECHNOLOGY LTD	COM	852559103	24	2500	SH	DEF	11
STANCORP FINL GROUP INC	COM	852891100	11001	191480	SH	DEF	3
STANCORP FINL GROUP INC	COM	852891100	5125	89200	SH	DEF	6
STANCORP FINL GROUP INC	COM	852891100	7044	122617	SH	DEF	1
STANDARD COML CORP	COM	853258101	2646	143800	SH	DEF	6
STANDARD MANAGEMENT CORP	COM	853612109	2	420	SH	DEF	2
STANDARD MICROSYSTEMS CORP	COM	853626109	25	920	SH	DEF	4
STANDARD MICROSYSTEMS CORP	COM	853626109	1303	48300	SH	DEF	3
STANDARD MTR PRODS INC	COM	853666105	15	1500	SH	DEF	2
STANDARD MTR PRODS INC	COM	853666105	8	750	SH	DEF	11
STANDARD PAC CORP NEW	COM	85375C101	10	200	SH	DEF	11
STANDARD PAC CORP NEW	COM	85375C101	16994	448395	SH	DEF	6
STANDEX INTL CORP	COM	854231107	157	6175	SH	DEF	11
STANDEX INTL CORP	COM	854231107	3371	138685	SH	DEF	6
STANLEY FURNITURE INC	COM NEW	854305208	2296	74100	SH	DEF	6
STANLEY WKS	COM	854616109	879	26361	SH	DEF	11
STANLEY WKS	COM	854616109	1872	63400	SH	DEF	8
STANLEY WKS	COM	854616109	2748	93100	SH	DEF	6
STAPLES INC	COM	855030102	165	6950	SH	DEF	2
STAPLES INC	COM	855030102	30576	1282570	SH	DEF	3
STAPLES INC	COM	855030102	8	336	SH	DEF	10
STAPLES INC	COM	855030102	457	17050	SH	DEF	11
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C105	169	7260	SH	DEF	11
STAR SCIENTIFIC INC	COM	85517P101	13	7000	SH	DEF	11
STARBUCKS CORP	COM	855244109	52	1800	SH	DEF	2
STARBUCKS CORP	COM	855244109	46	1600	SH	DEF	4
STARBUCKS CORP	COM	855244109	20	700	SH	DEF	10
STARBUCKS CORP	COM	855244109	666	21078	SH	DEF	11
STARBUCKS CORP	COM	855269106	819	24250	SH	DEF	3
STARTEK INC	COM	85569C107	1524	47610	SH	DEF	3
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	5	100	SH	DEF	13
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	67	1930	SH	DEF	6
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	-487	-14424	SH	DEF	11
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	72	2068	SH	DEF	2
STATE AUTO FINL CORP	COM	855707105	13	500	SH	DEF	11
STATE FINL SVCS CORP	CL A	856855101	13	500	SH	DEF	11
STATE STR CORP	COM	857477103	3834	73229	SH	DEF	11
STATE STR CORP	COM	857477103	32	704	SH	DEF	4
STATE STR CORP	COM	857477103	32176	715028	SH	DEF	1
STATE STR CORP	COM	857477103	102	2260	SH	DEF	2
STATE STR CORP	COM	857477103	375	8337	SH	DEF	10
STATE STR CORP	COM	857477103	1490	33100	SH	DEF	3
STATE STR CORP	COM	857477103	398	8850	SH	DEF	5
STATEN IS BANCORP INC	COM	857550107	32	1600	SH	DEF	11
STATEN IS BANCORP INC	COM	857550107	10592	544600	SH	DEF	3

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

STATION CASINOS INC	COM	857689103	12	400	SH	DEF	11
STATION CASINOS INC	COM	857689103	1285	42000	SH	DEF	3
STEAK N SHAKE CO	COM	857873103	9	503	SH	DEF	11
STEEL DYNAMICS INC	COM	858119100	14208	934115	SH	DEF	6
STEEL DYNAMICS INC	COM	858119100	61	4000	SH	DEF	3
STEEL TECHNOLOGIES INC	COM	858147101	1471	118000	SH	DEF	6
STEELCASE INC	CL A	858155203	6	500	SH	DEF	6
STEELCASE INC	CL A	858155203	15	1300	SH	DEF	11
STEIN MART INC	COM	858375108	1	200	SH	DEF	11
STEINER LEISURE LTD	ORD	P8744Y102	51	3700	SH	DEF	11
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	1897	106900	SH	DEF	6
STELMAR SHIPPING LTD	COM	V8726M103	187	10700	SH	DEF	3
STEMCELLS INC	COM	85857R105	5	3000	SH	DEF	11
STEPAN CO	COM	858586100	2248	98700	SH	DEF	6
STERIS CORP	COM	859152100	60	2622	SH	DEF	2
STERIS CORP	COM	859152100	22092	959705	SH	DEF	3
STERIS CORP	COM	859152100	3	150	SH	DEF	11
STERLING BANCSHARES INC	COM	858907108	752	63030	SH	DEF	3
STERLING BANCSHARES INC	COM	858907108	97	8400	SH	DEF	11
STERLING FINL CORP	COM	859317109	335	13200	SH	DEF	3
STERLING FINL CORP	COM	859317109	216	7607	SH	DEF	11
STERLING FINL CORP WASH	COM	859319105	4	138	SH	DEF	11
STERLING FINL CORP WASH	COM	859319105	3815	135538	SH	DEF	6
STEWART & STEVENSON SVCS INC	COM	860342104	1173	70175	SH	DEF	11
STEWART & STEVENSON SVCS INC	COM	860342104	11	700	SH	DEF	3
STEWART ENTERPRISES INC	CL A	860370105	42	10335	SH	DEF	11
STEWART ENTERPRISES INC	CL A	860370105	7693	2024500	SH	DEF	6
STEWART INFORMATION SVCS COR	COM	860372101	9014	319200	SH	DEF	6
STEWART INFORMATION SVCS COR	COM	860372101	3446	122030	SH	DEF	3
STILLWATER MNG CO	COM	86074Q102	34	4800	SH	DEF	11
STILLWATER MNG CO	COM	86074Q102	7	872	SH	DEF	13
STMICROELECTRONICS N V	NY REGISTRY	861012102	55	2082	SH	DEF	11
STONE ENERGY CORP	COM	861642106	12775	362100	SH	DEF	6
STONE ENERGY CORP	COM	861642106	19769	560340	SH	DEF	3
STONE ENERGY CORP	COM	861642106	890	24635	SH	DEF	11
STONE ENERGY CORP	COM	861642106	1315	37276	SH	DEF	2
STONERIDGE INC	COM	86183P102	1483	100800	SH	DEF	6
STONERIDGE INC	COM	86183P102	156	10600	SH	DEF	3
STORA ENSO CORP	SPON ADR REP R	86210M106	9731	795000	SH	DEF	5
STORA ENSO CORP	SPON ADR REP R	86210M106	12341	1008484	SH	DEF	6
STORAGE COMPUTER CORP	COM	86211A101	14	29700	SH	DEF	11
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	198	8213	SH	DEF	11
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	28404	1176650	SH	DEF	3
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	287	11900	SH	DEF	6
STRATEGIC DISTR INC	COM NEW	862701307	0	3	SH	DEF	11
STRATOS LIGHTWAVE INC	COM NEW	863100202	1	83	SH	DEF	11
STRATTEC SEC CORP	COM	863111100	9	168	SH	DEF	11
STRATTEC SEC CORP	COM	863111100	24	500	SH	DEF	2
STRATTEC SEC CORP	COM	863111100	1629	34300	SH	DEF	6
STRATUS PPTYS INC	COM NEW	863167201	4	377	SH	DEF	11
STRAYER ED INC	COM	863236105	646	6598	SH	DEF	11
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	559	3660	SH	DEF	11
STRIDE RITE CORP	COM	863314100	250	20750	SH	DEF	11
STRYKER CORP	COM	863667101	45	600	SH	DEF	4
STRYKER CORP	COM	863667101	1648	20317	SH	DEF	11
STRYKER CORP	COM	863667101	3409	45267	SH	DEF	10
STRYKER CORP	COM	863667101	19834	263369	SH	DEF	1
STRYKER CORP	COM	863667101	105	1400	SH	DEF	2
STUDENT LN CORP	COM	863902102	326	2515	SH	DEF	11
STURGIS BANCORP INC	COM	864087101	13	1100	SH	DEF	11
STURM RUGER & CO INC	COM	864159108	24	2121	SH	DEF	11
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	506	17159	SH	DEF	11

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

SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEF	13
SUFFOLK BANCORP	COM	864739107	0	4	SH	DEF	11
SUMMA INDS	COM	86562T105	378	52000	SH	DEF	6
SUMMIT AMER TELEVISION INC	COM	86600T109	2	500	SH	DEF	11
SUMMIT PPTYS INC	COM	866239106	73	3200	SH	DEF	10
SUMMIT PPTYS INC	COM	866239106	203	9096	SH	DEF	11
SUMMIT PPTYS INC	COM	866239106	1678	73850	SH	DEF	8
SUN BANCORP INC	COM	866634108	7	368	SH	DEF	11
SUN BANCORP INC	COM	86663B102	2800	127250	SH	DEF	1
SUN COMMUNITIES INC	COM	866674104	26	650	SH	DEF	10
SUN COMMUNITIES INC	COM	866674104	26	650	SH	DEF	2
SUN HYDRAULICS CORP	COM	866942105	1	200	SH	DEF	11
SUN LIFE FINL INC	COM	866796105	15	606	SH	DEF	11
SUN LIFE FINL INC	COM	866796105	1718	79350	SH	DEF	3
SUN LIFE FINL INC	COM	866796105	18577	875474	SH	DEF	13
SUN MICROSYSTEMS INC	COM	866810104	177	53361	SH	DEF	8
SUN MICROSYSTEMS INC	COM	866810104	8288	2503844	SH	DEF	4
SUN MICROSYSTEMS INC	COM	866810104	2	400	SH	DEF	13
SUN MICROSYSTEMS INC	COM	866810104	3894	1176531	SH	DEF	5
SUN MICROSYSTEMS INC	COM	866810104	800	241650	SH	DEF	2
SUN MICROSYSTEMS INC	COM	866810104	1	400	SH	DEF	6
SUN MICROSYSTEMS INC	COM	866810104	33	10000	SH	DEF	
SUN MICROSYSTEMS INC	COM	866810104	2090	527882	SH	DEF	11
SUN MICROSYSTEMS INC	COM	866810104	73	21962	SH	DEF	10
SUNCOR ENERGY INC	COM	867229106	111	5294	SH	DEF	11
SUNCOR ENERGY INC	COM	867229106	35375	1934250	SH	DEF	13
SUNGARD DATA SYS INC	COM	867363103	15	575	SH	DEF	10
SUNGARD DATA SYS INC	COM	867363103	1566	55830	SH	DEF	11
SUNGARD DATA SYS INC	COM	867363103	3247	123401	SH	DEF	2
SUNOCO INC	COM	86764P109	9	228	SH	DEF	2
SUNOCO INC	COM	86764P109	29	710	SH	DEF	6
SUNOCO INC	COM	86764P109	20	500	SH	DEF	10
SUNOCO INC	COM	86764P109	137	3400	SH	DEF	3
SUNOCO INC	COM	86764P109	170	3880	SH	DEF	11
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	111	3284	SH	DEF	11
SUNRISE SENIOR LIVING INC	COM	86768K106	1891	72100	SH	DEF	3
SUNRISE SENIOR LIVING INC	COM	86768K106	6199	214485	SH	DEF	11
SUNRISE SENIOR LIVING INC	COM	86768K106	11276	429900	SH	DEF	6
SUNRISE SENIOR LIVING INC	COM	86768K106	1443	55000	SH	DEF	
SUNRISE SENIOR LIVING INC	COM	86768K106	307	11700	SH	DEF	8
SUNTRUST BKS INC	COM	867914103	1642	27200	SH	DEF	3
SUNTRUST BKS INC	COM	867914103	426	6867	SH	DEF	6
SUNTRUST BKS INC	COM	867914103	477	7900	SH	DEF	2
SUNTRUST BKS INC	COM	867914103	5258	87102	SH	DEF	1
SUNTRUST BKS INC	COM	867914103	50	822	SH	DEF	10
SUNTRUST BKS INC	COM	867914103	10858	161890	SH	DEF	11
SUNTRUST BKS INC	COM	867914103	317	5250	SH	DEF	5
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	1	100	SH	DEF	11
SUPERGEN INC	COM	868059106	31	3000	SH	DEF	11
SUPERIOR ENERGY SVCS INC	COM	868157108	2257	230280	SH	DEF	3
SUPERIOR ENERGY SVCS INC	COM	868157108	20	2250	SH	DEF	11
SUPERIOR INDS INTL INC	COM	868168105	112	2635	SH	DEF	11
SUPERIOR UNIFORM GP INC	COM	868358102	199	12500	SH	DEF	11
SUPERVALU INC	COM	868536103	285	11930	SH	DEF	5
SUPERVALU INC	COM	868536103	29382	1231440	SH	DEF	3
SUPERVALU INC	COM	868536103	40162	1682621	SH	DEF	6
SUPERVALU INC	COM	868536103	4	150	SH	DEF	10
SUPERVALU INC	COM	868536103	2894	114765	SH	DEF	11
SUPPORTSOFT INC	COM	868587106	3050	272530	SH	DEF	3
SUPREME INDS INC	CL A	868607102	8	1470	SH	DEF	11
SUREBEAM CORP	CL A	86866R102	1	4090	SH	DEF	11
SUREBEAM CORP	CL A	86866R102	0	349	SH	DEF	2

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

SURMODICS INC	COM	868873100	11	500	SH	DEF	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	25	975	SH	DEF	10
SUSQUEHANNA BANCSHARES INC P	COM	869099101	339	13549	SH	DEF	11
SWIFT ENERGY CO	COM	870738101	8843	625530	SH	DEF	6
SWIFT ENERGY CO	COM	870738101	93	6700	SH	DEF	11
SWIFT TRANSN CO	COM	870756103	11057	487300	SH	DEF	3
SWIFT TRANSN CO	COM	870756103	7033	309980	SH	DEF	6
SWIFT TRANSN CO	COM	870756103	6	250	SH	DEF	11
SWISS HELVETIA FD INC	COM	870875101	64	5434	SH	DEF	11
SWISSCOM AG	SPONSORED ADR	871013108	21	730	SH	DEF	2
SWS GROUP INC	COM	78503N107	10	440	SH	DEF	11
SYBASE INC	COM	871130100	49350	2901210	SH	DEF	3
SYBASE INC	COM	871130100	13	750	SH	DEF	10
SYBASE INC	COM	871130100	2235	124877	SH	DEF	11
SYBASE INC	COM	871130100	88100	5179300	SH	DEF	9
SYBASE INC	COM	871130100	5821	342200	SH	DEF	7
SYBRON DENTAL SPECIALTIES IN	COM	871142105	796	34605	SH	DEF	11
SYBRON DENTAL SPECIALTIES IN	COM	871142105	30	1215	SH	DEF	10
SYBRON DENTAL SPECIALTIES IN	COM	871142105	17685	705430	SH	DEF	3
SYCAMORE NETWORKS INC	COM	871206108	6	1125	SH	DEF	11
SYKES ENTERPRISES INC	COM	871237103	377	56900	SH	DEF	3
SYLVAN INC	COM	871371100	192	19046	SH	DEF	11
SYLVAN INC	COM	871371100	421	42100	SH	DEF	6
SYLVAN LEARNING SYS INC	COM	871399101	25	900	SH	DEF	10
SYLVAN LEARNING SYS INC	COM	871399101	213	7535	SH	DEF	11
SYMANTEC CORP	COM	871503108	3036	45552	SH	DEF	11
SYMANTEC CORP	COM	871503108	70	1109	SH	DEF	10
SYMANTEC CORP	COM	871503108	32	502	SH	DEF	1
SYMANTEC CORP	COM	871503108	2722	43200	SH	DEF	7
SYMANTEC CORP	COM	871503108	44114	700000	SH	DEF	9
SYMANTEC CORP	COM	871503108	19	300	SH	DEF	2
SYMBOL TECHNOLOGIES INC	COM	871508107	26	2160	SH	DEF	6
SYMBOL TECHNOLOGIES INC	COM	871508107	128	10700	SH	DEF	1
SYMBOL TECHNOLOGIES INC	COM	871508107	707	56632	SH	DEF	11
SYMBOL TECHNOLOGIES INC	COM	871508107	15	1282	SH	DEF	2
SYMYX TECHNOLOGIES	COM	87155S108	97	4600	SH	DEF	11
SYNAGRO TECHNOLOGIES INC	COM NEW	871562203	0	26	SH	DEF	11
SYNGENTA AG	SPONSORED ADR	87160A100	2	178	SH	DEF	6
SYNOPSIS INC	COM	871607107	10644	344358	SH	DEF	6
SYNOPSIS INC	COM	871607107	1486	48090	SH	DEF	3
SYNOPSIS INC	COM	871607107	91	2870	SH	DEF	11
SYNOVUS FINL CORP	COM	87161C105	30	1192	SH	DEF	2
SYNOVUS FINL CORP	COM	87161C105	1852	67090	SH	DEF	11
SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEF	6
SYNPLICITY INC	COM	87160Y108	7	1000	SH	DEF	11
SYPRIS SOLUTIONS INC	COM	871655106	581	41500	SH	DEF	11
SYPRIS SOLUTIONS INC	COM	871655106	297	21633	SH	DEF	6
SYSCO CORP	COM	871829107	313	9574	SH	DEF	10
SYSCO CORP	COM	871829107	2122	63043	SH	DEF	11
SYSCO CORP	COM	871829107	21571	659451	SH	DEF	2
SYSCO CORP	COM	871829107	6127	187325	SH	DEF	1
SYSCO CORP	COM	871829107	38	1155	SH	DEF	4
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	450	43100	SH	DEF	3
SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	15	1437	SH	DEF	2
T-NETIX INC	COM	872597109	15	4000	SH	DEF	11
TAIWAN FD INC	COM	874036106	66	5500	SH	DEF	11
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	2452	227000	SH	DEF	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	15515	1426745	SH	DEF	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	113	10433	SH	DEF	2
TAKE-TWO INTERACTIVE SOFTWAR	COM	874054109	13	385	SH	DEF	10
TAKE-TWO INTERACTIVE SOFTWAR	COM	874054109	34035	996350	SH	DEF	3
TAKE-TWO INTERACTIVE SOFTWAR	COM	874054109	45	1150	SH	DEF	11

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

TALBOTS INC	COM	874161102	68	2070	SH	DEF	11
TALISMAN ENERGY INC	COM	87425E103	42	853	SH	DEF	11
TALISMAN ENERGY INC	COM	87425E103	2644	55700	SH	DEF	13
TALK AMERICA HLDGS INC	COM NEW	87426R202	5127	447391	SH	DEF	3
TALK AMERICA HLDGS INC	COM NEW	87426R202	100	8027	SH	DEF	11
TALX CORP	COM	874918105	9	400	SH	DEF	11
TANDY BRANDS ACCESSORIES INC	COM	875378101	912	63800	SH	DEF	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	180	4900	SH	DEF	1
TANGER FACTORY OUTLET CTRS I	COM	875465106	2386	64930	SH	DEF	3
TANGER FACTORY OUTLET CTRS I	COM	875465106	538	13325	SH	DEF	11
TANOX INC	COM	87588Q109	26	1300	SH	DEF	2
TANOX INC	COM	87588Q109	240	12000	SH	DEF	3
TARANTELLA INC	COM NEW	876090309	0	80	SH	DEF	11
TARGET CORP	COM	87612E106	2706	53250	SH	DEF	13
TARGET CORP	COM	87612e106	863	22930	SH	DEF	8
TARGET CORP	COM	87612E106	8987	238820	SH	DEF	1
TARGET CORP	COM	87612E106	4465	112365	SH	DEF	11
TARGET CORP	COM	87612E106	3727	99039	SH	DEF	3
TARGET CORP	COM	87612E106	27329	726265	SH	DEF	2
TARGET CORP	COM	87612E106	906	24065	SH	DEF	10
TARGET CORP	COM	87612e106	32	838	SH	DEF	4
TARGET CORP	COM	87612E106	7363	195657	SH	DEF	6
TARGET CORP	COM	87612E106	405	10750	SH	DEF	5
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	185	2884	SH	DEF	11
TASTY BAKING CO	COM	876553306	285	36777	SH	DEF	11
TAUBMAN CTRS INC	COM	876664103	50	2500	SH	DEF	11
TAUBMAN CTRS INC	COM	876664103	78	4000	SH	DEF	2
TBC CORP	COM	872180104	263	9687	SH	DEF	11
TBC CORP	COM	872180104	4383	174969	SH	DEF	6
TC PIPELINES LP	UT COM LTD PRT	87233Q108	497	15765	SH	DEF	11
TCF FINL CORP	COM	872275102	219	4190	SH	DEF	11
TCF FINL CORP	COM	872275102	4825	100625	SH	DEF	1
TCW CONV SECS FD INC	COM	872340104	137	29508	SH	DEF	11
TCW/DW TERM TR 2003	SH BEN INT	87234U108	35	3277	SH	DEF	11
TDK CORP	AMERN DEP SH	872351408	4686	76941	SH	DEF	6
TEAMSTAFF INC	COM NEW	87815U204	1	285	SH	DEF	11
TECH DATA CORP	COM	878237106	13130	425600	SH	DEF	6
TECH DATA CORP	COM	878237106	1760	53453	SH	DEF	11
TECHNE CORP	COM	878377100	40	1155	SH	DEF	11
TECHNE CORP	COM	878377100	1759	55340	SH	DEF	3
TECHNIP COFLEXIP	SPONSORED ADR	878546209	9698	389967	SH	DEF	6
TECHNITROL INC	COM	878555101	7268	394771	SH	DEF	4
TECHNITROL INC	COM	878555101	4795	260435	SH	DEF	5
TECHNITROL INC	COM	878555101	97	4447	SH	DEF	11
TECO ENERGY INC	COM	872375100	6066	438940	SH	DEF	6
TECO ENERGY INC	COM	872375100	12	900	SH	DEF	10
TECO ENERGY INC	COM	872375100	1538	117144	SH	DEF	11
TECUMSEH PRODS CO	CL A	878895200	71	1900	SH	DEF	3
TECUMSEH PRODS CO	CL A	878895200	8952	239940	SH	DEF	6
TECUMSEH PRODS CO	CL A	878895200	121	2955	SH	DEF	11
TECUMSEH PRODS CO	CL A	878895200	8	225	SH	DEF	10
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	233	4850	SH	DEF	11
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	70	1650	SH	DEF	3
TEJON RANCH CO DEL	COM	879080109	22	562	SH	DEF	11
TEKELEC	COM	879101103	25	1578	SH	DEF	11
TEKTRONIX INC	COM	879131100	132	5127	SH	DEF	11
TEKTRONIX INC	COM	879131100	3	110	SH	DEF	6
TEKTRONIX INC	COM	879131100	1666	67332	SH	DEF	2
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	3935	282300	SH	DEF	3
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	15	610	SH	DEF	2
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	15	600	SH	DEF	10
TELEDYNE TECHNOLOGIES INC	COM	879360105	13480	926480	SH	DEF	3

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

TELEDYNE TECHNOLOGIES INC	COM		879360105	31	1856	SH	DEF	11
TELEFLEX INC	COM		879369106	6531	149810	SH	DEF	6
TELEFLEX INC	COM		879369106	43	1000	SH	DEF	2
TELEFLEX INC	COM		879369106	11	244	SH	DEF	10
TELEFLEX INC	COM		879369106	6914	150266	SH	DEF	11
TELEFONICA S A	SPONSORED ADR		879382208	621	17506	SH	DEF	2
TELEFONICA S A	SPONSORED ADR		879382208	22	624	SH	DEF	3
TELEFONICA S A	SPONSORED ADR		879382208	9601	266826	SH	DEF	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L		879403780	115	3774	SH	DEF	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L		879403780	10656	347327	SH	DEF	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L		879403780	49	1620	SH	DEF	3
TELEFONOS DE MEXICO S A	SPON ADR ORD L		879403780	4	100	SH	DEF	13
TELEPHONE & DATA SYS INC	COM		879433100	1580	25240	SH	DEF	11
TELEPHONE & DATA SYS INC	COM		879433100	286	5065	SH	DEF	2
TELEPHONE & DATA SYS INC	COM		879433100	6032	106690	SH	DEF	6
TELIK INC	COM		87959M109	1395	68650	SH	DEF	11
TELIK INC	COM		87959M109	761	37930	SH	DEF	3
TELLABS INC	COM		879664100	3	500	SH	DEF	3
TELLABS INC	COM		879664100	2	200	SH	DEF	13
TELLABS INC	COM		879664100	280	41147	SH	DEF	8
TELLABS INC	COM		879664100	395	52466	SH	DEF	11
TELLABS INC	COM		879664100	321	47150	SH	DEF	5
TELLABS INC	COM		879664100	323	47360	SH	DEF	6
TELLABS INC	COM		879664100	7	1000	SH	DEF	2
TELLIUM INC	COM		87967E107	3	2000	SH	DEF	11
TELUS CORP	NON-VTG SHS		87971M202	29	1830	SH	DEF	13
TEMPLE INLAND INC	COM		879868107	1226	25250	SH	DEF	6
TEMPLE INLAND INC	COM		879868107	117	2400	SH	DEF	2
TEMPLE INLAND INC	COM		879868107	850	17500	SH	DEF	3
TEMPLE INLAND INC	COM		879868107	19	400	SH	DEF	10
TEMPLE INLAND INC	COM		879868107	186	3448	SH	DEF	11
TEMPLETON DRAGON FD INC	COM		88018T101	78	5000	SH	DEF	11
TEMPLETON EMERG MKTS INCOME	COM		880192109	3278	261379	SH	DEF	11
TEMPLETON EMERGING MKTS FD I	COM		880191101	128	10200	SH	DEF	11
TEMPLETON GLOBAL INCOME FD I	COM		880198106	720	85423	SH	DEF	5
TEMPLETON GLOBAL INCOME FD I	COM		880198106	2330	266905	SH	DEF	11
TENET HEALTHCARE CORP	COM		88033G100	151223	10443600	SH	DEF	7
TENET HEALTHCARE CORP	COM		88033G100	22	1500	SH	DEF	10
TENET HEALTHCARE CORP	COM		88033G100	954	65900	SH	DEF	3
TENET HEALTHCARE CORP	COM		88033G100	320813	22155579	SH	DEF	9
TENET HEALTHCARE CORP	COM		88033G100	1235	89499	SH	DEF	11
TENET HEALTHCARE CORP	COM		88033G100	8662	596793	SH	DEF	6
TENET HEALTHCARE CORP	COM		88033G100	293	15000	SH	DEF	13
TENNANT CO	COM		880345103	33	900	SH	DEF	2
TENNANT CO	COM		880345103	11	276	SH	DEF	11
TENNECO AUTOMOTIVE INC	COM		880349105	0	30	SH	DEF	10
TENNECO AUTOMOTIVE INC	COM		880349105	2	261	SH	DEF	11
TEPPCO PARTNERS L P	UT LTD PARTNER		872384102	1736	46038	SH	DEF	11
TERADYNE INC	COM		880770102	501	21974	SH	DEF	11
TERAYON COMMUNICATION SYS	COM		880775101	47	6840	SH	DEF	11
TEREX CORP NEW	COM		880779103	3259	175900	SH	DEF	3
TEREX CORP NEW	COM		880779103	6641	358400	SH	DEF	6
TEREX CORP NEW	COM		880779103	5	200	SH	DEF	11
TESSCO TECHNOLOGIES INC	COM		872386107	64	6500	SH	DEF	6
TESSCO TECHNOLOGIES INC	COM		872386107	33	2575	SH	DEF	11
TETRA TECH INC NEW	COM		88162G103	67	2990	SH	DEF	11
TETRA TECH INC NEW	COM		88162G103	1808	90500	SH	DEF	3
TETRA TECHNOLOGIES INC DEL	COM		88162F105	15	650	SH	DEF	11
TEVA PHARMACEUTICAL FIN LLC	DBCV	1.500%10/1	88163VAB5	1	1000	SH	DEF	6
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	17322	303100	SH	DEF	3
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	74	1300	SH	DEF	2
TEXAS GENCO HLDGS INC	COM		882443104	0	15	SH	DEF	2

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

TEXAS GENCO HLDGS INC	COM	882443104	4	118	SH	DEF	11
TEXAS GENCO HLDGS INC	COM	882443104	350	14700	SH	DEF	3
TEXAS INDS INC	COM	882491103	36	1330	SH	DEF	11
TEXAS INSTRS INC	COM	882508104	1	52	SH	DEF	6
TEXAS INSTRS INC	COM	882508104	13588	595975	SH	DEF	3
TEXAS INSTRS INC	COM	882508104	5173	226884	SH	DEF	2
TEXAS INSTRS INC	COM	882508104	218	9572	SH	DEF	8
TEXAS INSTRS INC	COM	882508104	340	14899	SH	DEF	10
TEXAS INSTRS INC	COM	882508104	8382	289849	SH	DEF	11
TEXAS INSTRS INC	COM	882508104	1270	55720	SH	DEF	5
TEXAS INSTRS INC	COM	882508104	339	14871	SH	DEF	4
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	19	350	SH	DEF	11
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	102	2815	SH	DEF	11
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	6585	194873	SH	DEF	1
TEXTRON INC	COM	883203101	2284	57900	SH	DEF	3
TEXTRON INC	COM	883203101	623	15800	SH	DEF	5
TEXTRON INC	COM	883203101	6060	121954	SH	DEF	11
TEXTRON INC	COM	883203101	124	3135	SH	DEF	10
TEXTRON INC	COM	883203101	30279	767529	SH	DEF	6
TEXTRON INC	COM	883203101	458	11600	SH	DEF	8
TEXTRON INC	COM	883203101	107	2700	SH	DEF	2
THAI CAP FD INC	COM NEW	882905201	2	350	SH	DEF	11
THERAGENICS CORP	COM	883375107	7	1500	SH	DEF	11
THERASENSE INC	COM	883381105	16	900	SH	DEF	11
THERASENSE INC	COM	883381105	751	60000	SH	DEF	3
THERMO ELECTRON CORP	COM	883556102	2683	123660	SH	DEF	6
THERMO ELECTRON CORP	COM	883556102	31	1413	SH	DEF	10
THERMO ELECTRON CORP	COM	883556102	76	3462	SH	DEF	11
THERMO ELECTRON CORP	COM	883556102	5795	267060	SH	DEF	3
THERMO ELECTRON CORP	COM	883556102	35	1635	SH	DEF	2
THOMAS & BETTS CORP	COM	884315102	25	1400	SH	DEF	11
THOMAS INDS INC	COM	884425109	3907	137000	SH	DEF	6
THOMAS INDS INC	COM	884425109	704	24700	SH	DEF	3
THOMSON CORP	COM	884903105	52	1600	SH	DEF	11
THOMSON CORP	COM	884903105	31552	1053397	SH	DEF	13
THOR INDS INC	COM	885160101	49	900	SH	DEF	10
THOR INDS INC	COM	885160101	1246	19425	SH	DEF	11
THORATEC CORP	COM NEW	885175307	338	21975	SH	DEF	11
THORNBURG MTG INC	COM	885218107	89	3250	SH	DEF	11
THORNBURG MTG INC	COM	885218107	25	1000	SH	DEF	2
THORNBURG MTG INC	COM	885218107	39393	1555205	SH	DEF	3
THQ INC	COM NEW	872443403	35	1980	SH	DEF	11
THREE FIVE SYS INC	COM	88554L108	2	500	SH	DEF	11
TIBCO SOFTWARE INC	COM	88632Q103	11	1980	SH	DEF	6
TIDEWATER INC	COM	886423102	478	16900	SH	DEF	3
TIDEWATER INC	COM	886423102	322	11755	SH	DEF	11
TIDEWATER INC	COM	886423102	41998	1481184	SH	DEF	6
TIDEWATER INC	COM	886423102	8	300	SH	DEF	10
TIER TECHNOLOGIES INC	CL B	88650Q100	307	34400	SH	DEF	3
TIFFANY & CO NEW	COM	886547108	399	10700	SH	DEF	5
TIFFANY & CO NEW	COM	886547108	-391	-8246	SH	DEF	11
TIMBERLAND BANCORP INC	COM	887098101	1009	42200	SH	DEF	6
TIMBERLAND BANCORP INC	COM	887098101	23	950	SH	DEF	11
TIMBERLAND CO	CL A	887100105	11	265	SH	DEF	10
TIMBERLAND CO	CL A	887100105	2713	63590	SH	DEF	3
TIMBERLAND CO	CL A	887100105	894	17205	SH	DEF	11
TIMKEN CO	COM	887389104	11	750	SH	DEF	6
TIMKEN CO	COM	887389104	168	10025	SH	DEF	11
TIPPERARY CORP	COM PAR \$0.02	888002300	61	19000	SH	DEF	11
TIPPINGPOINT TECH INC	COM	888011103	0	13	SH	DEF	11
TITAN CORP	COM	888266103	13	630	SH	DEF	11
TITAN PHARMACEUTICALS INC DE	COM	888314101	3	1000	SH	DEF	11

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

TITANIUM METALS CORP	COM NEW	888339207	7	190	SH	DEF	11
TIVO INC	COM	888706108	31	3900	SH	DEF	11
TJX COS INC NEW	COM	872540109	16	800	SH	DEF	2
TJX COS INC NEW	COM	872540109	124	6400	SH	DEF	4
TJX COS INC NEW	COM	872540109	2536	130566	SH	DEF	6
TJX COS INC NEW	COM	872540109	143	7376	SH	DEF	10
TJX COS INC NEW	COM	872540109	4197	199966	SH	DEF	11
TJX COS INC NEW	COM	872540109	15730	810000	SH	DEF	9
TLC VISION CORP	COM	872549100	20	3000	SH	DEF	11
TLC VISION CORP	COM	872549100	130	20815	SH	DEF	6
TLC VISION CORP	COM	872549100	530	84500	SH	DEF	13
TMBR/SHARP DRILLING INC	COM	87257P101	5	292	SH	DEF	11
TODHUNTER INTL INC DEL	COM	889050100	206	20100	SH	DEF	6
TOLL BROTHERS INC	COM	889478103	12	400	SH	DEF	2
TOLL BROTHERS INC	COM	889478103	40	1075	SH	DEF	11
TOLL BROTHERS INC	COM	889478103	746	24510	SH	DEF	3
TOMKINS PLC	SPONSORED ADR	890030208	39	2300	SH	DEF	2
TOO INC	COM	890333107	1	49	SH	DEF	11
TOO INC	COM	890333107	14533	982650	SH	DEF	6
TOOTSIE ROLL INDS INC	COM	890516107	694	21028	SH	DEF	11
TOOTSIE ROLL INDS INC	COM	890516107	760	24503	SH	DEF	2
TOOTSIE ROLL INDS INC	COM	890516107	20	652	SH	DEF	10
TOOTSIE ROLL INDS INC	COM	890516107	67	2176	SH	DEF	4
TOPPS INC	COM	890786106	135	13202	SH	DEF	11
TOPPS INC	COM	890786106	0	1	SH	DEF	2
TOR MINERALS INTL INC	COM	890878101	3	500	SH	DEF	11
TORCH OFFSHORE INC	COM	891019101	1	150	SH	DEF	11
TORCHMARK CORP	COM	891027104	10050	247305	SH	DEF	6
TORCHMARK CORP	COM	891027104	59	1350	SH	DEF	11
TORCHMARK CORP	COM	891027104	12028	295960	SH	DEF	3
TOREADOR RES CORP	COM	891050106	0	1	SH	DEF	2
TORO CO	COM	891092108	9221	204900	SH	DEF	6
TORO CO	COM	891092108	30967	688160	SH	DEF	3
TORO CO	COM	891092108	836	16830	SH	DEF	11
TOTAL S A	SPONSORED ADR	89151E109	159	2100	SH	DEF	10
TOTAL S A	SPONSORED ADR	89151e109	6	80	SH	DEF	4
TOTAL S A	SPONSORED ADR	89151E109	7817	103128	SH	DEF	2
TOTAL SYS SVCS INC	COM	891906109	333	12077	SH	DEF	11
TOWER AUTOMOTIVE INC	COM	891707101	3445	765500	SH	DEF	6
TOWER AUTOMOTIVE INC	COM	891707101	9	2250	SH	DEF	11
TOWN & CTRY TR	SH BEN INT	892081100	335	14400	SH	DEF	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	11020	180840	SH	DEF	6
TOYS R US INC	COM	892335100	1323	110007	SH	DEF	8
TOYS R US INC	COM	892335100	1281	106510	SH	DEF	6
TOYS R US INC	COM	892335100	638	49100	SH	DEF	11
TRACK DATA CORP	COM	891918104	58	37720	SH	DEF	11
TRACTOR SUPPLY CO	COM	892356106	199	4752	SH	DEF	11
TRACTOR SUPPLY CO	COM	892356106	1066	32480	SH	DEF	3
TRANSACTION SYS ARCHITECTS	CL A	893416107	24	1050	SH	DEF	13
TRANSACTION SYS ARCHITECTS	CL A	893416107	7219	435936	SH	DEF	3
TRANSACTION SYS ARCHITECTS	CL A	893416107	62	3100	SH	DEF	11
TRANSALTA CORP	COM	89346D107	1276	93883	SH	DEF	13
TRANSAMERICA INCOME SHS INC	COM	893506105	132	5800	SH	DEF	11
TRANSATLANTIC HLDGS INC	COM	893521104	199	2597	SH	DEF	11
TRANSATLANTIC HLDGS INC	COM	893521104	80	1127	SH	DEF	1
TRANSCANADA CORP	COM	89353D107	57	2775	SH	DEF	11
TRANSCANADA CORP	COM	89353D107	47805	2600344	SH	DEF	13
TRANSKARYOTIC THERAPIES INC	COM	893735100	42	3220	SH	DEF	11
TRANSMETA CORP DEL	COM	89376R109	2	600	SH	DEF	11
TRANSMONTAIGNE INC	COM	893934109	3	600	SH	DEF	11
TRANSOCEAN INC	ORD	G90078109	185	9629	SH	DEF	11
TRANSOCEAN INC	ORD	G90078109	9591	477410	SH	DEF	6

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

TRANSOCEAN INC	ORD	G90078109	3500	175000	SH	DEF	9
TRANSOCEAN INC	ORD	G90078109	118	5886	SH	DEF	2
TRANSWITCH CORP	COM	894065101	11	3550	SH	DEF	11
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	556	35010	SH	DEF	5
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	6	402	SH	DEF	1
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	3	194	SH	DEF	1
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	20	1259	SH	DEF	2
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	41	2593	SH	DEF	2
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	5	311	SH	DEF	10
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	3	174	SH	DEF	10
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	513	31502	SH	DEF	11
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	2	157	SH	DEF	6
TRAVELERS PPTY CAS CORP NEW	NT CV JR 2032	89420G307	2	70	SH	DEF	11
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	3200	201533	SH	DEF	6
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	2463	155088	SH	DEF	6
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	0	8	SH	DEF	13
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	266	16230	SH	DEF	11
TRAVIS BOATS & MTRS INC	COM	894363100	56	75000	SH	DEF	
TREDEGAR CORP	COM	894650100	23	1450	SH	DEF	11
TREX INC	COM	89531P105	1881	60580	SH	DEF	3
TREX INC	COM	89531P105	357	9660	SH	DEF	11
TRI CONTL CORP	COM	895436103	411	26007	SH	DEF	11
TRIAD GTY INC	COM	895925105	10982	223766	SH	DEF	6
TRIAD GTY INC	COM	895925105	39	800	SH	DEF	11
TRIAD HOSPITALS INC	COM	89579K109	11	350	SH	DEF	11
TRIAD HOSPITALS INC	COM	89579K109	2	69	SH	DEF	2
TRIARC COS INC	CL B SER 1	895927309	521	48830	SH	DEF	11
TRIARC COS INC	CL A	895927101	254	24400	SH	DEF	11
TRIBUNE CO NEW	COM	896047107	3	62	SH	DEF	6
TRIBUNE CO NEW	COM	896047107	3838	83618	SH	DEF	4
TRIBUNE CO NEW	COM	896047107	46	1000	SH	DEF	2
TRIBUNE CO NEW	COM	896047107	558	11374	SH	DEF	11
TRIBUNE CO NEW	COM	896047107	1948	42448	SH	DEF	10
TRIBUNE CO NEW	COM	896047107	2487	54176	SH	DEF	5
TRICO BANCSHARES	COM	896095106	1304	45600	SH	DEF	6
TRICO BANCSHARES	COM	896095106	784	24500	SH	DEF	11
TRIDENT MICROSYSTEMS INC	COM	895919108	0	18	SH	DEF	11
TRIKON TECHNOLOGIES INC	COM NEW	896187408	0	10	SH	DEF	11
TRIMBLE NAVIGATION LTD	COM	896239100	7	300	SH	DEF	2
TRIMBLE NAVIGATION LTD	COM	896239100	18657	809420	SH	DEF	3
TRIMERIS INC	COM	896263100	3	100	SH	DEF	11
TRIPATH TECHNOLOGY INC	COM	89672P104	2	333	SH	DEF	11
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	332	46258	SH	DEF	11
TRIUMPH GROUP INC NEW	COM	896818101	9134	306500	SH	DEF	6
TRIUMPH GROUP INC NEW	COM	896818101	26	801	SH	DEF	11
TRIZEC PROPERTIES INC	COM	89687P107	1125	91793	SH	DEF	8
TRIZEC PROPERTIES INC	COM	89687P107	977	73167	SH	DEF	11
TROPICAL SPORTSWEAR INTL COR	COM	89708P102	140	30800	SH	DEF	6
TROVER SOLUTIONS INC	COM	897249108	857	121400	SH	DEF	6
TROVER SOLUTIONS INC	COM	897249108	14	2000	SH	DEF	11
TROY FINL CORP	COM	897329108	15	425	SH	DEF	11
TRUST CO NJ JERSEY CITY NEW	COM	898304100	286	8947	SH	DEF	6
TRUST CO NJ JERSEY CITY NEW	COM	898304100	114	3615	SH	DEF	11
TRUSTCO BK CORP N Y	COM	898349105	1277	97874	SH	DEF	11
TRUSTCO BK CORP N Y	COM	898349105	34	2775	SH	DEF	10
TRUSTMARK CORP	COM	898402102	1320	46348	SH	DEF	11
TRUSTMARK CORP	COM	898402102	4615	170100	SH	DEF	3
TRUSTMARK CORP	COM	898402102	7266	267831	SH	DEF	6
TSR INC	COM	872885108	370	51700	SH	DEF	6
TULARIK INC	COM	899165104	13	1000	SH	DEF	11
TUPPERWARE CORP	COM	899896104	8609	643400	SH	DEF	6
TUPPERWARE CORP	COM	899896104	220	14650	SH	DEF	11

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

TUPPERWARE CORP	COM		899896104	6	420	SH	DEF	2
TURNSTONE SYSTEMS INC	COM		900423104	2	800	SH	DEF	11
TXU CORP	COM		873168108	2	100	SH	DEF	2
TXU CORP	COM		873168108	938	41105	SH	DEF	11
TXU CORP	COM		873168108		17	SH	DEF	1
TXU CORP	COM		873168108	6047	256600	SH	DEF	6
TXU CORP	COM		873168108	47	1975	SH	DEF	10
TYCO INTL LTD NEW	COM		902124106	18672	894251	SH	DEF	11
TYCO INTL LTD NEW	COM		902124106	6716	328709	SH	DEF	5
TYCO INTL LTD NEW	NOTE	11/1	902124AC0	1157	15000	SH	DEF	11
TYCO INTL LTD NEW	COM		902124106	5903	288922	SH	DEF	6
TYCO INTL LTD NEW	COM		902124106	10506	514237	SH	DEF	3
TYCO INTL LTD NEW	COM		902124106	870	31550	SH	DEF	13
TYCO INTL LTD NEW	COM		902124106	478424	23417700	SH	DEF	7
TYCO INTL LTD NEW	COM		902124106	3297	161371	SH	DEF	2
TYCO INTL LTD NEW	COM		902124106	1755	85905	SH	DEF	8
TYCO INTL LTD NEW	COM		902124106	285	13955	SH	DEF	10
TYCO INTL LTD NEW	COM		902124106	972698	47611268	SH	DEF	9
TYCO INTL LTD NEW	COM		902124106	15751	770964	SH	DEF	4
TYCO INTL LTD NEW	COM		902124106	183870	9000000	SH	DEF	12
TYLER TECHNOLOGIES INC	COM		902252105	1485	209800	SH	DEF	3
TYSON FOODS INC	CL A		902494103	17	1169	SH	DEF	2
TYSON FOODS INC	CL A		902494103	67	4675	SH	DEF	11
TYSON FOODS INC	CL A		902494103	8272	585400	SH	DEF	3
TYSON FOODS INC	CL A		902494103	26	1870	SH	DEF	6
U S B HLDG INC	COM		902910108	2248	128115	SH	DEF	6
U S CONCRETE INC	COM		90333L102	1055	206077	SH	DEF	6
U S ENERGY SYS INC	COM		902951102	7	5000	SH	DEF	11
U S G CORP	COM NEW		903293405	-34	-2000	SH	DEF	11
U S I HLDGS	COM		90333H101	1426	109630	SH	DEF	3
U S LIQUIDS INC	COM		902974104	0	500	SH	DEF	11
U S RESTAURANT PPTYS INC	COM		902971100	2	150	SH	DEF	11
U S RESTAURANT PPTYS INC	COM		902971100	2290	140900	SH	DEF	3
UBS AG	NAMEN AKT		H8920M855	413	6738	SH	DEF	11
UCBH HOLDINGS INC	COM		90262T308	22	614	SH	DEF	11
UCBH HOLDINGS INC	COM		90262T308	8598	284408	SH	DEF	1
UGI CORP NEW	COM		902681105	0	1	SH	DEF	13
UGI CORP NEW	COM		902681105	4	130	SH	DEF	11
UGI CORP NEW	COM		902681105	37555	1298124	SH	DEF	3
UICI	COM		902737105	9418	751030	SH	DEF	6
UICI	COM		902737105	134	10700	SH	DEF	3
UIL HLDG CORP	COM		902748102	9521	272100	SH	DEF	6
UIL HLDG CORP	COM		902748102	477	12704	SH	DEF	11
UIL HLDG CORP	COM		902748102	10	275	SH	DEF	10
ULTRA PETROLEUM CORP	COM		903914109	40	2200	SH	DEF	11
ULTRALIFE BATTERIES INC	COM		903899102	710	40800	SH	DEF	11
UMB FINL CORP	COM		902788108	16	323	SH	DEF	11
UMPQUA HLDGS CORP	COM		904214103	1838	96690	SH	DEF	3
UNIFAB INTERNATIONAL INC	COM NEW		90467L209	0	130	SH	DEF	11
UNIFI INC	COM		904677101	34	6755	SH	DEF	11
UNILEVER N V	N Y SHS NEW		904784709	436	7441	SH	DEF	11
UNILEVER N V	N Y SHS NEW		904784709	662	11188	SH	DEF	1
UNILEVER N V	N Y SHS NEW		904784709	106	1798	SH	DEF	10
UNILEVER PLC	SPON ADR NEW		904767704	47	1360	SH	DEF	2
UNILEVER PLC	SPON ADR NEW		904767704	3	100	SH	DEF	10
UNILEVER PLC	SPON ADR NEW		904767704	117	2500	SH	DEF	13
UNION BANKSHARES CORP	COM		905399101	13	400	SH	DEF	11
UNION PAC CORP	COM		907818108	6405	110115	SH	DEF	2
UNION PAC CORP	COM		907818108	206	3539	SH	DEF	6
UNION PAC CORP	COM		907818108	318	5470	SH	DEF	10
UNION PAC CORP	COM		907818108	879	14035	SH	DEF	11
UNION PAC CORP	COM		907818108	364	6250	SH	DEF	5

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

UNION PAC CORP	COM	907818108	3979	68400	SH	DEF	3
UNION PLANTERS CORP	COM	908068109	10	316	SH	DEF	2
UNION PLANTERS CORP	COM	908068109	5524	166047	SH	DEF	11
UNION PLANTERS CORP	COM	908068109	59	1874	SH	DEF	10
UNION PLANTERS CORP	COM	908068109	61	1935	SH	DEF	6
UNION PLANTERS CORP	COM	908068109	311	9837	SH	DEF	8
UNIONBANCAL CORP	COM	908906100	29211	588930	SH	DEF	3
UNIONBANCAL CORP	COM	908906100	30167	608200	SH	DEF	9
UNIONBANCAL CORP	COM	908906100	1999	40300	SH	DEF	7
UNISOURCE ENERGY CORP	COM	909205106	21	1087	SH	DEF	11
UNISYS CORP	COM	909214108	189	14000	SH	DEF	
UNISYS CORP	COM	909214108	52767	3900000	SH	DEF	12
UNISYS CORP	COM	909214108	251	18550	SH	DEF	6
UNISYS CORP	COM	909214108	3	200	SH	DEF	2
UNISYS CORP	COM	909214108	977	72178	SH	DEF	8
UNISYS CORP	COM	909214108	1069	69590	SH	DEF	11
UNISYS CORP	COM	909214108	4288	316910	SH	DEF	5
UNISYS CORP	COM	909214108	24	1790	SH	DEF	10
UNISYS CORP	COM	909214108	8471	626094	SH	DEF	4
UNITED AUTO GROUP INC	COM	909440109	13349	580400	SH	DEF	6
UNITED AUTO GROUP INC	COM	909440109	54	2070	SH	DEF	11
UNITED BANKSHARES INC WEST V	COM	909907107	75	2500	SH	DEF	4
UNITED BANKSHARES INC WEST V	COM	909907107	2492	83200	SH	DEF	3
UNITED BANKSHARES INC WEST V	COM	909907107	317	10479	SH	DEF	11
UNITED CMNTY FINL CORP OHIO	COM	909839102	5	525	SH	DEF	6
UNITED DEFENSE INDS INC	COM	91018B104	284	8760	SH	DEF	11
UNITED DEFENSE INDS INC	COM	91018B104	13	450	SH	DEF	10
UNITED DEFENSE INDS INC	COM	91018B104	23337	822010	SH	DEF	6
UNITED DEFENSE INDS INC	COM	91018B104	7086	249600	SH	DEF	3
UNITED DOMINION REALTY TR IN	COM	910197102	176	9600	SH	DEF	2
UNITED DOMINION REALTY TR IN	COM	910197102	1133	61900	SH	DEF	8
UNITED DOMINION REALTY TR IN	COM	910197102	738	42297	SH	DEF	11
UNITED DOMINION REALTY TR IN	COM	910197102	71	3899	SH	DEF	10
UNITED INDL CORP	COM	910671106	580	36500	SH	DEF	6
UNITED INDL CORP	COM	910671106	18	1045	SH	DEF	11
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	5176	1147781	SH	DEF	3
UNITED MOBILE HOMES INC	COM	911024107	691	42115	SH	DEF	11
UNITED NAT FOODS INC	COM	911163103	84	2175	SH	DEF	11
UNITED NATL BANCORP N J	COM	910909100	113	3225	SH	DEF	11
UNITED ONLINE INC	COM	911268100	42351	1217320	SH	DEF	3
UNITED ONLINE INC	COM	911268100	2	83	SH	DEF	11
UNITED PARCEL SERVICE INC	CL B	911312106	34	400	SH	DEF	13
UNITED PARCEL SERVICE INC	CL B	911312106	5421	74747	SH	DEF	11
UNITED PARCEL SERVICE INC	CL B	911312106	377	5909	SH	DEF	2
UNITED PARCEL SERVICE INC	CL B	911312106	322	5053	SH	DEF	10
UNITED PARCEL SERVICE INC	CL B	911312106	2475	38796	SH	DEF	5
UNITED PARCEL SERVICE INC	CL B	911312106	15098	236640	SH	DEF	1
UNITED PARCEL SERVICE INC	CL B	911312106	3282	51440	SH	DEF	3
UNITED RENTALS INC	COM	911363109	16014	995300	SH	DEF	6
UNITED RENTALS INC	COM	911363109	1266	72670	SH	DEF	11
UNITED RENTALS INC	COM	911363109	33	2080	SH	DEF	10
UNITED STATES CELLULAR CORP	COM	911684108	24	810	SH	DEF	6
UNITED STATES CELLULAR CORP	COM	911684108	270	7980	SH	DEF	11
UNITED STATES LIME & MINERAL	COM	911922102	942	213541	SH	DEF	11
UNITED STATES STL CORP NEW	COM	912909108	437	18474	SH	DEF	11
UNITED STATES STL CORP NEW	COM	912909108	15800	857051	SH	DEF	6
UNITED STATIONERS INC	COM	913004107	7	200	SH	DEF	11
UNITED STATIONERS INC	COM	913004107	19727	523390	SH	DEF	3
UNITED SURGICAL PARTNERS INT	COM	913016309	224	7433	SH	DEF	11
UNITED TECHNOLOGIES CORP	COM	913017109	1051	13597	SH	DEF	5
UNITED TECHNOLOGIES CORP	COM	913017109	98	1267	SH	DEF	1
UNITED TECHNOLOGIES CORP	COM	913017109	3513	41480	SH	DEF	11

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

UNITED TECHNOLOGIES CORP	COM	913017109	528	5055	SH	DEF	13
UNITED TECHNOLOGIES CORP	COM	913017109	14195	183683	SH	DEF	3
UNITED TECHNOLOGIES CORP	COM	913017109	202	2620	SH	DEF	8
UNITED TECHNOLOGIES CORP	COM	913017109	26274	339983	SH	DEF	6
UNITED TECHNOLOGIES CORP	COM	913017109	4233	54778	SH	DEF	2
UNITED TECHNOLOGIES CORP	COM	913017109	710	9181	SH	DEF	10
UNITED THERAPEUTICS CORP DEL	COM	91307C102	4	200	SH	DEF	11
UNITED UTILS PLC	SPONSORED ADR	91311Q105	1	75	SH	DEF	6
UNITEDGLOBALCOM	CL A	913247508	1996	326600	SH	DEF	3
UNITEDHEALTH GROUP INC	COM	91324P102	841341	16719814	SH	DEF	9
UNITEDHEALTH GROUP INC	COM	91324P102	143	2850	SH	DEF	2
UNITEDHEALTH GROUP INC	COM	91324P102	433416	8613200	SH	DEF	7
UNITEDHEALTH GROUP INC	COM	91324P102	5820	114383	SH	DEF	11
UNITEDHEALTH GROUP INC	COM	91324P102	5969	118625	SH	DEF	1
UNITEDHEALTH GROUP INC	COM	91324P102	136	2702	SH	DEF	10
UNITEDHEALTH GROUP INC	COM	91324P102	683	13575	SH	DEF	5
UNITEDHEALTH GROUP INC	COM	91324P102	14341	284990	SH	DEF	3
UNITIL CORP	COM	913259107	572	23200	SH	DEF	11
UNITRIN INC	COM	913275103	591	15976	SH	DEF	11
UNIVERSAL ACCESS GLOBAL HLDG	COM NEW	91336M204	1	290	SH	DEF	11
UNIVERSAL AMERN FINL CORP	COM	913377107	5	498	SH	DEF	11
UNIVERSAL AMERN FINL CORP	COM	913377107	2112	238600	SH	DEF	6
UNIVERSAL COMPRESSION HLDGS	COM	913431102	594	27600	SH	DEF	3
UNIVERSAL CORP VA	COM	913456109	17501	415400	SH	DEF	6
UNIVERSAL CORP VA	COM	913456109	2827	67100	SH	DEF	3
UNIVERSAL FST PRODS INC	COM	913543104	9611	391800	SH	DEF	3
UNIVERSAL FST PRODS INC	COM	913543104	8378	341540	SH	DEF	6
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	17	613	SH	DEF	2
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	11	400	SH	DEF	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	307	6200	SH	DEF	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	2575	52070	SH	DEF	6
UNIVERSAL HLTH SVCS INC	CL B	913903100	679	14432	SH	DEF	11
UNIVEST CORP PA	COM	915271100	5	125	SH	DEF	11
UNIVISION COMMUNICATIONS INC	CL A	914906102	5	150	SH	DEF	2
UNIVISION COMMUNICATIONS INC	CL A	914906102	12	350	SH	DEF	11
UNIVISION COMMUNICATIONS INC	CL A	914906102	421	13200	SH	DEF	5
UNIZAN FINANCIAL CORP	COM	91528W101	7366	369217	SH	DEF	6
UNIZAN FINANCIAL CORP	COM	91528W101	296	14475	SH	DEF	11
UNOCAL CORP	COM	915289102	82	2612	SH	DEF	6
UNOCAL CORP	COM	915289102	66	2100	SH	DEF	10
UNOCAL CORP	COM	915289102	430	13577	SH	DEF	11
UNOCAL CORP	COM	915289102	588	18660	SH	DEF	2
UNOVA INC	COM	91529B106	11	500	SH	DEF	11
UNOVA INC	COM	91529B106	3885	265160	SH	DEF	3
UNUMPROVIDENT CORP	COM	91529Y106	395	26710	SH	DEF	8
UNUMPROVIDENT CORP	COM	91529Y106	429	26219	SH	DEF	11
UNUMPROVIDENT CORP	COM	91529Y106	64988	4400000	SH	DEF	9
UNUMPROVIDENT CORP	COM	91529Y106	48741	3300000	SH	DEF	12
UNUMPROVIDENT CORP	COM	91529Y106	4137	280100	SH	DEF	7
UNUMPROVIDENT CORP	COM	91529Y106	2	115	SH	DEF	2
UNUMPROVIDENT CORP	COM	91529Y106	1347	91179	SH	DEF	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	9302	552440	SH	DEF	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	50	3000	SH	DEF	2
URBAN OUTFITTERS INC	COM	917047102	18	550	SH	DEF	11
URS CORP NEW	COM	903236107	10135	522400	SH	DEF	6
URS CORP NEW	COM	903236107	60	2761	SH	DEF	11
URSTADT BIDDLE PPTYS INS	COM	917286106	293	22170	SH	DEF	11
URSTADT BIDDLE PPTYS INS	CL A	917286205	69	5100	SH	DEF	11
US BANCORP DEL	COM NEW	902973304	27472	1144709	SH	DEF	6
US BANCORP DEL	COM NEW	902973304	95	3962	SH	DEF	4
US BANCORP DEL	COM NEW	902973304	19368	807329	SH	DEF	3
US BANCORP DEL	COM NEW	902973304	6342	232983	SH	DEF	11

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

US BANCORP DEL	COM NEW	902973304	238	9912	SH	DEF	10
US BANCORP DEL	COM NEW	902973304	143	5950	SH	DEF	8
US BANCORP DEL	COM NEW	902973304	20230	843281	SH	DEF	2
US BANCORP DEL	COM NEW	902973304	356	14860	SH	DEF	1
US ONCOLOGY INC	COM	90338W103	15247	2085800	SH	DEF	3
USF CORP	COM	91729Q101	3	100	SH	DEF	11
USF CORP	COM	91729Q101	7748	245280	SH	DEF	6
UST INC	COM	902911106	281	8000	SH	DEF	10
UST INC	COM	902911106	326	9590	SH	DEF	11
UST INC	COM	902911106	792	22520	SH	DEF	6
UTAH MED PRODS INC	COM	917488108	36	1461	SH	DEF	6
UTSTARCOM INC	COM	918076100	282	8875	SH	DEF	8
UTSTARCOM INC	COM	918076100	7953	250000	SH	DEF	9
UTSTARCOM INC	COM	918076100	110	3450	SH	DEF	3
UTSTARCOM INC	COM	918076100	1854	58850	SH	DEF	11
V F CORP	COM	918204108	62	1600	SH	DEF	2
V F CORP	COM	918204108	41	1050	SH	DEF	6
V F CORP	COM	918204108	508	11967	SH	DEF	11
V F CORP	COM	918204108	359	9225	SH	DEF	5
V F CORP	COM	918204108	18772	482440	SH	DEF	3
VA SOFTWARE CORP	COM	91819B105	7	1355	SH	DEF	11
VA SOFTWARE CORP	COM	91819B105	0	100	SH	DEF	2
VAIL BANKS INC	COM	918779109	889	60400	SH	DEF	6
VAIL RESORTS INC	COM	91879Q109	1	50	SH	DEF	11
VALASSIS COMMUNICATIONS INC	COM	918866104	42	1600	SH	DEF	3
VALASSIS COMMUNICATIONS INC	NOTE	6/0 918866AH7	177	3000	SH	DEF	11
VALASSIS COMMUNICATIONS INC	COM	918866104	27189	1029870	SH	DEF	6
VALERO ENERGY CORP NEW	COM	91913Y100	392	10250	SH	DEF	5
VALERO ENERGY CORP NEW	COM	91913Y100	50	1300	SH	DEF	3
VALERO ENERGY CORP NEW	COM	91913Y100	1538	36014	SH	DEF	11
VALERO L P	COM UT LTD PRT	91913W104	1760	38520	SH	DEF	11
VALLEY NATL BANCORP	COM	919794107	325	11106	SH	DEF	11
VALMONT INDS INC	COM	920253101	20	1000	SH	DEF	2
VALMONT INDS INC	COM	920253101	43	2150	SH	DEF	3
VALSPAR CORP	COM	920355104	7450	159710	SH	DEF	2
VALSPAR CORP	COM	920355104	7173	150372	SH	DEF	11
VALSPAR CORP	COM	920355104	14	306	SH	DEF	10
VALUEVISION MEDIA INC	CL A	92047K107	49	3000	SH	DEF	11
VAN KAMPEN ADVANTAGE MUN II	SH BEN INT	92112K107	35	2500	SH	DEF	11
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	89	5463	SH	DEF	11
VAN KAMPEN ADVANTAGE PA MUN	SH BEN INT	920937109	13	800	SH	DEF	11
VAN KAMPEN BD FD	COM	920955101	189	10600	SH	DEF	11
VAN KAMPEN FLA QUALITY MUN T	COM	920921103	54	3600	SH	DEF	11
VAN KAMPEN HIGH INCOME TR	SH BEN INT	920911104	9	2280	SH	DEF	11
VAN KAMPEN HIGH INCOME TR II	SH BEN INT	920913100	15	3000	SH	DEF	11
VAN KAMPEN INCOME TR	SH BEN INT	920957107	33	5675	SH	DEF	11
VAN KAMPEN INVT GRADE MUN TR	COM	920915105	38	4200	SH	DEF	11
VAN KAMPEN MUN INCOME TR	COM	920909108	280	30333	SH	DEF	11
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	82	4911	SH	DEF	11
VAN KAMPEN MUN TR	SH BEN INT	920919107	200	13737	SH	DEF	11
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	65	4050	SH	DEF	11
VAN KAMPEN OHIO VALUE MUN IN	COM SH BEN INT	92112W101	10	650	SH	DEF	11
VAN KAMPEN PA QUALITY MUN TR	COM	920924107	16	1000	SH	DEF	11
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	83	5200	SH	DEF	11
VAN KAMPEN SENIOR INCOME TR	COM	920961109	94	11776	SH	DEF	11
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	61	4338	SH	DEF	11
VAN KAMPEN TR INSD MUNS	COM	920928108	13	800	SH	DEF	11
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	10	600	SH	DEF	11
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	225	14415	SH	DEF	11
VAN KAMPEN TR INVT GRADE N J	COM	920933108	34	2000	SH	DEF	11
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	28	1700	SH	DEF	11
VAN KAMPEN TR INVT GRADE PA	COM	920934106	77	4766	SH	DEF	11

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

VAN KAMPEN VALUE MUN INCOME	COM	921132106	10	700	SH	DEF	11
VANS INC	COM	921930103	977	89760	SH	DEF	3
VARCO INTL INC DEL	COM	922122106	21228	1255330	SH	DEF	3
VARCO INTL INC DEL	COM	922122106	2	130	SH	DEF	6
VARCO INTL INC DEL	COM	922122106	2	100	SH	DEF	11
VARIAN INC	COM	922206107	19	600	SH	DEF	2
VARIAN INC	COM	922206107	1568	49980	SH	DEF	3
VARIAN INC	COM	922206107	18	500	SH	DEF	11
VARIAN MED SYS INC	COM	92220P105	408	7100	SH	DEF	5
VARIAN MED SYS INC	COM	92220P105	3304	51670	SH	DEF	11
VARIAN MED SYS INC	COM	92220P105	69	1200	SH	DEF	2
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	22	600	SH	DEF	2
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	221	5900	SH	DEF	3
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	24	500	SH	DEF	11
VASOGEN INC	COM	92232F103	3	500	SH	DEF	11
VASOMEDICAL INC	COM	922321104	9	10000	SH	DEF	2
VASOMEDICAL INC	COM	922321104	16	12317	SH	DEF	11
VAXGEN INC	COM NEW	922390208	17	1790	SH	DEF	11
VCA ANTECH INC	COM	918194101	1065	45220	SH	DEF	3
VCA ANTECH INC	COM	918194101	922	32650	SH	DEF	11
VECTOR GROUP LTD	COM	92240M108	5	348	SH	DEF	1
VECTOR GROUP LTD	COM	92240M108	1	66	SH	DEF	11
VECTREN CORP	COM	92240G101	8103	343040	SH	DEF	6
VECTREN CORP	COM	92240G101	165	6982	SH	DEF	2
VECTREN CORP	COM	92240G101	101	4260	SH	DEF	11
VEECO INSTRS INC DEL	COM	922417100	2588	129700	SH	DEF	3
VEECO INSTRS INC DEL	COM	922417100	51	2000	SH	DEF	11
VENTANA MED SYS INC	COM	92276H106	3161	78510	SH	DEF	3
VENTANA MED SYS INC	COM	92276H106	42	1000	SH	DEF	11
VENTAS INC	COM	92276f100	24	1400	SH	DEF	4
VENTAS INC	COM	92276F100	1701	99350	SH	DEF	3
VENTAS INC	COM	92276F100	13	700	SH	DEF	11
VENTAS INC	COM	92276F100	181	10547	SH	DEF	2
VENTIV HEALTH INC	COM	922793104	0	33	SH	DEF	11
VERINT SYS INC	COM	92343X100	9	400	SH	DEF	11
VERISIGN INC	COM	92343E102	7	500	SH	DEF	2
VERISIGN INC	COM	92343E102	67350	5000000	SH	DEF	12
VERISIGN INC	COM	92343E102	4782	301344	SH	DEF	11
VERISIGN INC	COM	92343E102	1	100	SH	DEF	6
VERISIGN INC	COM	92343E102	1	100	SH	DEF	10
VERITAS DGC INC	COM	92343P107	464	58100	SH	DEF	6
VERITAS SOFTWARE CO	COM	923436109	57	1800	SH	DEF	4
VERITAS SOFTWARE CO	COM	923436109	295	9350	SH	DEF	10
VERITAS SOFTWARE CO	COM	923436109	486	13439	SH	DEF	11
VERIZON COMMUNICATIONS	COM	92343V104	2697	83124	SH	DEF	10
VERIZON COMMUNICATIONS	COM	92343V104	11159	343977	SH	DEF	3
VERIZON COMMUNICATIONS	COM	92343V104	3431	105777	SH	DEF	8
VERIZON COMMUNICATIONS	COM	92343V104	9421	290420	SH	DEF	2
VERIZON COMMUNICATIONS	COM	92343v104	143	4415	SH	DEF	4
VERIZON COMMUNICATIONS	COM	92343V104	1113	34318	SH	DEF	5
VERIZON COMMUNICATIONS	COM	92343V104	14956	445119	SH	DEF	11
VERIZON COMMUNICATIONS	COM	92343v104	9416	290277	SH	DEF	1
VERIZON COMMUNICATIONS	COM	92343V104	14053	433062	SH	DEF	6
VERIZON COMMUNICATIONS	COM	92343V104	1025	31600	SH	DEF	7
VERMONT PURE HLDGS LTD NEW	COM	924237100	15	4300	SH	DEF	11
VERSO TECHNOLOGIES INC	COM	925317109	8	2000	SH	DEF	11
VERTEX PHARMACEUTICALS INC	COM	92532F100	25	1900	SH	DEF	11
VERTEX PHARMACEUTICALS INC	COM	92532F100	14	1100	SH	DEF	2
VERTICALNET INC	COM NEW	92532L206	1	486	SH	DEF	11
VESTA INS GROUP INC	COM	925391104	14	6000	SH	DEF	11
VESTA INS GROUP INC	COM	925391104	28	12325	SH	DEF	11
VI TECHNOLOGIES INC	COM	917920100	0	200	SH	DEF	11

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

VIACOM INC	CL A	925524100	4	100	SH	DEF	2
VIACOM INC	CL A	925524100	8	200	SH	DEF	10
VIACOM INC	CL B	925524308	3096	77641	SH	DEF	11
VIACOM INC	CL A	925524100	536	13451	SH	DEF	11
VIACOM INC	CL B	925524308	264	6888	SH	DEF	2
VIACOM INC	CL B	925524308	21	550	SH	DEF	6
VIACOM INC	CL B	925524308	330	8615	SH	DEF	10
VIACOM INC	CL B	925524308	7077	184784	SH	DEF	3
VIACOM INC	CL B	925524308	3	83	SH	DEF	6
VIACOM INC	CL B	925524308	1341	35001	SH	DEF	5
VIAD CORP	COM	92552R109	2	100	SH	DEF	6
VIAD CORP	COM	92552R109	12584	526970	SH	DEF	3
VIAD CORP	COM	92552R109	144	5773	SH	DEF	11
VIASAT INC	COM	92552V100	209	11700	SH	DEF	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	5	262	SH	DEF	11
VIASYS HEALTHCARE INC	COM NEW	92553Q209	3	131	SH	DEF	2
VIASYS HEALTHCARE INC	COM NEW	92553Q209	3	146	SH	DEF	1
VIASYS HEALTHCARE INC	COM NEW	92553Q209	471	23300	SH	DEF	3
VICAL INC	COM	925602104	2	300	SH	DEF	11
VICOR CORP	COM	925815102	23	2300	SH	DEF	11
VICURON PHARMACEUTICALS INC	COM	926471103	450	24511	SH	DEF	11
VIGNETTE CORP	COM	926734104	1	540	SH	DEF	11
VIISAGE TECHNOLOGY INC	COM	92675K106	6	1500	SH	DEF	11
VINTAGE PETE INC	COM	927460105	2988	274610	SH	DEF	3
VINTAGE PETE INC	COM	927460105	2	200	SH	DEF	11
VION PHARMACEUTICALS INC	COM	927624106	56	31200	SH	DEF	11
VIRAGEN INC	COM	927638106	2	8333	SH	DEF	11
VIRGINIA COMM BANCORP INC	COM	92778Q109	204	7770	SH	DEF	11
VIRGINIA FINL CORP	COM	927810101	64	2038	SH	DEF	11
VIROPHARMA INC	COM	928241108	2	500	SH	DEF	11
VISHAY INTERTECHNOLOGY INC	COM	928298108	18	1032	SH	DEF	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	4	220	SH	DEF	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	162	8656	SH	DEF	11
VISTEON CORP	COM	92839U107	2	239	SH	DEF	2
VISTEON CORP	COM	92839U107	3	500	SH	DEF	3
VISTEON CORP	COM	92839U107	179	27761	SH	DEF	11
VISUAL NETWORKS INC	COM	928444108	11	6072	SH	DEF	11
VISX INC DEL	COM	92844S105	35	1430	SH	DEF	11
VITALWORKS INC	COM	928483106	2749	523624	SH	DEF	6
VITESSE SEMICONDUCTOR CORP	COM	928497106	74	10475	SH	DEF	11
VITESSE SEMICONDUCTOR CORP	COM	928497106	19	3000	SH	DEF	2
VITRIA TECHNOLOGY	COM NEW	92849Q401	2	337	SH	DEF	11
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	249	14040	SH	DEF	8
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	4	229	SH	DEF	2
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	421	23700	SH	DEF	6
VIVUS INC	COM	928551100	0	11	SH	DEF	2
VIXEL CORP DEL	COM	928552108	15	1500	SH	DEF	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1	366	SH	DEF	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	6809	336229	SH	DEF	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	12150	600000	SH	DEF	9
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	2245	110858	SH	DEF	10
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	163	8029	SH	DEF	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857w100	568	28050	SH	DEF	8
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	544	26850	SH	DEF	5
VOLT INFORMATION SCIENCES IN	COM	928703107	4	200	SH	DEF	11
VORNADO RLTY TR	SH BEN INT	929042109	629	12442	SH	DEF	11
VORNADO RLTY TR	SH BEN INT	929042109	7451	155101	SH	DEF	2
VORNADO RLTY TR	SH BEN INT	929042109	1024	21316	SH	DEF	8
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	3415	129600	SH	DEF	3
VULCAN MATLS CO	COM	929160109	26	660	SH	DEF	10
VULCAN MATLS CO	COM	929160109	263	5925	SH	DEF	11
VULCAN MATLS CO	COM	929160109	2	50	SH	DEF	6

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

W HLDG CO INC	COM	929251106	22021	1230220	SH	DEF	3
W P CAREY & CO LLC	COM	92930Y107	32	1000	SH	DEF	10
W P CAREY & CO LLC	COM	92930Y107	1048	32406	SH	DEF	11
W P CAREY & CO LLC	COM	92930Y107	10	310	SH	DEF	3
WABTEC CORP	COM	929740108	0	17	SH	DEF	11
WACHOVIA CORP 2ND NEW	COM	929903102	466	11320	SH	DEF	8
WACHOVIA CORP 2ND NEW	COM	929903102	17353	378302	SH	DEF	11
WACHOVIA CORP 2ND NEW	COM	929903102	95	2300	SH	DEF	1
WACHOVIA CORP 2ND NEW	COM	929903102	477	11576	SH	DEF	2
WACHOVIA CORP 2ND NEW	COM	929903102	167	3000	SH	DEF	13
WACHOVIA CORP 2ND NEW	COM	929903102	45236	1096674	SH	DEF	6
WACHOVIA CORP 2ND NEW	COM	929903102	613	14876	SH	DEF	10
WACHOVIA CORP 2ND NEW	COM	929903102	6245	151623	SH	DEF	3
WACHOVIA CORP 2ND NEW	COM	929903102	16628	403701	SH	DEF	4
WACHOVIA CORP 2ND NEW	COM	929903102	8127	197312	SH	DEF	5
WADDELL & REED FINL INC	CL A	930059100	6	245	SH	DEF	10
WAL MART STORES INC	COM	931142103	15224	258250	SH	DEF	11
WAL MART STORES INC	COM	931142103	1935	34655	SH	DEF	5
WAL MART STORES INC	COM	931142103	4646	61605	SH	DEF	13
WAL MART STORES INC	COM	931142103	4490	80401	SH	DEF	2
WAL MART STORES INC	COM	931142103	613	10973	SH	DEF	8
WAL MART STORES INC	COM	931142103	1955	35000	SH	DEF	9
WAL MART STORES INC	COM	931142103	8739	156460	SH	DEF	1
WAL MART STORES INC	COM	931142103	22075	395252	SH	DEF	3
WAL MART STORES INC	COM	931142103	5334	95498	SH	DEF	10
WAL MART STORES INC	COM	931142103	97	1742	SH	DEF	4
WALGREEN CO	COM	931422109	83	2711	SH	DEF	4
WALGREEN CO	COM	931422109	3994	130368	SH	DEF	2
WALGREEN CO	COM	931422109	196	6397	SH	DEF	10
WALGREEN CO	COM	931422109	3290	94493	SH	DEF	11
WALGREEN CO	COM	931422109	3120	101827	SH	DEF	3
WALGREEN CO	COM	931422109	1261	41140	SH	DEF	5
WALGREEN CO	COM	931422109	8192	267353	SH	DEF	1
WALGREEN CO	COM	931422109	19	450	SH	DEF	13
WALTER INDS INC	COM	93317Q105	9507	886000	SH	DEF	6
WASHINGTON BKG CO OAK HBR WA	COM	937303105	495	31080	SH	DEF	6
WASHINGTON FED INC	COM	938824109	1077	42751	SH	DEF	4
WASHINGTON FED INC	COM	938824109	16	616	SH	DEF	10
WASHINGTON FED INC	COM	938824109	318	12062	SH	DEF	11
WASHINGTON FED INC	COM	938824109	1983	78658	SH	DEF	2
WASHINGTON FED INC	COM	938824109	42997	1702783	SH	DEF	6
WASHINGTON GROUP INTL INC	COM NEW	938862208	2190	81100	SH	DEF	3
WASHINGTON GROUP INTL INC	COM NEW	938862208	755	27982	SH	DEF	14
WASHINGTON MUT INC	COM	939322103	608284	15450438	SH	DEF	9
WASHINGTON MUT INC	COM	939322103	1560	39615	SH	DEF	8
WASHINGTON MUT INC	COM	939322103	1259	24000	SH	DEF	13
WASHINGTON MUT INC	COM	939322103	201	5100	SH	DEF	1
WASHINGTON MUT INC	COM	939322103	301732	7664000	SH	DEF	7
WASHINGTON MUT INC	COM	939322103	729	18517	SH	DEF	2
WASHINGTON MUT INC	COM	939322103	17717	450000	SH	DEF	12
WASHINGTON MUT INC	COM	939322103	1827	46409	SH	DEF	10
WASHINGTON MUT INC	COM	939322103	15545	394850	SH	DEF	3
WASHINGTON MUT INC	COM	939322103	15157	346440	SH	DEF	11
WASHINGTON MUT INC	COM	939322103	2292	58215	SH	DEF	4
WASHINGTON MUT INC	COM	939322103	15245	387216	SH	DEF	6
WASHINGTON MUT INC	COM	939322103	1906	48412	SH	DEF	5
WASHINGTON POST CO	CL B	939640108	45	50	SH	DEF	13
WASHINGTON POST CO	CL B	939640108	66	100	SH	DEF	10
WASHINGTON POST CO	CL B	939640108	812	1101	SH	DEF	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1623	54843	SH	DEF	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	252	8700	SH	DEF	2
WASHINGTON TR BANCORP	COM	940610108	45	1589	SH	DEF	11

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

WASTE INDUSTRIES USA INC	COM	941057101	1328	146907	SH	DEF	6
WASTE INDUSTRIES USA INC	COM	941057101	2	225	SH	DEF	11
WASTE MGMT INC DEL	COM	94106L109	696	26589	SH	DEF	8
WASTE MGMT INC DEL	COM	94106L109	15	555	SH	DEF	2
WASTE MGMT INC DEL	COM	94106L109	540816	20665502	SH	DEF	9
WASTE MGMT INC DEL	COM	94106L109	279451	10678300	SH	DEF	7
WASTE MGMT INC DEL	COM	94106L109	6289	240296	SH	DEF	5
WASTE MGMT INC DEL	COM	94106L109	26	1000	SH	DEF	10
WASTE MGMT INC DEL	COM	94106L109	311	11900	SH	DEF	3
WASTE MGMT INC DEL	COM	941061109	12417	474481	SH	DEF	4
WASTE MGMT INC DEL	COM	94106L109	753	21300	SH	DEF	13
WASTE MGMT INC DEL	COM	94106L109	6476	249828	SH	DEF	11
WATER PIK TECHNOLOGIES INC	COM	94113U100	1552	155200	SH	DEF	6
WATER PIK TECHNOLOGIES INC	COM	94113U100	7	650	SH	DEF	11
WATERS CORP	COM	941848103	346	11010	SH	DEF	11
WATERSIDE CAP CORP	COM	941872103	38	9566	SH	DEF	11
WATSCO INC	COM	942622200	7759	406010	SH	DEF	3
WATSCO INC	COM	942622200	109	5700	SH	DEF	6
WATSON PHARMACEUTICALS INC	COM	942683103	23655	567400	SH	DEF	3
WATSON PHARMACEUTICALS INC	COM	942683103	33	800	SH	DEF	10
WATSON PHARMACEUTICALS INC	COM	942683103	1478	37629	SH	DEF	11
WATSON PHARMACEUTICALS INC	COM	942683103	9590	230040	SH	DEF	6
WATSON PHARMACEUTICALS INC	COM	942683103	279	6700	SH	DEF	5
WATSON WYATT & CO HLDGS	CL A	942712100	1	50	SH	DEF	11
WATSON WYATT & CO HLDGS	CL A	942712100	10735	476880	SH	DEF	3
WATTS INDS INC	CL A	942749102	8912	505810	SH	DEF	3
WATTS INDS INC	CL A	942749102	4154	235735	SH	DEF	6
WATTS INDS INC	CL A	942749102	18	1000	SH	DEF	11
WAUSAU-MOSINEE PAPER CORP	COM	943315101	565	45685	SH	DEF	11
WAUSAU-MOSINEE PAPER CORP	COM	943315101	369	30200	SH	DEF	3
WAVE SYSTEMS CORP	CL A	943526103	48	17800	SH	DEF	11
WAYNE BANCORP INC OHIO	COM	944293109	27	1018	SH	DEF	11
WAYPOINT FINL CORP	COM	946756103	27	1365	SH	DEF	4
WAYPOINT FINL CORP	COM	946756103	248	11898	SH	DEF	11
WD-40 CO	COM	929236107	328	10300	SH	DEF	3
WD-40 CO	COM	929236107	414	12756	SH	DEF	11
WEATHERFORD INTERNATIONAL LT	COM	G95089101	379	10914	SH	DEF	11
WEATHERFORD INTERNATIONAL LT	COM	G95089101	399	10550	SH	DEF	5
WEBEX COMMUNICATIONS INC	COM	94767L109	40	1805	SH	DEF	11
WEBEX COMMUNICATIONS INC	COM	94767L109	219	11600	SH	DEF	3
WEBMD CORP	COM	94769M105	5192	666484	SH	DEF	11
WEBMD CORP	COM	94769M105	45	5000	SH	DEF	1
WEBMETHODS INC	COM	94768C108	52	6000	SH	DEF	11
WEBSense INC	COM	947684106	7	345	SH	DEF	10
WEBSTER FINL CORP CONN	COM	947890109	15	375	SH	DEF	10
WEBSTER FINL CORP CONN	COM	947890109	4407	98585	SH	DEF	11
WEBSTER FINL CORP CONN	COM	947890109	2899	72700	SH	DEF	3
WEBSTER FINL CORP CONN	COM	947890109	13362	335060	SH	DEF	6
WEIGHT WATCHERS INTL INC NEW	COM	948626106	68	1850	SH	DEF	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	80	1774	SH	DEF	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	15	335	SH	DEF	10
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2727	60595	SH	DEF	8
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1588	36693	SH	DEF	11
WEIS MKTS INC	COM	948849104	1262	34533	SH	DEF	11
WEIS MKTS INC	COM	948849104	15	435	SH	DEF	2
WELLCHOICE INC	COM	949475107	1020	33850	SH	DEF	3
WELLCHOICE INC	COM	949475107	10	300	SH	DEF	11
WELLMAN INC	COM	949702104	745	98690	SH	DEF	6
WELLMAN INC	COM	949702104	12	1500	SH	DEF	11
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	6174	80100	SH	DEF	3
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	18434	239150	SH	DEF	7
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	58	750	SH	DEF	1

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

WELLPOINT HEALTH NETWORK NEW	COM		94973H108	361	4057	SH	DEF	11
WELLPOINT HEALTH NETWORK NEW	COM		94973H108	138513	1797000	SH	DEF	9
WELLPOINT HEALTH NETWORK NEW	COM		94973H108	233	3020	SH	DEF	10
WELLS FARGO & CO NEW	COM		949746101	739	14350	SH	DEF	1
WELLS FARGO & CO NEW	COM		949746101	2415	46885	SH	DEF	5
WELLS FARGO & CO NEW	COM		949746101	365	5250	SH	DEF	13
WELLS FARGO & CO NEW	COM		949746101	10702	190019	SH	DEF	11
WELLS FARGO & CO NEW	COM		949746101	20556	399136	SH	DEF	3
WELLS FARGO & CO NEW	COM		949746101	422	8200	SH	DEF	6
WELLS FARGO & CO NEW	COM		949746101	2842	55175	SH	DEF	4
WELLS FARGO & CO NEW	COM		949746101	5128	99567	SH	DEF	2
WELLS FARGO & CO NEW	COM		949746101	537	10420	SH	DEF	10
WELLS FINL CORP	COM		949759104	53	1750	SH	DEF	11
WELLSFORD REAL PPTYS INC	COM NEW		950240200	2188	126779	SH	DEF	6
WENDYS INTL INC	COM		950590109	619	19150	SH	DEF	5
WENDYS INTL INC	COM		950590109	1668	45008	SH	DEF	11
WENDYS INTL INC	COM		950590109	5	150	SH	DEF	6
WERNER ENTERPRISES INC	COM		950755108	488	27039	SH	DEF	11
WESBANCO INC	COM		950810101	28	1200	SH	DEF	10
WESBANCO INC	COM		950810101	133	5000	SH	DEF	11
WESCO FINL CORP	COM		950817106	33	100	SH	DEF	11
WESCO INTL INC	COM		95082P105	2917	557800	SH	DEF	6
WEST COAST BANCORP ORE NEW	COM		952145100	1523	78060	SH	DEF	6
WEST CORP	COM		952355105	533	22300	SH	DEF	3
WEST MARINE INC	COM		954235107	1162	61000	SH	DEF	3
WEST PHARMACEUTICAL SVSC INC	COM		955306105	340	10283	SH	DEF	11
WESTAMERICA BANCORPORATION	COM		957090103	10	200	SH	DEF	11
WESTAMERICA BANCORPORATION	COM		957090103	265	5950	SH	DEF	3
WESTAR ENERGY INC	COM		95709T100	94	5100	SH	DEF	3
WESTAR ENERGY INC	COM		95709T100	543	27167	SH	DEF	11
WESTAR ENERGY INC	COM		95709T100	15	811	SH	DEF	2
WESTCORP INC	COM		957907108	29113	832700	SH	DEF	6
WESTELL TECHNOLOGIES INC	CL A		957541105	18426	2460040	SH	DEF	3
WESTELL TECHNOLOGIES INC	CL A		957541105	8	1000	SH	DEF	11
WESTERN ASSET PREMIER BD FD	SHS BEN INT		957664105	5783	386594	SH	DEF	11
WESTERN DIGITAL CORP	COM		958102105	312	24200	SH	DEF	6
WESTERN DIGITAL CORP	COM		958102105	359	26655	SH	DEF	11
WESTERN DIGITAL CORP	COM		958102105	8539	662430	SH	DEF	3
WESTERN SIERRA BANCORP	COM		959522103	4162	116409	SH	DEF	1
WESTPORT RES CORP NEW	COM		961418100	14	590	SH	DEF	6
WESTWOOD HLDGS GROUP INC	COM		961765104	2	110	SH	DEF	11
WESTWOOD ONE INC	COM		961815107	311	10300	SH	DEF	5
WESTWOOD ONE INC	COM		961815107	80	2657	SH	DEF	11
WESTWOOD ONE INC	COM		961815107	302	10000	SH	DEF	1
WEYERHAEUSER CO	COM		962166104	1225	20958	SH	DEF	1
WEYERHAEUSER CO	COM		962166104	6	100	SH	DEF	6
WEYERHAEUSER CO	COM		962166104	70	1191	SH	DEF	10
WEYERHAEUSER CO	COM		962166104	454	7541	SH	DEF	11
WEYERHAEUSER CO	COM		962166104	289	4950	SH	DEF	2
WFS FINL INC	COM		92923B106	304	8215	SH	DEF	6
WFS FINL INC	COM		92923B106	93	2500	SH	DEF	3
WGL HLDGS INC	COM		92924F106	524	19000	SH	DEF	3
WGL HLDGS INC	COM		92924F106	8644	313400	SH	DEF	6
WGL HLDGS INC	COM		92924F106	905	32723	SH	DEF	11
WGL HLDGS INC	COM		92924F106	43	1550	SH	DEF	10
WHIRLPOOL CORP	COM		963320106	4911	72462	SH	DEF	6
WHIRLPOOL CORP	COM		963320106	552	8150	SH	DEF	5
WHIRLPOOL CORP	COM		963320106	70	989	SH	DEF	11
WHITE ELECTR DESIGNS CORP	COM		963801105	44	4000	SH	DEF	11
WHITE ELECTR DESIGNS CORP	COM		963801105	3380	314410	SH	DEF	3
WHITE MTNS INS GROUP LTD	COM		G9618E107	953	2247	SH	DEF	11
WHITE MTNS INS GROUP LTD	COM		G9618E107	596	1500	SH	DEF	4

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

WHITNEY HLDG CORP	COM	966612103	236	6206	SH	DEF	11
WHOLE FOODS MKT INC	COM	966837106	755	12745	SH	DEF	11
WHOLE FOODS MKT INC	COM	966837106	110	2000	SH	DEF	1
WHX CORP	PFD CV SER A	929248201	2	500	SH	DEF	11
WILD OATS MARKETS INC	COM	96808B107	1	100	SH	DEF	11
WILD OATS MARKETS INC	COM	96808B107	4	350	SH	DEF	2
WILEY JOHN & SONS INC	CL A	968223206	39	1500	SH	DEF	4
WILEY JOHN & SONS INC	CL B	968223305	82	3200	SH	DEF	11
WILEY JOHN & SONS INC	CL A	968223206	2570	98855	SH	DEF	11
WILEY JOHN & SONS INC	CL A	968223206	52	2000	SH	DEF	10
WILEY JOHN & SONS INC	CL A	968223206	296	11400	SH	DEF	3
WILLBROS GROUP INC	COM	969199108	236	23000	SH	DEF	3
WILLIAMS COS INC DEL	COM	969457100	2	175	SH	DEF	4
WILLIAMS COS INC DEL	COM	969457100	2271	222650	SH	DEF	11
WILLIAMS COS INC DEL	COM	969457100	37	3964	SH	DEF	2
WILLIAMS COS INC DEL	COM	969457100	23880	2524555	SH	DEF	6
WILLIAMS SONOMA INC	COM	969904101	354	13116	SH	DEF	2
WILLIAMS SONOMA INC	COM	969904101	217	6140	SH	DEF	11
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	64	1930	SH	DEF	11
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	6722	218600	SH	DEF	3
WILLIS LEASE FINANCE CORP	COM	970646105	5	1000	SH	DEF	6
WILLOW GROVE BANCORP INC NEW	COM	97111W101	13	800	SH	DEF	11
WILMINGTON TRUST CORP	COM	971807102	769	25000	SH	DEF	4
WILMINGTON TRUST CORP	COM	971807102	152	4950	SH	DEF	10
WILMINGTON TRUST CORP	COM	971807102	2793	82921	SH	DEF	11
WILMINGTON TRUST CORP	COM	971807102	185	6000	SH	DEF	2
WIND RIVER SYSTEMS INC	COM	973149107	37	5555	SH	DEF	11
WINN DIXIE STORES INC	COM	974280109	18535	1920710	SH	DEF	6
WINN DIXIE STORES INC	COM	974280109	406	50189	SH	DEF	11
WINNEBAGO INDS INC	COM	974637100	5	82	SH	DEF	11
WINSTON HOTELS INC	COM	97563A102	66	7300	SH	DEF	3
WINSTON HOTELS INC	COM	97563A102	52	5200	SH	DEF	11
WINTON FINL CORP	COM	976446104	78	5711	SH	DEF	11
WINTON FINL CORP	COM	976446104	7	500	SH	DEF	2
WIPRO LTD	SPON ADR 1 SH	97651M109	113	3900	SH	DEF	3
WIRELESS FACILITIES INC	COM	97653A103	15	900	SH	DEF	11
WIRELESS TELECOM GROUP INC	COM	976524108	2	600	SH	DEF	11
WISCONSIN ENERGY CORP	COM	976657106	34	1100	SH	DEF	6
WISCONSIN ENERGY CORP	COM	976657106	41	1325	SH	DEF	10
WISCONSIN ENERGY CORP	COM	976657106	657	20055	SH	DEF	11
WISCONSIN ENERGY CORP	COM	976657106	18770	614000	SH	DEF	3
WISCONSIN ENERGY CORP	COM	976657106	379	12400	SH	DEF	5
WMS INDS INC	COM	929297109	73	3135	SH	DEF	11
WOLVERINE TUBE INC	COM	978093102	252	59500	SH	DEF	6
WOLVERINE WORLD WIDE INC	COM	978097103	1117	57570	SH	DEF	3
WOLVERINE WORLD WIDE INC	COM	978097103	22	1100	SH	DEF	11
WOODWARD GOVERNOR CO	COM	980745103	391	9000	SH	DEF	6
WORKFLOW MGMT INC	COM	98137N109	5	1000	SH	DEF	11
WORKFLOW MGMT INC	COM	98137N109	799	158200	SH	DEF	6
WORLD ACCEP CORP DEL	COM	981419104	677	50100	SH	DEF	3
WORLD ACCEP CORP DEL	COM	981419104	2924	216400	SH	DEF	6
WORLD FUEL SVCS CORP	COM	981475106	1799	64100	SH	DEF	3
WORLD FUEL SVCS CORP	COM	981475106	3192	113700	SH	DEF	6
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1507	144600	SH	DEF	6
WORLD WRESTLING ENTMT INC	CL A	98156Q108	2119	211505	SH	DEF	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	6	8015	SH	DEF	11
WORTHINGTON INDS INC	COM	981811102	68	5400	SH	DEF	2
WORTHINGTON INDS INC	COM	981811102	2769	218725	SH	DEF	6
WORTHINGTON INDS INC	COM	981811102	2370	188700	SH	DEF	3
WORTHINGTON INDS INC	COM	981811102	2269	155598	SH	DEF	11
WPP GROUP PLC	SPON ADR NEW	929309300	15997	378900	SH	DEF	9
WPP GROUP PLC	SPON ADR NEW	929309300	135008	3197720	SH	DEF	7

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

WPP GROUP PLC	SPON ADR NEW	929309300	7666	178264	SH	DEF	6
WPP GROUP PLC	SPON ADR NEW	929309300	432	10245	SH	DEF	8
WPP GROUP PLC	SPON ADR NEW	929309300	31	725	SH	DEF	10
WPS RESOURCES CORP	COM	92931B106	156	41	SH	DEF	8
WPS RESOURCES CORP	COM	92931B106	7548	183200	SH	DEF	6
WPS RESOURCES CORP	COM	92931B106	596	13435	SH	DEF	11
WRIGLEY WM JR CO	COM	982526105	80	1440	SH	DEF	2
WRIGLEY WM JR CO	COM	982526105	166	3000	SH	DEF	10
WRIGLEY WM JR CO	COM	982526105	8401	151919	SH	DEF	1
WRIGLEY WM JR CO	COM	982526105	1202	21308	SH	DEF	11
WSFS FINL CORP	COM	929328102	1335	31700	SH	DEF	6
WSFS FINL CORP	COM	929328102	105	2467	SH	DEF	11
WVS FINL CORP	COM	929358109	18	1000	SH	DEF	11
WYETH	COM	983024100	1709	37072	SH	DEF	5
WYETH	COM	983024100	10093	228663	SH	DEF	11
WYETH	COM	983024100	21200	459873	SH	DEF	3
WYETH	COM	983024100	4831	104788	SH	DEF	2
WYETH	COM	983024100	64	1383	SH	DEF	4
WYETH	COM	983024100	280	6068	SH	DEF	8
WYETH	COM	983024100	1755	38070	SH	DEF	1
WYETH	COM	983024100	22416	486254	SH	DEF	6
WYETH	COM	983024100	1153	25000	SH	DEF	9
WYETH	COM	983024100	381	8273	SH	DEF	10
WYNDHAM INTL INC	CL A	983101106	1	1427	SH	DEF	11
XANSER CORP	COM	98389J103	1	500	SH	DEF	11
XCEL ENERGY INC	COM	98389B100	2681	163450	SH	DEF	11
XCEL ENERGY INC	COM	98389B100	62	4036	SH	DEF	2
XCEL ENERGY INC	COM	98389B100	172	11124	SH	DEF	10
XCEL ENERGY INC	COM	98389B100	56	3640	SH	DEF	6
XCEL ENERGY INC	COM	98389B100	236	15255	SH	DEF	8
XCELERA INC	COM	G31611109	1	790	SH	DEF	11
XEROX CORP	COM	984121103	2273	216485	SH	DEF	11
XEROX CORP	COM	984121103	647	63100	SH	DEF	6
XETA TECHNOLOGIES INC	COM	983909102	13	2200	SH	DEF	11
XICOR INC	COM	984903104	9	800	SH	DEF	11
XILINX INC	COM	983919101	598	18850	SH	DEF	11
XL CAP LTD	CL A	G98255105	363	5229	SH	DEF	11
XL CAP LTD	CL A	G98255105	194	2500	SH	DEF	10
XL CAP LTD	CL A	G98255105	702	9064	SH	DEF	6
XL CAP LTD	CL A	G98255105	43	550	SH	DEF	3
XL CAP LTD	CL A	G98255105	60	775	SH	DEF	2
XM SATELLITE RADIO HLDGS INC	CL A	983759101	7313	470900	SH	DEF	7
XM SATELLITE RADIO HLDGS INC	CL A	983759101	60035	3865755	SH	DEF	9
XM SATELLITE RADIO HLDGS INC	CL A	983759101	267	17200	SH	DEF	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2393	118095	SH	DEF	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	55908	3600000	SH	DEF	12
XOMA LTD	ORD	G9825R107	10	1300	SH	DEF	11
XTO ENERGY INC	COM	98385X106	214	9061	SH	DEF	11
XTO ENERGY INC	COM	98385X106	14198	676380	SH	DEF	1
XYBERNAUT CORP	COM	984149104	1	710	SH	DEF	11
YAHOO INC	COM	984332106	240	9500	SH	DEF	8
YAHOO INC	COM	984332106	7076	200000	SH	DEF	9
YAHOO INC	COM	984332106	572	13097	SH	DEF	11
YAHOO INC	COM	984332106	3908	110440	SH	DEF	3
YANKEE CANDLE INC	COM	984757104	18	650	SH	DEF	11
YARDVILLE NATL BANCORP	COM	985021104	122	5800	SH	DEF	8
YARDVILLE NATL BANCORP	COM	985021104	494	21101	SH	DEF	11
YARDVILLE NATL BANCORP	COM	985021104	25	1200	SH	DEF	4
YARDVILLE NATL BANCORP	COM	985021104	1984	94687	SH	DEF	6
YELLOW CORP	COM	985509108	1937	64950	SH	DEF	3
YORK INTL CORP NEW	COM	986670107	24758	715760	SH	DEF	3
YORK INTL CORP NEW	COM	986670107	17	500	SH	DEF	10

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

YORK INTL CORP NEW	COM	986670107	20	500	SH	DEF	11
YORK INTL CORP NEW	COM	986670107	27287	788880	SH	DEF	6
YOUNG BROADCASTING INC	CL A	987434107	55	2720	SH	DEF	11
YUM BRANDS INC	COM	988498101	64	2170	SH	DEF	2
YUM BRANDS INC	COM	988498101	1	50	SH	DEF	6
YUM BRANDS INC	COM	988498101	604	20400	SH	DEF	10
YUM BRANDS INC	COM	988498101	1889	55334	SH	DEF	11
YUM BRANDS INC	COM	988498101	400	13500	SH	DEF	4
Z TEL TECHNOLOGIES INC	COM	988792107	55	30380	SH	DEF	11
ZALE CORP NEW	COM	988858106	1954	44000	SH	DEF	3
ZALE CORP NEW	COM	988858106	18785	422990	SH	DEF	6
ZAPATA CORP	COM PAR \$	989070602	10	180	SH	DEF	11
ZARLINK SEMICONDUCTOR INC	COM	989139100	4	1300	SH	DEF	11
ZEBRA TECHNOLOGIES CORP	CL A	989207105	9	150	SH	DEF	11
ZENITH NATL INS CORP	COM	989390109	9	300	SH	DEF	11
ZILA INC	COM PAR \$0.01	989513205	28	8000	SH	DEF	11
ZIMMER HLDGS INC	COM	98956P102	38	688	SH	DEF	10
ZIMMER HLDGS INC	COM	98956P102	3488	54664	SH	DEF	11
ZIMMER HLDGS INC	COM	98956P102	76	1379	SH	DEF	1
ZIMMER HLDGS INC	COM	98956P102	74	1000	SH	DEF	13
ZIMMER HLDGS INC	COM	98956P102	1032	18738	SH	DEF	2
ZIONS BANCORPORATION	COM	989701107	39	700	SH	DEF	10
ZIONS BANCORPORATION	COM	989701107	1411	23028	SH	DEF	11
ZIONS BANCORPORATION	COM	989701107	29849	533120	SH	DEF	3
ZIONS BANCORPORATION	COM	989701107	15443	275823	SH	DEF	1
ZIONS BANCORPORATION	COM	989701107	28	500	SH	DEF	6
ZIX CORP	COM	98974P100	2	250	SH	DEF	11
ZOLL MED CORP	COM	989922109	4	126	SH	DEF	11
ZOLTEK COS INC	COM	98975W104	7	1500	SH	DEF	11
ZOMAX INC MINN	COM	989929104	29	4700	SH	DEF	11
ZONAGEN INC	COM	98975L108	4	2000	SH	DEF	11
ZORAN CORP	COM	98975F101	154	9220	SH	DEF	11
ZORAN CORP	COM	98975F101	3630	185500	SH	DEF	3
ZORAN CORP	COM	98975F101	5	232	SH	DEF	10
ZWEIG FD	COM	989834106	1648	349047	SH	DEF	11
ZWEIG TOTAL RETURN FD INC	COM	989837109	44	8944	SH	DEF	11